

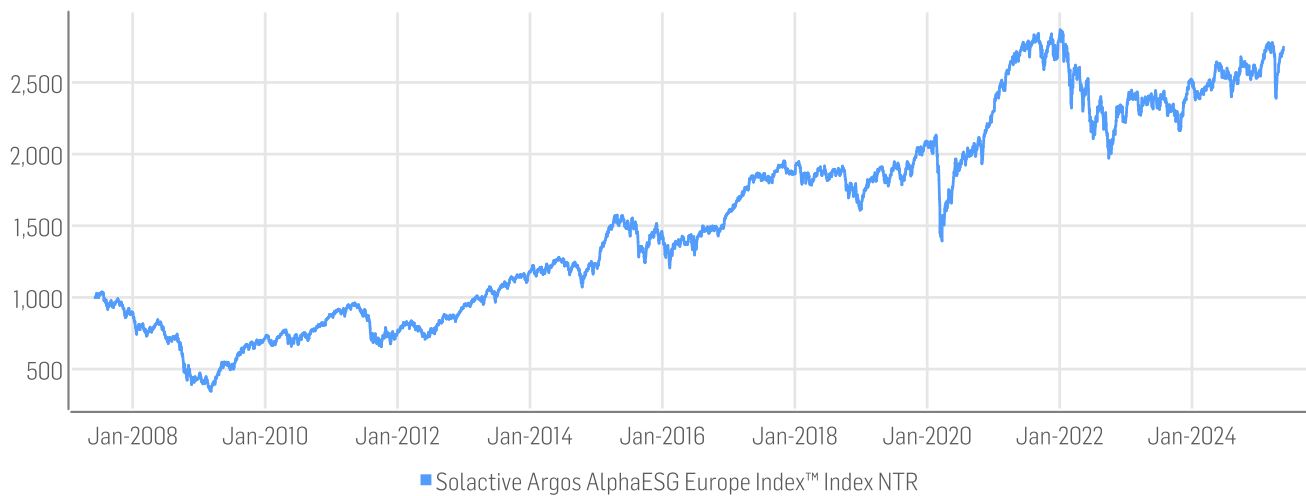
FACTSHEET - AS OF 20-May-2025

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	2747.02
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		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.23%	0.13%	8.85%	5.20%	8.25%	174.70%
Performance (p.a.)						5.79%
Volatility (p.a.)	8.69%	19.28%	15.14%	14.08%	16.41%	20.70%
High	2747.02	2777.89	2777.89	2777.89	2777.89	2867.65
Low	2573.67	2389.89	2389.89	2389.89	2389.89	346.23
Sharpe Ratio*	15.16	-0.08	1.10	0.22	1.27	0.17
Max. Drawdown	-0.81%	-13.97%	-13.97%	-13.97%	-13.97%	-66.65%
VaR 95 \ 99				-21.8% \ -49.1%		-33.4% \ -62.4%
CVaR 95 \ 99				-36.9% \ -71.0%		-51.1% \ -82.3%

* 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).

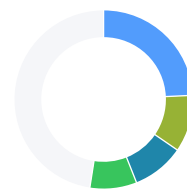
COMPOSITION BY CURRENCIES

- EUR 57.6%
- SEK 9.4%
- USD 9.3%
- GBp 6.0%
- Others 17.7%



COMPOSITION BY COUNTRIES

- DE 24.3%
- NL 10.3%
- SE 9.4%
- FI 8.5%
- Others 47.5%



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NXP SEMICONDUCTOR NV	NXPI UW Equity	NL	USD	2.24%
LEGRAND SA	LR FP Equity	FR	EUR	2.20%
ABB LTD-REG	ABBN SE Equity	CH	CHF	2.15%
FERRARI NV	RACE IM Equity	NL	EUR	2.15%
AENA SME SA	AENA SQ Equity	ES	EUR	2.14%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	2.10%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	2.08%
ALFA LAVAL AB	ALFA SS Equity	SE	SEK	2.08%
JAMES HARDIE INDUSTRIES-CDI	JHX AT Equity	IE	AUD	2.05%
ENDEAVOUR MINING PLC	EDV LN Equity	GB	GBp	2.05%

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