INDEX RULE BOOK

OB Equity Certificate Index Family

Version 23-01

Effective from 25 May 2023

indices.euronext.com

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

Index

1. GENERAL

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

The OB Equity Certificate 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	
23-01	25-05-2023	Removal of Specific Corporate Action Treatment due to description in general Euronext Indices Corporate Action Rules	

2. INDEX REVIEWS

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 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 Index Universe is defined as Equity Certificates that have been admitted to listing on (Euronext) Oslo Børs. For OSEEXR) the security Sparebank 1 SR-Bank (SRBANK) is also included in the Universe.

Step 2: Eligibility screening at reviews

No eligibility screening is performed.

Step 3: Selection Ranking

No selection ranking is applied.

Step 4: Selection of constituents at the reviews

All eligible securities are included in the 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

No Capping factor is applied for 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 Equity Certificate Index	NO0000000062	OSEEX			30-12-1994	100	02-01-1995	Gross Return
Oslo Børs Equity Certificate Index PR	NO0010890668	OSEEP					30-11-2020	Price
OSEEXR Index	NO0010865371	OSEER			01-01-2010	100	05-01-2010	Gross Return
OSEEXR Index PR	NO0010892201	OSEXP					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 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	
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 Equity Certificate Index**
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