

# **INDEX RULE BOOK**

## **OSLO BØRS Strong Sector Indices**

Version 21-01

Effective from 15 Dec 2021

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# Index

<b>1. General</b>		<b>2</b>
Version notes	2	
<b>2. Index reviews</b>		<b>3</b>
2.1 Review frequency and relevant dates	3	
2.2 Review Selection	3	
2.3 Periodical Weighting Update	3	
<b>3. References</b>		<b>5</b>
3.1 Reference Table	5	
3.2 Base currency	5	
3.3 Publication	5	
<b>4. ESG Disclosures</b>		<b>6</b>

## 1. GENERAL

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This document is applicable to the Oslo Børs Strong Sector Indices Family (“Index Family”), which consists of all the Indices as mentioned in the Reference Table.

The Oslo Børs Strong 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.

Euronext N.V. or its subsidiaries (hereinafter jointly “Euronext”) owns all intellectual and other property rights to the index, including the name, the composition and the calculation of the index. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use> .

### 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	

## 2. INDEX REVIEWS

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### 2.1 REVIEW FREQUENCY AND RELEVANT DATES

**Review frequency:** Daily with semi annual review to allow companies to enter the who were not added at listing no other changes are made during the reviews.

**Review Effective Date:** After the market close of the last trading day of January and July.

**Review Cut-Off Date:** Not applied.

**Review Announcement Date:** At least two 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 universe of the index is defined as Companies that have been admitted to listing on (Euronext) Oslo Børs as well as on Euronext Expand.

#### Step 2: Eligibility screening at reviews

There is no further eligibility screening.

#### Step 3: Selection Ranking

There is no selection ranking applied.

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

##### OSLO Energy Index

The Index shall contain all eligible Companies from the sector Oil, Gas and Coal (601010) as per the ICB classification system.

##### OSLO Seafood Index

The Index shall contain all eligible Companies from the sub sector Farming, Fishing, Ranching and Plantations (45102010) as per the ICB classification system.

##### OSLO Shipping Index

The Index shall contain all eligible Companies from the sub sector Marine Transportation (50206030) as per the ICB classification system.

### 2.3 PERIODICAL WEIGHTING UPDATE

#### Weighting method

The index is Full Market Capitalisation weighted.

The Weighting Factors are explained in the following paragraphs.

**Number of shares**

The number of shares are updated daily with the number of shares listed.

**Free Float factor**

No Free float factors are applied.

**Capping Factor**

No Capping factors are applied.

### 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 Energy Index	NO0010580590	SSENX			03-01- 2005	100	04-01-2005	Gross Return
OSLO Energy Index PR	NO0010892169	SSENP					30-11-2020	Price
OSLO Seafood Index	NO0010580624	SSSFX			03-01- 2005	100	04-01-2005	Gross Return
OSLO Seafood Index PR	NO0010892177	SSSFP					30-11-2020	Price
OSLO Shipping Index	NO0010580640	SSSHX			03-01- 2005	100	04-01-2005	Gross Return
OSLO Shipping Index PR	NO0010892185	SSSHP					30-11-2020	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 15 seconds.

The index is calculated 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

<b>EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY</b>	
<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 Strong 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