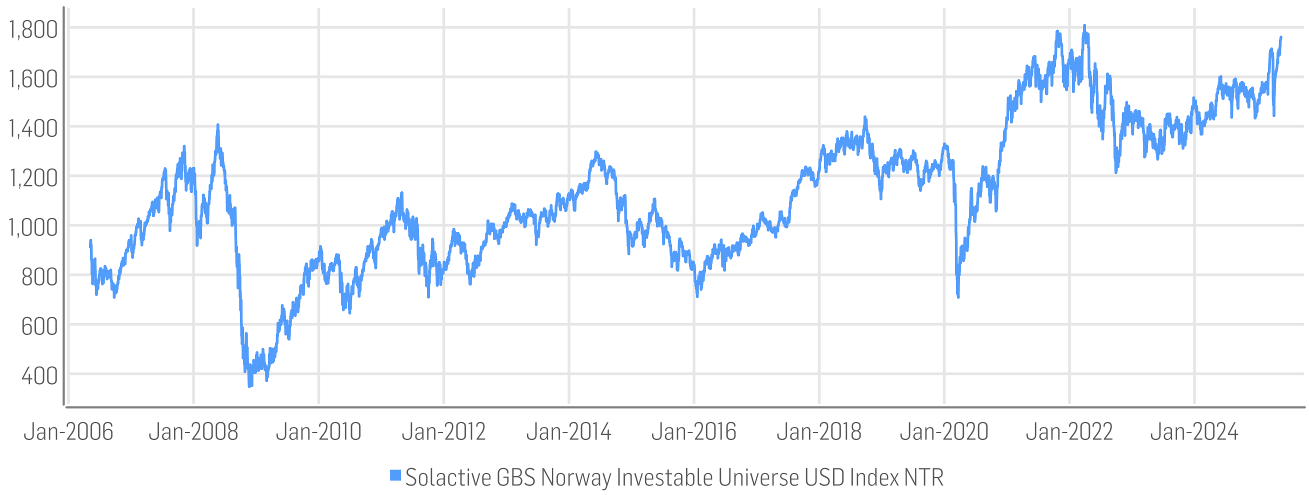
FACTSHEET - Solactive GBS Norway Investable Universe USD Index NTR AS OF 20-May-2025

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS Norway Investable Universe USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the investable universe covering approximately the largest 99% of the free-float market capitalization in the Norwegian market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	20.58%	-2.85%	4.59%	-13.65%	16.29%	8.84%

CHARACTERISTICS

ISIN / WKN	DE000SLOM3Y3 / SLOM3Y
Bloomberg / Reuters	/.SNOIUCUN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	USD
Index Members	53

Base Value / Base Date	911.88 Points / 08.05.2006
Last Price	1760.96
Dividends	Reinvested
Calculation	8:00am to 10:30pm (CET), every 60 seconds
History	Available daily back to 08.05.2006

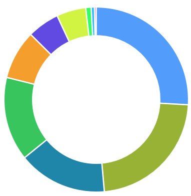
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.60%	11.84%	13.90%	11.78%	20.58%	93.11%
Performance (p.a.)						3.52%
Volatility (p.a.)	11.71%	28.34%	22.35%	19.86%	24.19%	27.32%
High	1760.96	1760.96	1760.96	1760.96	1760.96	1808.37
Low	1620.35	1442.88	1432.83	1432.83	1442.88	348.31
Sharpe Ratio*	17.17	1.88	1.16	0.39	2.42	-0.03
Max. Drawdown	-1.33%	-15.79%	-15.79%	-15.79%	-15.79%	-75.24%
VaR 95 \ 99				-31.8% \ -58.1%		-42.7% \ -85.9%
CVaR 95 \ 99				-51.1% \ -109.5%		-70.1% \ -121.5%

* 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).

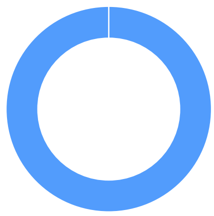
COMPOSITION BY SECTORS

- Finance 25.9%
- Energy 22.7%
- Industrials 15.6%
- Consumer Non-Cyclicals 14.7%
- Non-Energy Materials 8.6%
- Telecommunications 5.6%
- Technology 5.1%
- Business Services 0.9%
- Utilities 0.6%
- Consumer Services 0.3%



COMPOSITION BY COUNTRIES

- Norway 100.0%



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
DNB BANK ASA	DNB NO Equity	NO	NOK	12.76%
EQUINOR ASA	EQNR NO Equity	NO	NOK	11.91%
KONGSBERG GRUPPEN ASA	KOG NO Equity	NO	NOK	7.92%
TELENOR ASA	TEL NO Equity	NO	NOK	5.61%
ORKLA ASA	ORK NO Equity	NO	NOK	4.80%
MOWI ASA	MOWI NO Equity	NO	NOK	4.76%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	4.15%
AKER BP ASA	AKRBP NO Equity	NO	NOK	4.09%
YARA INTERNATIONAL ASA	YAR NO Equity	NO	NOK	3.16%
STOREBRAND ASA	STB NO Equity	NO	NOK	3.02%

DISCLAIMER