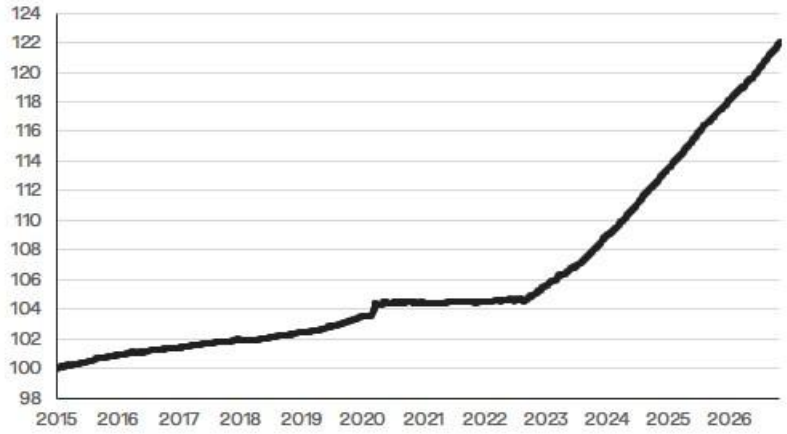
# NBP Norwegian Government Duration 0.5 Index NOK

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 0.5 Index NOK (NOGOVD6M) is a modified duration target index with target 0.5. 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 | 3.29 |
| 2025 | 4.08 |
| 2024 | 4.12 |
| 2023 | 3.22 |
| 2022 | 1.04 |
| 2021 | 0.06 |
| 2020 | 0.89 |
| 2019 | 1.07 |
| 2018 | 0.49 |
| 2017 | 0.48 |

## Annualized Std. Dev. (%)

| | |
|---|---|
| 3 Years | 0.25 |
| 5 Years | 0.34 |
| Since inception | 0.33 |

## 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 | 41 | 3.36 |
| > 6 Months | 59 | 3.20 |
| Total | 100 | 3.29 |

## Index Profile

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

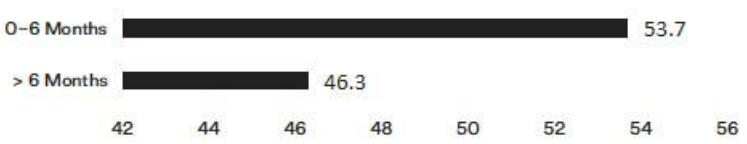
| Description (Time to Maturity) | Market Weight (%) | Par Amount[1] | Market Value[1] | # of Issues | Coupon[2] (%) | Modified Duration | Credit Duration | Spread[3] (bps) | Yield[3] (%) |
|---|---|---|---|---|---|---|---|---|---|
| < 6 Months | 53.7 | 22425 | 22399 | 3 | 1.13 | 0.26 | 0.26 | -28 | 4.66 |
| > 6 Months | 46.3 | 20000 | 19319 | 2 | 0.00 | 0.71 | 0.71 | -25 | 4.79 |
| Total | 100 | 42425 | 41718 | 5 | 0.60 | 0.47 | 0.47 | -26 | 4.75 |

## Issues

[1]In NOK millions

| Ticker | Issue | Code | Weight (%) | Market Value[1] |
|---|---|---|---|---|
| NST479 | Den norske stat 17/27 1,75% | NGB 02/2027 | 34.9 | 14 566 |
| NST75 | Den norske stat 0% CERT 364 160627 | NTB 06/2027 | 23.3 | 9 717 |
| NST76 | Den norske stat 0% CERT 364 150927 | NTB 09/2027 | 23 | 9 602 |
| NST73 | Den norske stat 0% CERT 364 161226 | NTB 12/2026 | 10.1 | 4 200 |
| NST74 | Den norske stat 0% CERT 364 170327 | NTB 03/2027 | 8.7 | 3 633 |
| | | | 100 | 41718 |

## Maturity Weights (%)




## Design Criteria and Calculation Methodology

| | |
|---|---|
| Coupon: | Fixed. |
| Currency: | NOK. |
| Maturity: | Modified duration below 1.25. |
| 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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