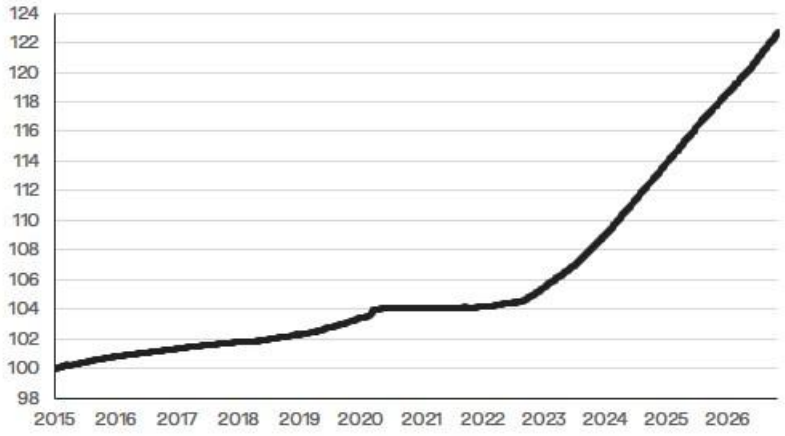
NBP Norwegian Government Duration 0.25 Index NOK

The Nordic Bond Pricing (NBP) Index family is composed of a universe of bonds issued by Norwegian and foreign domiciled issuers with bonds registered in the Norwegian CSD (Euronext Securities Oslo). The indices are created to offer fixed income investors an independent benchmark to evaluate the performance of their portfolios.

NBP Norwegian Government Duration 0.25 Index NOK (NOGOVD3M) is a modified duration target index with target 0.25. Eligible securities are all Norwegian Treasury Bills and Bonds. For details, see NBP Index Methodology

Historical Index Level



Annual Performance (%)

Year	Return Year to Date
2026	3.44
2025	4.18
2024	4.41
2023	3.37
2022	1.24
2021	0.10
2020	0.59
2019	1.12
2018	0.51
2017	0.44

Annualized Std. Dev. (%)

3 Years	0.19
5 Years	0.26
Since inception	0.27

Maturity Returns (%)

[1]Average weight year to date
[2]Approximation by geometrically smoothed return

Time to Maturity	Weight[1] (%)	Sector Return Year to Date[2]
< 6 Months	83.3	3.47
> 6 Months	16.7	3.20
Total	100	3.44

Index Profile

[1]In NOK millions
[2]Par weighted
[3]Credit Duration Weighted

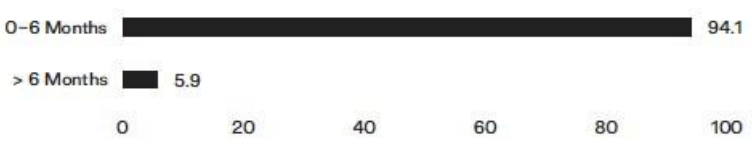
Description (Time to Maturity)	Market Weight (%)	Par Amount[1]	Market Value[1]	# of Issues	Coupon[2] (%)	Modified Duration	Credit Duration	Spread[3] (bps)	Yield[3] (%)
< 6 Months	94.1	28781	28695	3	0.62	0.19	0.19	-27	4.63
> 6 Months	5.9	1853	1801	1	0.00	0.59	0.59	-26	4.77
Total	100	30635	30496	4	0.58	0.22	0.22	-27	4.65

Issues

[1]In NOK millions

Ticker	Issue	Code	Weight (%)	Market Value[1]
NST73	Den norske stat 0% CERT 364 161226	NTB 12/2026	52.2	15 917
NST479	Den norske stat 17/27 1,75%	NGB 02/2027	33.5	10 228
NST74	Den norske stat 0% CERT 364 170327	NTB 03/2027	8.4	2 551
NST75	Den norske stat 0% CERT 364 160627	NTB 06/2027	5.9	1 801
			100	30 497

Maturity Weights (%)



Design Criteria and Calculation Methodology

Coupon:	Fixed.
Currency:	NOK.
Maturity:	Modified duration below 0.875.
Minimum Issue Size:	–
Listing Status:	–
Redemption:	Bullet.
Call/Put:	–
Security Type:	Treasury Bills and Bonds.
Weighting:	Market capitalization adjusted for duration target.
Rebalancing:	Once a month at month end.
Cash Reinvestment:	Cash that has accrued intra-month earns no reinvestment return and is stripped out of the index at month end.
Pricing:	NBP Evaluated prices.
Calculation Frequency:	Daily.
Settlement Date:	Daily – Same day settlement (T+0), except on the rebalancing date in December; then settlement is assumed to be on the last calendar day of the month.
Base Date:	December 31, 2014.

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