

## Objective

The OBX® ESG Index is a free float market capitalisation weighted index that reflects the performance of the 40 companies with the best ESG risk rating trading on Oslo Børs. It excludes companies involved in controversial activities, tobacco, controversial weapons or assessed to be Non-Compliant with the UN Global Compact principles. The Environmental, Social and Governance risk rating is assessed by Sustainalytics.

The index serves as an underlying for structured products, funds, exchange traded funds, options and futures.

## Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

## Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products/indices/indices-documents-bv-familv>.

## Statistics

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		176.53	QTD		4.60%	P/E Incl. Neg LTM	2.33
Free float		99.58	YTD		4.60%	P/E Incl. Neg FY1	1.47
			2023		9.86%	P/E excl. Neg LTM	3.04
			2022		-13.59%	P/E excl. Neg FY1	1.52
			2021		14.84%	Price/Book	2.60
						Price/Sales	2.41
						Price/Cash Flow	0.82
						Dividend Yield (%)	4.01
Components (full)		EUR Bil	Annualized		(%)		
Average		4.4	2 Year		1.05%		
Median		2.7	3 Years		1.96%		
Largest		28.4	5 Years		4.79%		
Smallest		0.5	Since Base Date 31-12-2012		7.64%		
Component Weights		(%)					
Largest		8.92					
Smallest		0.47					
Top ten		59.11					

## Performance of other versions

OBX ESG		OBX ESG NR	
QTD	5.25%	QTD	5.13%
YTD	5.25%	YTD	5.13%
2023	16.24%	2023	14.82%
2022	-10.65%	2022	-11.31%
2021	18.77%	2021	17.83%

## Index Facts

Categories	Facts
Weighting	Free Float market Capitalisation subject to weighting cap.
Component Number	40
Review of composition	Biannually after the market close of the third Friday of March and September.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	OBX ESG Index family was introduced on 06 May 2022
Isin code / Base Value / Base Date	OBX ESG PR Index (NO0012513482), 1000 as of 31 December 2012
	OBX ESG Index (NO0012513474), 1000 as of 31 December 2012
	OBX ESG NR Index (NO0012513490), 1000 as of 31 December 2012

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
DNB BANK	DNB	NO	Financials	8.92
MOWI	MOWI	NO	Consumer Staples	8.69
NORSK HYDRO	NHY	NO	Basic Materials	7.83
TELENOR	TEL	NO	Telecommunications	7.56
KONGSBERG GRUPPEN	KOG	NO	Industrials	4.90
SALMAR	SALM	NO	Consumer Staples	4.49
STOREBRAND	STB	NO	Financials	4.45
ORKLA	ORK	NO	Consumer Staples	4.39
ADEVINTA	ADE	NO	Consumer Discretionary	3.96
SUBSEA 7	SUBC	NO	Energy	3.91
				<b>59.11</b>

## Portfolio Analysis

### Top Sectors Breakdown

