

FACTSHEET - AS OF 07-Apr-2026

Solactive ERSTE Europe Equity Responsible Base Index NTR

DESCRIPTION

Representation of 120 largest securities from Europe which are screened according to several ESG criteria and minimum tracking error to the benchmark.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | SL0NL4 | Base Value / Base Date | 1000 Points / 04.11.2020 |
| Bloomberg / Reuters | / .SOLEREUN | Last Price | 1735.07 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 04.11.2020 |
| Index Members | 117 | | |

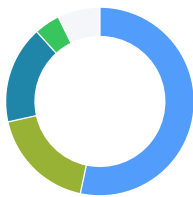
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.59% | -4.30% | 0.82% | 17.64% | -2.74% | 73.51% |
| Performance (p.a.) | | | | | | 10.70% |
| Volatility (p.a.) | 18.71% | 15.58% | 12.90% | 12.13% | 15.19% | 13.94% |
| High | 1783.31 | 1882.96 | 1882.96 | 1882.96 | 1882.96 | 1882.96 |
| Low | 1681.26 | 1681.26 | 1681.26 | 1514.31 | 1681.26 | 1000.00 |
| Sharpe Ratio* | -1.05 | -1.17 | -0.02 | 1.32 | -0.78 | 0.63 |
| Max. Drawdown | -5.72% | -10.71% | -10.71% | -10.71% | -10.71% | -22.52% |
| VaR 95 \ 99 | | | | -19.1% \ -31.8% | | -22.7% \ -41.4% |
| CVaR 95 \ 99 | | | | -28.0% \ -45.9% | | -34.0% \ -54.6% |

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

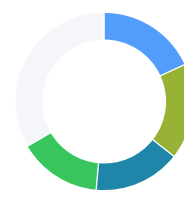
COMPOSITION BY CURRENCIES

- EUR 53.3%
- GBp 18.2%
- CHF 16.8%
- SEK 4.4%
- Others 7.3%



COMPOSITION BY COUNTRIES

- GB 18.2%
- CH 17.4%
- FR 15.8%
- DE 15.2%
- Others 33.4%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 3.32% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 2.86% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 2.75% |
| NESTLE SA | NESN SE Equity | CH | CHF | 2.57% |
| ASTRAZENECA PLC | AZN LN Equity | GB | GBp | 2.49% |
| ROCHE HOLDING AG | ROP SE Equity | CH | CHF | 2.40% |
| ORANGE SA | ORA FP Equity | FR | EUR | 1.97% |
| VODAFONE GROUP PLC | VOD LN Equity | GB | GBp | 1.91% |
| SIEMENS ENERGY AG | ENR GY Equity | DE | EUR | 1.61% |
| ALLIANZ SE | ALV GY Equity | DE | EUR | 1.56% |

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