

FACTSHEET - AS OF 26-Sep-2024

Solactive ERSTE DM Equity ESG Base Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOA9M9 / SLOA9M	Base Value / Base Date	1000 Points / 07.05.2014
Bloomberg / Reuters	/.SOLERDMT	Last Price	3608.39
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	01:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.05.2014
Index Members	120		

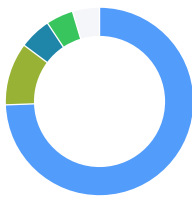
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.66%	0.83%	4.00%	24.99%	15.94%	260.84%
Performance (p.a.)						13.15%
Volatility (p.a.)	13.60%	16.37%	13.13%	11.39%	11.82%	15.96%
High	3608.39	3660.93	3660.93	3660.93	3660.93	3660.93
Low	3419.03	3306.53	3293.28	2759.75	3075.31	1000.00
Sharpe Ratio*	1.38	0.00	0.37	1.93	1.57	0.61
Max. Drawdown	-4.73%	-9.68%	-9.68%	-9.68%	-9.68%	-30.57%
VaR 95 \ 99				-17.4% \ -28.8%		-23.8% \ -46.7%
CVaR 95 \ 99				-27.0% \ -54.1%		-39.0% \ -66.9%

* 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).

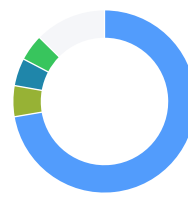
COMPOSITION BY CURRENCIES

- USD 74.4%
- EUR 10.8%
- CHF 5.5%
- GBp 4.7%
- Others 4.6%



COMPOSITION BY COUNTRIES

- US 72.3%
- CH 5.5%
- FR 4.9%
- GB 4.7%
- Others 12.6%



TOP COMPONENTS AS OF 26-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	8.45%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.44%
NVIDIA CORP	NVDA UW Equity	US	USD	5.24%
MORGAN STANLEY	MS UN Equity	US	USD	1.86%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.82%
UBS GROUP AG	UBSG SE Equity	CH	CHF	1.71%
HITACHI LTD	6501 JT Equity	JP	JPY	1.65%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.63%
CATERPILLAR INC	CAT UN Equity	US	USD	1.55%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	1.47%

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