

FACTSHEET - AS OF 31-May-2024

Solactive ESG Nordic 0-1y Bond NOK TR Index

DESCRIPTION

The Solactive ESG Nordic 0-1y Bond NOK TR Index is designed to track the performance of the short-term Nordic bonds market with eligible issuers operating in accordance with pre-defined ESG screens. The screens are based on established norms such as the United Nations Global Compact and on significant involvement in controversial sectors such as fossil fuel, gambling, and tobacco. The index is calculated as a Total Return Index and is denominated in NOK.

On each selection day, index components are weighted using market value based on the last evaluated bid prices and accrued interest. Three business days before the rebalance day, no issuer may exceed a 5% weight, and any excess is reallocated proportionally. Similarly, sovereign and covered bonds must not exceed 25% weight, with any excess proportionally redistributed among remaining bonds.

HISTORICAL PERFORMANCE



CHARACTERISTICS

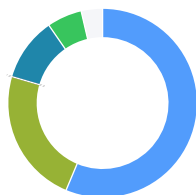
ISIN / WKN	DE000SLOCM30 / SLOCM3	Base Value / Base Date	1000 Points / 04.08.2022
Bloomberg / Index RIC	/ .SOLNORI	Last Index Value	1162.27
Index Calculator	Solactive AG	Index Members	191
Index Type	Total Return	Calculation	8:00 am to 23:05 pm (CET), every 15 seconds
Index Currency	NOK	Backtest Start Date	04.08.2022

STATISTICS

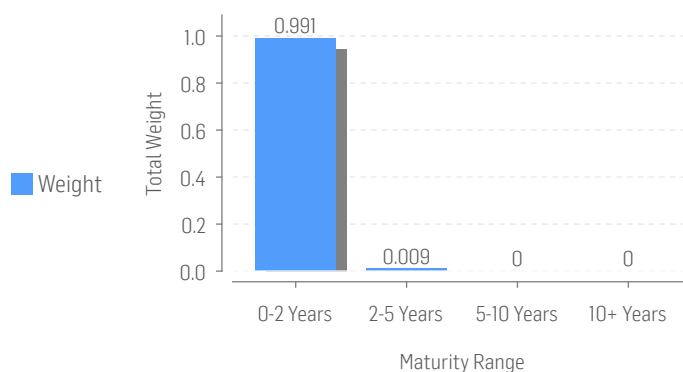
NOK	1Y	3Y	5Y	YTD	Since Inception
Performance	0.62%			2.60%	15.45%
Performance (p.a.)	0.62%				8.20%
Volatility (p.a.)	7.21%			5.49%	8.00%
High	1193.99			1193.99	1193.99
Low	1090.06			1132.85	977.23
Max. Drawdown	-5.75%			-2.76%	-6.19%
VaR 95 \ 99	-11.2% \ -17.5%				-12.0% \ -20.9%
CVaR 95 \ 99	-16.4% \ -28.8%				-17.9% \ -27.6%

COMPOSITION BY CURRENCIES

- EUR 56.3%
- SEK 23.2%
- USD 10.9%
- NOK 6.0%
- Others 3.6%



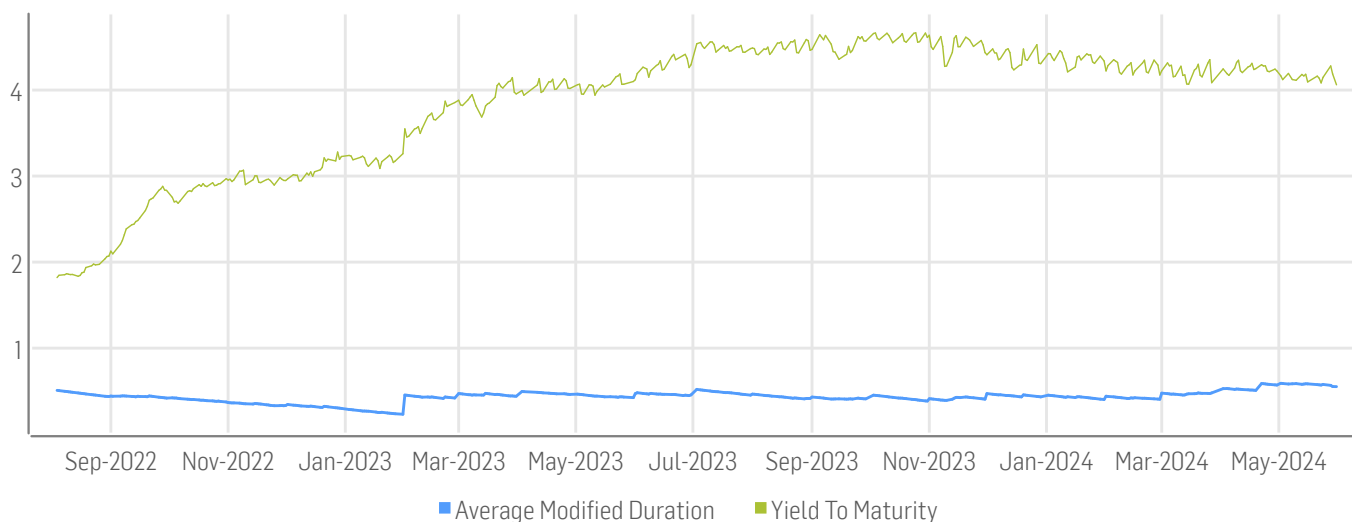
MATURITY BUCKETS



TOP COMPONENTS AS OF 31-May-2024

Issuer	Country	Currency	Issuer Weight (%)
STADSHYPOTEK AB	SE	SEK	5.58%
SKANDINAVISKA ENSKILDA BANKEN AB	SE	SEK	5.54%
DANSKE BANK A/S	DK	NOK	5.47%
SWEDBANK HYPOTEK AB	SE	SEK	4.79%
SVENSKA HANDELSBANKEN AB	SE	EUR	4.07%
VOLVO TREASURY AB	SE	SEK	4.07%
KOMMUNINVEST I SVERIGE AB	SE	SEK	3.57%
KINGDOM OF DENMARK	DK	DKK	3.55%
GOVERNMENT OF FINLAND	FI	EUR	3.23%
SWEDBANK AB	SE	EUR	3.06%

DURATION AND YIELD TO MATURITY



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