

INDEX RULE BOOK

Oslo Børs All-Share,

OBX Sector indices for Norway

Version 21-01

Effective from 15 Dec 2021

indices.euronext.com

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use> .

© 2021, Euronext N.V. - All rights reserved.

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

Index

1. General		2
Version notes	2	
2. Index reviews		3
2.1 Review frequency and relevant dates	3	
2.2 Review Selection	3	
2.3 Periodical Weighting Update	4	
3. References		5
3.1 Reference Table	5	
3.2 Base currency	6	
3.3 Publication	6	
3.4 Annual sector index creation or discontinuation	6	
4. ESG Disclosures		7

1. GENERAL

This document is applicable to the Oslo Børs All Share and OBX Sector Index family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Oslo Børs All Share and OBX Sector Index 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

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency: Daily with Semi-Annual Reviews in January and July.

Review Effective Date: The semi-annual review becomes effective after the market close of the last trading day of January and July.

Review Cut-Off Date: Last trading day of June and December.

Review Announcement Date: The inclusion or removal of companies and other changes will be announced on a daily basis on the day before the changes are effective.

Review Weighting Announcement Date: Not applicable

2.2 REVIEW SELECTION

Step 1: Index Universe

Index Universe definition

The Index Universe consists of companies admitted to listing on the (Euronext) Oslo Børs.

Step 2: Eligibility screening at reviews

Daily Review:

Companies are eligible as of the second day of trading. Companies incorporated outside of their Market Of Reference for which not all trading takes place on Euronext, are not eligible at the Daily Review.

For the sector indices, only those Companies that are classified in the relevant ICB Industry are eligible.

Changes in Industry classification will be reflected in the applicable sector index in accordance with the official notice.

Semi-Annual Review

Companies of which the Country of Incorporation differs from the country that corresponds to the Market of Reference and whose (extrapolated) velocity is less than 3% are not eligible. The velocity threshold is not applied for Companies solely admitted to listing on Euronext or Companies for which Euronext is the main place of listing.

Step 3: Selection Ranking

Not applicable

Step 4: Selection of constituents at the reviews

All eligible Companies are selected for the Indices.

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 based on the listed number of shares.

Free Float factor

The Free Float Factor is not applicable for the weightings of this Index Family.

Capping Factor

The Capping Factor is not applicable for the weightings of this Index Family.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Oslo Børs All-share Index_GI	NO0007033900	OSEAX			29-12- 1995	100	02-01-1996	Gross Return
OSE All share_PR	NO0010865231	OSEAP			29-12- 1995	100	02-01-1996	Price
OSE All share_NR	NO0010865223	OSEAN			29-12- 1995	100	02-01-1996	Net Return
OBX Basic Materials GR	NO0010890569	OBMG						Gross Return
OBX Basic Materials NR	NO0010890577	OBMN						Net Return
OBX Basic Materials PR	NO0010890585	OBMP						Price
OBX Consumer Discretionary GR	NO0010890478	OCDG						Gross Return
OBX Consumer Discretionary NR	NO0010890486	OCDN						Net Return
OBX Consumer Discretionary PR	NO0010890494	OCDP						Price
OBX Consumer Staples GR	NO0010890502	OCSG						Gross Return
OBX Consumer Staples NR	NO0010890510	OCSN						Net Return
OBX Consumer Staples PR	NO0010890528	OCSP						Price
OBX Energy GR	NO0010890593	OENG						Gross Return
OBX Energy NR	NO0010890601	OENN						Net Return
OBX Energy PR	NO0010890619	OENP						Price
OBX Financials GR	NO0010890411	OFING						Gross Return
OBX Financials NR	NO0010890429	OFINN						Net Return
OBX Financials PR	NO0010890437	OFINP						Price
OBX Health Care GR	NO0010890387	OHCG						Gross Return
OBX Health Care NR	NO0010890395	OHCN						Net Return
OBX Health Care PR	NO0010890403	OHCP						Price
OBX Industrials GR	NO0010890536	OING						Gross Return
OBX Industrials NR	NO0010890544	OINN						Net Return

OBX Industrials PR	NO0010890551	OINP						Price
OBX Real Estate GR	NO0010890445	OREG						Gross Return
OBX Real Estate NR	NO0010890452	OREN						Net Return
OBX Real Estate PR	NO0010890460	OREP						Price
OBX Technology GR	NO0010890320	OTECP						Gross Return
OBX Technology NR	NO0010890338	OTECN						Net Return
OBX Technology PR	NO0010890346	OTECP						Price
OBX Telecommunications GR	NO0010890353	OTELG						Gross Return
OBX Telecommunications NR	NO0010890361	OTELN						Net Return
OBX Telecommunications PR	NO0010890379	OTELP						Price
OBX Utilities GR	NO0010890627	OUTG						Gross Return
OBX Utilities NR	NO0010890635	OUTN						Net Return
OBX Utilities PR	NO0010890643	OUTP						Price

3.2 BASE CURRENCY

The Base Currency of this index family is Norwegian Krone.

3.3 PUBLICATION

The index is calculated based on the most recent prices of transactions concluded on Euronext Markets. The level of the index is in principle published every 15 seconds. The index is calculated from 09:00 hours CET until Euronext Markets stop regular daytime trading on the days when the Euronext Markets are open for trading.

The following indices are published in principle every second:

- OSEAX
- OSEAP
- OSEAN

For indices that are published on a every second basis, 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 closing level is the last level disseminated on the trading day.

3.4 ANNUAL SECTOR INDEX CREATION OR DISCONTINUATION

Sector indices are published based on the ICB classification for each Industry code. If a sector index (Industry code) lacks, it will be published from 1 February with a base date of 1 January of that year and a base level of 1000. Indices that have no constituents are discontinued from the date of delisting or reclassification.

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.	Oslo Børs All Share and OBX Sector index family
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>(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
Information updated on:	April 2021