

FACTSHEET - AS OF 07-Apr-2026

Solactive ERSTE Europe Equity Responsible Base Index TR

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	SLONL5	Base Value / Base Date	1000 Points / 04.11.2020
Bloomberg / Reuters	/ .SOLEREUT	Last Price	1794,34
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

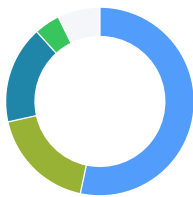
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.47%	-4.15%	1.02%	18.37%	-2.59%	79.43%
Performance (p.a.)						11.39%
Volatility (p.a.)	18.78%	15.61%	12.91%	12.15%	15.21%	13.94%
High	1842.56	1944.66	1944.66	1944.66	1944.66	1944.66
Low	1737.59	1737.59	1737.59	1556.32	1737.59	1000.00
Sharpe Ratio*	-0.98	-1.14	0.01	1.38	-0.75	0.68
Max. Drawdown	-5.70%	-10.65%	-10.65%	-10.65%	-10.65%	-22.06%
VaR 95 \ 99				-19.1% \ -31.8%		-22.7% \ -41.4%
CVaR 95 \ 99				-28.0% \ -45.9%		-34.0% \ -54.5%

* 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).

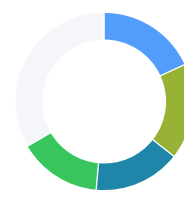
COMPOSITION BY CURRENCIES

- 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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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