

# **INDEX RULE BOOK**

## **OB Investable Sector Indices Family**

Version 23-02

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## 1. GENERAL

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This document is applicable to the OB Investable Sector Indices Family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The OB Investable Sector Indices Family is designed to reflect the price level trends in the trading of shares listed in Norway.

Oslo Børs is the Administrator of this Index Family. For this index family no Independent Supervisor is appointed.

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### VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
21-01	15-12-2021	restyled version in view of newly published Calculation and Corporate Actions rulebooks	
23-01	25-05-2023	Removal of Specific Corporate Action Treatment due to description in general Euronext Indices Corporate Action Rules	
23-02	18-07-2023	Update of incorrect ISIN in 3.1 Reference Table	

## 2. INDEX REVIEWS

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### 2.1 REVIEW FREQUENCY AND RELEVANT DATES

**Review frequency:** Semi annual.

**Review Effective Date:** After the market close of the third Friday of March and September.

**Review Cut-Off Date:** After the market close of the penultimate Friday of February and August.

**Review Announcement Date:** At least six days before the Review Effective Date.

**Review Weighting Announcement Date:** Two days before the Review Effective Date.

### 2.2 REVIEW SELECTION

#### Step 1: Index Universe

##### Index Universe definition

The Index Universe is defined as Companies that have been admitted to listing on (Euronext) Oslo Børs. For secondary listings, only the part of the outstanding shares which is registered in VPS (the Norwegian Central Securities Depository) is eligible for inclusion.

#### Step 2: Eligibility screening at reviews

##### Oslo Børs Oil Service Index

Eligible for this index are all Companies included in the OBX® Index that are part of the sub sector Oil Equipment and Services (60101030) as per the ICB classification system. At reviews this means included after the Review Effective Date.

##### Oslo Børs Seafood Index

Eligible for the Index are all Companies in the Universe included in the sub sector Farming, Fishing, Ranching and Plantations (45102010) as per the ICB classification system.

Companies not traded at least 90% of all trading days during the last 6 months period prior to the review are not eligible for the index. If a Company has been listed for less than 6 months, the security must have been traded at least 90% of the days listed.

##### Oslo Børs Shipping Index

Eligible for the Index are all Companies in the Universe included in the sub sector Marine Transportation (50206030) as per the ICB classification system.

Companies not traded at least 90% of all trading days during the last 6 months period prior to the review are not eligible for the index. If a Company has been listed for less than 6 months, the security must have been traded at least 90% of the days listed.

### **Step 3: Selection Ranking**

No selection ranking is applied.

### **Step 4: Selection of constituents at the reviews**

All eligible securities are included in each respective Index.

## **2.3 PERIODICAL WEIGHTING UPDATE**

### **Weighting method**

The index is Free Float Market Capitalisation weighted.

The Weighting Factors are explained in the following paragraphs.

### **Number of shares**

At the semi-annual reviews (March and September), the number of shares and Free Float Factors included in the index will be updated with the number of shares listed on the Review Cut-Off Date.

### **Free Float factor**

At the semi-annual reviews (March and September), the Free Float Factors included in the index will be updated with the free float percentage determined based on the Review Cut-Off Date.

### **Capping Factor**

#### **Oslo Børs Oil Service Index**

No capping factors are applied in the index.

#### **Oslo Børs Seafood Index**

The maximum weight of securities issued by the same entity is 30%.

Shares registered outside the EEA (European Economic Area) will be capped at 10% as a group. The Administrator will base the assessment on the ISIN of the share to determine if a share is registered within the EEA.

#### **Oslo Børs Shipping Index**

The maximum weight of securities issued by the same entity is 30%.

### 3. REFERENCES

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#### 3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Oslo Børs OBX Oil Service Index	NO0010590086	OBOSX			03-01- 200	100	04-01-2000	Gross Return
OBOSX Oil Service PR	NO0010890650	OBOSP					30-11-2020	Price
Oslo Børs Seafood Index	NO0010760663	OBSFX			29-11- 2013	100	02-12-2013	Gross Return
OBSFX Seafood_PR	NO0010865199	OBSFP			29-11- 2013	100	02-12-2013	Price
OBSFX Seafood_NR	NO0010865181	OBSFN			29-11- 2013	100	02-12-2013	Net Return
Oslo Børs Shipping Index	NO0010771934	OBSHX			30-05- 2014	100	02-06-2014	Gross Return
OBSHX Shipping_NR	NO0010865207	OBSHN			30-05- 2014	100	02-06-2014	Net Return
OBSHX Shipping_PR	NO0010865215	OBSHP			30-05- 2014	100	02-06-2014	Price

#### 3.2 BASE CURRENCY

The Base Currency of this index family is Norwegian Krone.

#### 3.3 PUBLICATION

The indices are calculated based on the most recent prices of transactions concluded on Euronext Markets. The level of indices are in principle published every second.

In case the index level does not change compared to the previously broadcast message no new message will be disseminated. There will be at least one message every 15 seconds.

The index is calculated and disseminated from 09:00 hours until Euronext Markets stop regular daytime trading on the days when the Euronext Markets are open for trading. The closing level is the last level disseminated on the trading day.

## 4. ESG DISCLOSURES

EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY	
<b>Item 1.</b> Name of the benchmark administrator.	Oslo Børs
<b>Item 2.</b> Type of benchmark	Equity Benchmark
<b>Item 3.</b> Name of the benchmark or family of benchmarks.	<b>OB Investable Sector Indices</b>
<b>Item 4.</b> Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	No
<b>Item 5.</b> If the response to Item 4 is positive, please find below the ESG factors that are taken into account in the benchmark methodology and how they are used for selection, weighting and exclusion	
a) List of environmental factors considered:	Not applicable
b) List of social factors considered:	Not applicable
c) List of governance factors considered:	Not applicable
<b>Item 6.</b> Data and standards used.	
a) Data input. <i>(i) Describe whether the data are reported, modelled or, sourced internally or externally.</i> <i>(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.</i>	Not applicable
b) Verification of data and guaranteeing the quality of those data. <i>Describe how data are verified and how the quality of those data is ensured.</i>	Not applicable
c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	Not applicable
<b>Information updated on:</b>	April 2021