INDEX RULE BOOK

OSLO BØRS Strong Sector Indices

Version 21-01

Effective from 15 Dec 2021

indices.euronext.com

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For further information in relation to Euronext Indices please contact: index-team@euronext.com

Index

1. GENERAL

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.

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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	

2. INDEX REVIEWS

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

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

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

Overview of Rulebooks and other documents applicable for Euronext Indices

The following documents, all available on or via the following link: https://www.euronext.com/en/indices/index-rules should be read in conjunction with this document or provide other relevant information for the reader.

BENCHMARK STATEMENT

The Benchmark Statement identifies the primary features of an index family or families of indices in the context of the EU Benchmark regulation. For ESG based indices it also contains disclosure of ESG factors and reporting of scores.

COMPLIANCE STATEMENT

The Compliance Statement provides details, for both significant and non-significant benchmarks, for which provisions the Administrator has chosen not to apply, and offers an explanation as to why it is appropriate not to apply each provision.

GOVERNANCE EURONEXT INDICES

The purpose of the 'Governance Euronext Indices' is to describe the role and responsibilities of each of the governance bodies that are part of the Benchmark Administrators of Euronext.

RULEBOOK OF EACH FAMILY OF INDICES

Each index is part of an index family that shares the basis for selection (universe) and which is managed in a comparable way. A separate rulebook is provided for each index family that will describe the specific features of that index family as well as specific elements of each index within that family.

INDEX CALCULATION AND PERIODICAL REVIEW Euronext Indices

The Methodology Euronext describes all common aspects that apply for the

- periodical reviews, and
- the calculation of indices

EURONEXT INDICES CORPORATE ACTION RULES

- treatment of corporate actions

of indices provided by Euronext Indices.

EURONEXT ESG PROVIDERS METHODOLOGIES

An overview of various methods applied by providers of ESG scorings and labels

PROCEDURES EURONEXT INDICES

These rulebooks describe the various procedures that are applied for all Euronext Indices:

- Correction Policy
- Announcement Policy
- Complaints Procedure
- Consultations Procedure
- Procedure For Cessation of Indices

RULES OF PROCEDURE INDEPENDENT SUPERVISORS

For each Independent Supervisor Euronext publishes a 'Rules of Procedure' that describes the responsibilities and composition of each Independent Supervisor.

BENCHMARK OVERSIGHT COMMITTEE CHARTER

The Benchmark Oversight Committee Charter describes the role and responsibilities of the Benchmark Oversight Committee.