Bond Index Weights

The Bond Index Weights product includes information sufficient to calculate the Oslo Børs official bond indices.

Oslo Børs calculates six bond indices, all of which are yield indices:

- ST1X - Government Bond Index, fix modified duration of 0.25 years
- ST2X - Government Bond Index, fix modified duration of 0.50 years
- ST3X - Government Bond Index, fix modified duration of 1.00 years
- ST4X - Government Bond Index, fix modified duration of 3.00 years
- ST5X - Government Bond Index, fix modified duration of 5.00 years

The aim of the government bond indices is to represent a reference for portfolios at each point of the term structure. Accordingly, the indices are not meant to be an investment object.

Information content

- Index open and close values
- Index yield
- Constituent open and close values
- Constituent weight
- Constituent accrued interest
- Constituent maximum spread
- Constituent yield
- Constituent duration
- Constituent outstanding amount

Delivery and availability

The Bond Index Weights are file based and delivered each trading day by means of email or FTP (Get).

For more information please contact products@oslobors.no, tel +47 22 34 18 02

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