

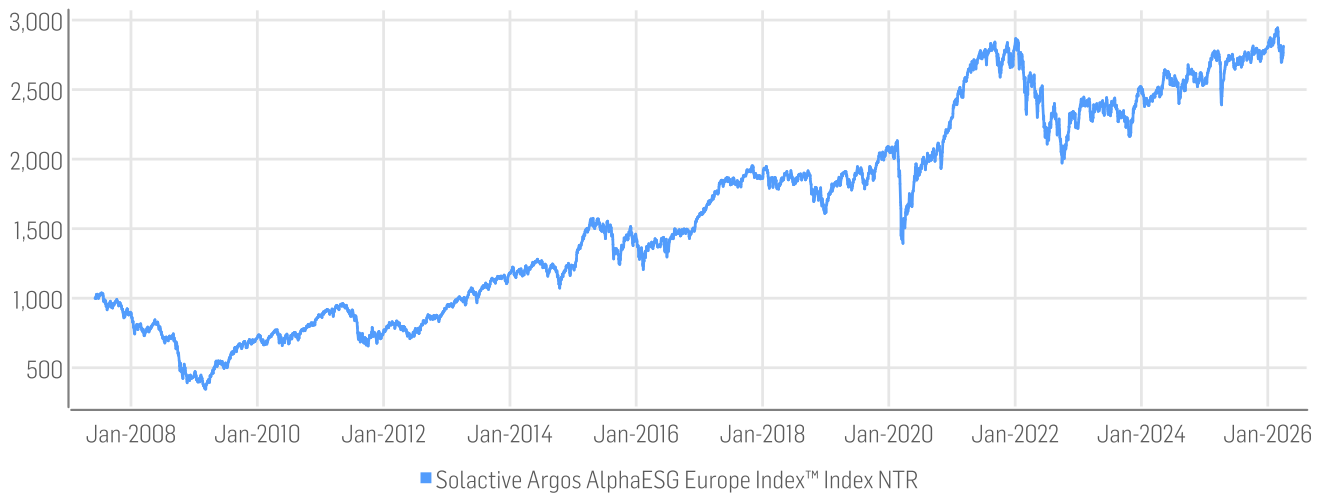
FACTSHEET - AS OF 02-Apr-2026

Solactive Argos AlphaESG Europe Index™ Index NTR

DESCRIPTION

Representation of securities form Europe which exhibit a good gross profit margin and good ESG scores

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLONTO	Base Value / Base Date	1000 Points / 07.06.2007
Bloomberg / Reuters	SOLAREGN Index/ .SOLAREGN	Last Price	2812.42
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 07.06.2007
Index Members	100		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.71%	0.39%	0.80%	17.12%	0.13%	181.24%
Performance (p.a.)						5.65%
Volatility (p.a.)	18.58%	13.41%	11.13%	11.88%	13.41%	20.33%
High	2871.83	2944.68	2944.68	2944.68	2944.68	2944.68
Low	2695.92	2695.92	2695.92	2389.89	2695.92	346.23
Sharpe Ratio*	-0.55	-0.02	-0.03	1.30	-0.10	0.18
Max. Drawdown	-6.13%	-8.45%	-8.45%	-8.45%	-8.45%	-66.65%
VaR 95 \ 99				-18.2% \ -34.5%		-32.3% \ -60.6%
CVaR 95 \ 99				-29.9% \ -56.9%		-50.3% \ -81.0%

* 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 51.2%
- SEK 13.8%
- USD 9.6%
- DKK 9.0%
- Others 16.4%



COMPOSITION BY COUNTRIES

- SE 13.8%
- DE 13.2%
- FI 10.8%
- DK 9.0%
- Others 53.2%



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
FORTUM OYJ	FORTUM FH Equity	FI	EUR	2.39%
ENAGAS SA	ENG SQ Equity	ES	EUR	2.35%
TENARIS SA	TEN IM Equity	LU	EUR	2.29%
EVOLUTION AB	EVO SS Equity	SE	SEK	2.26%
NORDEX SE	NDXI GY Equity	DE	EUR	2.21%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	2.21%
BASF SE	BAS GY Equity	DE	EUR	2.16%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	2.16%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.12%
EON SE	EOAN GY Equity	DE	EUR	2.09%

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