

Oslo Børs Mutual Fund

Objective

The Oslo Børs Mutual Fund Index is a capped version of OSEBX. The capping rules comply with the UCITS directives for regulating investments in mutual funds. The maximum weight of a security is 10% of total market value of the index, and securities exceeding 5% must not combined exceed 40%. Capping is performed quarterly with effect after the market close of the third Friday of March, June, September and December. The OSEFX index is adjusted for dividend payments. The index serves as an underlying for structured products, funds, exchange traded funds and futures.

Investability

Stocks are screened to ensure liquidity and selected and free float weighted to ensure that the index is investable.

Transparency

The index rules are available on our website. All our rulebooks can be found on the following webpage:

<https://live.euronext.com/en/products-indices/index-rules>.

Statistics

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	Mar-21
Full	266,0		Q1 2021	8,29%	P/E Incl. Neg LTM	2,56
Free float	132,6		YTD	8,29%	P/E Incl. Neg FY1	2,24
% Oslo Bors All-share Index GI	8,8%		2020	7,33%	P/E excl. Neg LTM	3,34
			2019	19,20%	P/E excl. Neg FY1	2,61
			2018	-2,20%	Price/Book	3,92
Components (full)		EUR Bil	Annualized	(%)	Price/Sales	10,35
Average	3,93		2 Year	12,93%	Price/Cash Flow	0,03
Median	1,15		3 Years	11,51%	Dividend Yield (%)	2,65%
Largest	54,32		5 Years	13,41%		
Smallest	0,10		Since Base Date 29-Dec-1995	9,86%	Risk	
					Sharpe Ratio 1 Year	not calc.
Component Weights		(%)	Performance vs. (YTD)	(%)	Volatility 30 Day	14,17
Largest	8,72		Oslo Børs All-share Index_GI	-1,15%		
Smallest	0,06					
Top ten	54,24					

Performance others

OSEFX Mutual Fund_NR	(%)	OSEFX Mutual Fund_PR	(%)	Oslo Børs All-share Index_GI	(%)
Q1 2021	8,09%	Q1 2021	7,48%	Q1 2021	9,44%
YTD	8,09%	YTD	7,48%	YTD	9,44%
2020	6,56%	2020	3,89%	2020	1,49%
2019	18,84%	2019	15,15%	2019	14,40%
2018	-2,73%	2018	-5,69%	2018	-0,52%

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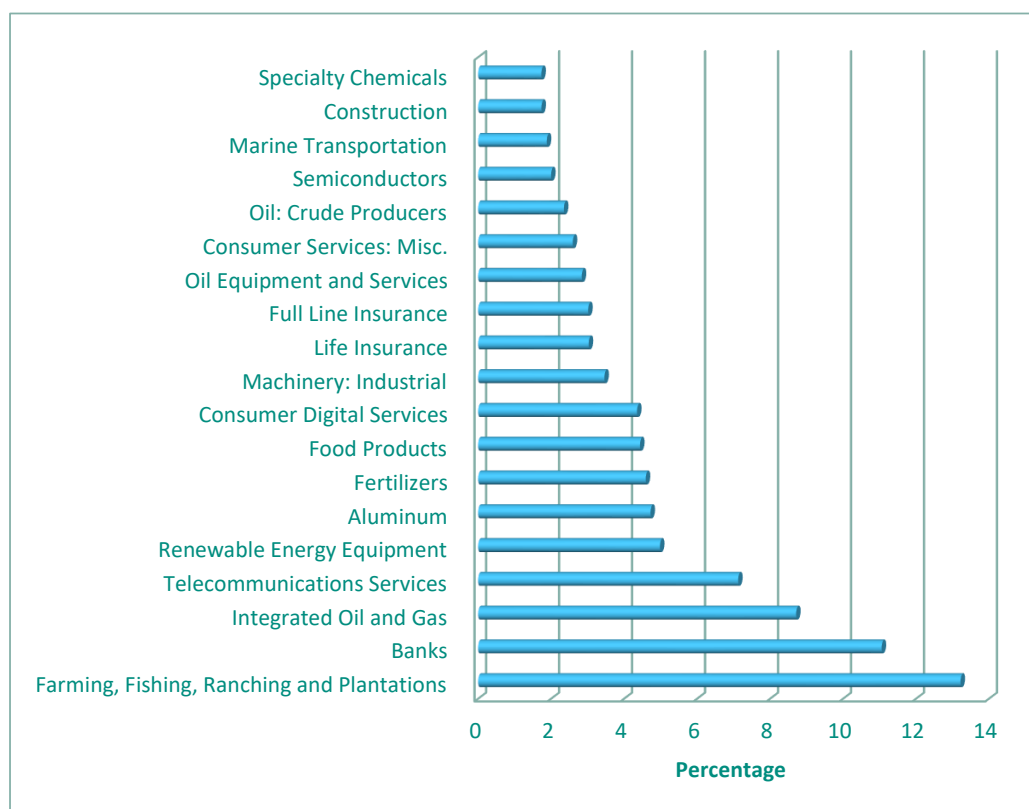
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Index Facts

Categories	Facts
Weighting	Free float market capitalization subject to weighting cap
Component Number	68
Review Frequency	Quarterly reviews effective after the third Fridays of March, June, September, and December
Calculation and Distribution	Price, Net and Total Return in NOK Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	Oslo Børs Mutual Fund Index_GI (NO0007035335) 100 as of 29 December 1995 Oslo Børs Mutual Fund Index_NR (NO0010865264) 100 as of 29 December 1995 Oslo Børs Mutual Fund Index_PR (NO0010865272) 100 as of 29 December 1995
Date Introduced	The Oslo Børs Mutual Fund family index series was introduced on 2 January 1996

Sector Allocation



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
EQUINOR	EQNR	NO	Integrated Oil and Gas	8,72	115,92	0,35
DNB	DNB	NO	Banks	8,70	115,74	0,60
TELENOR	TEL	NO	Telecommunications Services	7,13	94,78	0,45
MOWI	MOWI	NO	Farming, Fishing, Ranching and Plantati	6,60	87,78	0,80
NORSK HYDRO	NHY	NO	Aluminum	4,72	62,83	0,65
YARA INTERNATIONAL	YAR	NO	Fertilizers	4,59	61,09	0,65
ORKLA	ORK	NO	Food Products	4,44	59,01	0,75
TOMRA SYSTEMS	TOM	NO	Machinery: Industrial	3,30	43,85	0,80
STOREBRAND	STB	NO	Life Insurance	3,03	40,30	1,00
GJENSIDIGE FORSIKR	GJF	NO	Full Line Insurance	3,02	40,12	0,40
NEL	NEL	NO	Renewable Energy Equipment	2,67	35,46	1,00
ADEVINTA	ADE	NO	Consumer Services: Misc.	2,59	34,49	0,40
BAKKAFROST	BAKKA	NO	Farming, Fishing, Ranching and Plantati	2,56	34,06	0,85
SCATEC	SCATC	NO	Renewable Energy Equipment	2,32	30,81	0,75
SALMAR	SALM	NO	Farming, Fishing, Ranching and Plantati	2,26	30,08	0,45
SCHIBSTED SER. B	SCHB	NO	Consumer Digital Services	2,24	29,79	0,75
SCHIBSTED SER. A	SCHA	NO	Consumer Digital Services	2,11	28,13	0,75
NORDIC SEMICONDUCT	NOD	NO	Semiconductors	2,00	26,60	0,90
AKER BP	AKRBP	NO	Oil: Crude Producers	1,97	26,23	0,30
ENTRA	ENTRA	NO	Real Estate Holding and Development	1,69	22,48	0,65
LEROeY SEAFOOD GP	LSG	NO	Farming, Fishing, Ranching and Plantati	1,47	19,60	0,45
SUBSEA 7	SUBC	NO	Oil Equipment and Services	1,45	19,33	0,75
SPAREBANK 1 SR-BK	SRBNK	NO	Banks	1,41	18,80	0,70
BORREGAARD	BRG	NO	Specialty Chemicals	1,33	17,69	0,95
KONGSBERG GRUPPEN	KOG	NO	Diversified Industrials	1,33	17,64	0,50
TGS-NOPEC GEOPHYS	TGS	NO	Oil Equipment and Services	1,14	15,18	0,95
AKER	AKER	NO	Diversified Financial Services	1,10	14,59	0,30
VEIDEKKE	VEI	NO	Construction	0,96	12,80	0,80
NORWEGIAN FINANS	NOFI	NO	Banks	0,94	12,55	0,70
ATEA	ATEA	NO	Computer Services	0,90	12,01	0,75
AF GRUPPEN	AFG	NO	Construction	0,77	10,27	0,55
ELKEM	ELK	NO	Chemicals: Diversified	0,65	8,67	0,40
EUOPRIS	EPR	NO	Diversified Retailers	0,64	8,55	1,00
PEXIP HOLDING	PEXIP	NO	Software	0,62	8,26	0,85
FJORDKRAFT HOLDING	FKRFT	NO	Conventional Electricity	0,57	7,57	0,95
HEXAGON COMPOSITES	HEX	NO	Machinery: Specialty	0,47	6,21	0,65
CRAYON GROUP HOLD	CRAYN	NO	Computer Services	0,41	5,46	0,50
REC SILICON	RECSI	NO	Specialty Chemicals	0,40	5,36	0,75
FRONTLINE	FRO	NO	Marine Transportation	0,39	5,23	0,60
BOUVET	BOUV	NO	Computer Services	0,39	5,20	0,80
DNO	DNO	NO	Oil: Crude Producers	0,38	5,03	0,55

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BONHEUR	BONHR	NO	Diversified Industrials	0,36	4,81	0,50
BW LPG	BWLPG	NO	Marine Transportation	0,34	4,57	0,55
GOLDEN OCEAN GROUP	GOGL	NO	Marine Transportation	0,34	4,49	0,65
GRIEG SEAFOOD	GSF	NO	Farming, Fishing, Ranching and Plantati	0,32	4,32	0,45
PHOTOCURE	PHO	NO	Pharmaceuticals	0,27	3,63	1,00
ABG SUNDAL COLLIER	ABG	NO	Asset Managers and Custodians	0,27	3,56	0,85
KITRON	KIT	NO	Electronic Equipment: Other	0,27	3,55	0,90
MEDISTIM	MEDI	NO	Medical Equipment	0,26	3,51	0,75
ARCTICZYMES TECHNO	AZT	NO	Biotechnology	0,25	3,35	0,95
AKER SOLUTIONS	AKSO	NO	Oil Equipment and Services	0,24	3,25	0,45
KID	KID	NO	Home Improvement Retailers	0,23	3,04	0,75
MPC CONTAINER SHIP	MPCC	NO	Marine Transportation	0,22	2,97	0,75
WALLENIOUS WILHELMS	WAWI	NO	Marine Transportation	0,22	2,93	0,25
STOLT-NIELSEN	SNI	NO	Marine Transportation	0,21	2,83	0,35
B2HOLDING	B2H	NO	Consumer Lending	0,19	2,51	0,70
KONGSBERG AUTOMOT	KOA	NO	Auto Parts	0,18	2,38	0,80
NORWEGIAN AIR SHUT	NAS	NO	Airlines	0,18	2,38	0,90
XXL	XXL	NO	Apparel Retailers	0,18	2,36	0,50
VOW	VOW	NO	Machinery: Industrial	0,16	2,17	0,45
AVANCE GAS HOLDING	AGAS	NO	Marine Transportation	0,15	1,99	0,65
BERGENBIO	BGBIO	NO	Biotechnology	0,13	1,75	0,65
NORDIC NANOVECTOR	NANOV	NO	Biotechnology	0,13	1,71	0,90
CARASENT	CARA	NO	Health Care Services	0,12	1,64	0,70
IDEX BIOMETRICS	IDEX	NO	Electronic Equipment: Control and Filte	0,11	1,41	0,65
AXACTOR	ACR	NO	Diversified Financial Services	0,10	1,39	0,55
SATS	SATS	NO	Recreational Services	0,09	1,15	0,30
PCI BIOTECH HOLD	PCIB	NO	Biotechnology	0,06	0,82	0,85