



INDEX METHODOLOGY

NASDAQ OMX STOCKHOLM 30 INDEX™

OMXS30

INDEX DESCRIPTION

The OMX Stockholm 30 Index measures the performance of a selection of the most traded securities listed on Nasdaq Stockholm AB.

SECURITY ELIGIBILITY CRITERIA

Parent index

A security must be included in the OMX Stockholm All-Share Index. Refer to that methodology for further information.

Other eligibility criteria

If, at Index Reconstitution, Nasdaq becomes aware that an issuer or security will soon undergo a fundamental change that makes it ineligible, Nasdaq may remove the security from consideration. This includes events such as filing bankruptcy or similar protection from creditors, delisting or other arrangement including mergers and acquisitions.

Generally, a security already in the Index as of the Index Reconstitution Reference Date that will become ineligible soon after the Index Reconstitution Effective Date or a security not already in the Index as of the Index Reconstitution Reference Date would be removed from consideration.

INDEX CALENDAR

Reconstitution schedule

The Index Reconstitution is conducted semi-annually in January and July according to Constituent Selection described below.

Reconstitution reference dates

The January Reconstitution is conducted using data as of the end of November. The July Reconstitution is conducted using data as of the end of May.

Reconstitution announcement dates

Index Reconstitutions are announced at least five (5) trading days prior to the Index Reconstitution Effective Date.

Reconstitution effective dates

Index Reconstitutions are effective at market open on the first trading day in January and July.

Rebalance schedule

The Index is rebalanced semi-annually in conjunction with the Index Reconstitution in January and July according to Constituent Weighting described below.

Rebalance reference dates

Index Security weights are determined by the total shares outstanding as of the Index Reconstitution Reference Date and the closing prices as of the day prior to the Index Rebalance Effective Date. Maintained securities use last sale price as the closing price and added or deleted securities use VWAP as the closing price.

Rebalance announcement dates

Index Rebalances are announced at least five (5) trading days prior to the Index Rebalance Effective Date.

Rebalance effective dates

Index Rebalances are effective in conjunction with the Index Reconstitution at market open on the first trading day in January and July.

CONSTITUENT SELECTION

Constituent selection process

A Reconstitution is conducted on a semi-annual basis, at which time all securities that meet the Security Eligibility Criteria, ranked by highest Nasdaq official aggregate turnover in Swedish Krona (SEK) during the six (6) calendar months starting six (6) calendar months before the Index Reconstitution Reference Date, are considered for Index inclusion based on the following order of criteria:

- Each of the top 15 securities will be selected for inclusion in the Index.
- Any securities in the Index as of the Index Reconstitution Reference Date ranked within the top 30 positions are selected for inclusion in the Index.
- In the event fewer than 30 securities pass the first two criteria, the remaining positions will first be selected, in rank order, by the highest ranked securities in the Index as of the Reconstitution Reference Date within the top 45 positions.
- In the event that fewer than 30 securities pass the first three criteria, the remaining positions will be filled, in rank order, by the highest ranked securities not already selected.

CONSTITUENT WEIGHTING

Constituent weighting scheme

The Index is a market capitalization-weighted index.

Constituent weighting process

The index weights of the Index Securities are determined by dividing each Index Security's market capitalization by the aggregate market capitalization of all Index Securities.

Refer to the **Nasdaq Index Weight Calculations** for further information.

INDEX MAINTENANCE

Deletion policy

If at any time other than at the Index Reconstitution, Nasdaq becomes aware that an Index Security has become ineligible for continued inclusion, it is removed from the Index as soon as practicable. This includes events such as filing bankruptcy or similar protection from creditors, delisting or other arrangement including mergers and acquisition. Refer to the **Corporate Actions and Events Manual – Nordics, Baltics, & SmartBeta Equities** for further information.

Replacement policy

Removed securities are not replaced except, under certain conditions, when the removed Index Security is involved in a merger. Refer to the “Mergers & Acquisitions (M&A)” section of the **Corporate Actions**

and Events Manual – Nordics, Baltics, & SmartBeta Equities for further information. Replacement securities are added at VWAP.

Addition policy

Under certain circumstances, a newly listed security may be added as an Index Security between Index Reconstitutions. Use of this "Fast Entry" procedure is invoked by Nasdaq Index Management Committee to protect the integrity of the Index.

Factors used to determine whether a security is added include the security's expected market capitalization and turnover.

If a security is deemed eligible for Fast Entry it is added as an Index Security as soon as practicable. The Fast Entry security is added to the Index at VWAP of the day prior to the Effective Date of the addition.

Any Index Security added via the Fast Entry procedure less than three (3) calendar months before the next Index Reconstitution will be included as an Index Security at the next Index Reconstitution. This may result in an Index Security count of more than thirty (30) Index Securities at the next Index Reconstitution.

Corporate actions

Information on corporate action and event handling can be found in the **Corporate Actions and Events Manual – Nordics, Baltics, & SmartBeta Equities**.

In certain cases, corporate actions and events are handled according to the weighting scheme or other index construction techniques employed. Wherever alternate methods are described, the Index will follow the "Market Cap Corporate Action Method" and/or "Indexes that Review Index Shares on a Periodic Basis", with the exceptions listed below.

Unless otherwise noted and where possible, corporate actions are announced approximately two (2) days in advance.

Corporate action exceptions

In the "Adjustment for Issues – Basket Method and Fixed Price Method" section of the **Corporate Actions and Events Manual – Nordics, Baltics, & SmartBeta Equities**, the Basket method and the Fixed Price method use VWAP.

Index share adjustments

Refer to the "Index Share Adjustments" section of the **Corporate Actions and Events Manual – Nordics, Baltics, & SmartBeta Equities** for further information.

ADDITIONAL INFORMATION

Announcements

Nasdaq announces Index-related information via the Nasdaq Global Index Watch (GIW) website at <http://indexes.nasdaq.com>.

For more information on the general Index Announcement procedures, refer to the **Nasdaq Index Methodology Guide**.

Holiday schedules

The Index is calculated Monday through Friday, except on days when Nasdaq Stockholm AB is closed.

Unexpected market closures

For information on Unexpected Market Closures, refer to the **Nasdaq Index Methodology Guide**.

Calculation types

For information on the Index calculation types as well as the mathematical approach used to calculate the Index(es), refer to the **Calculation Manual – Equities and Commodities**.

Recalculation and restatement policy

For information on the Recalculation and Restatement Policy, refer to the **Nasdaq Index Recalculation Policy**.

Data sources

For information on data sources, refer to the **Nasdaq Index Methodology Guide**.

Contact information

For any questions regarding an Index, contact the Nasdaq Index Client Services team at indexservices@nasdaq.com.

Index dissemination

Index values and weightings information are available through Nasdaq Global Index Watch (GIW) website at <https://indexes.nasdaq.com> as well as the Nasdaq Global Index FlexFile Delivery Service (GIFFD) and Global Index Dissemination Services (GIDS). Similar to the GIDS offerings, Genium Consolidated Feed (GCF) provides real-time Index values and weightings for the Nordic Indexes.

For more detailed information regarding Index Dissemination, refer to the **Nasdaq Index Methodology Guide**.

Index calculation and dissemination schedule

The Index is calculated during the trading day based on the Last Sale Price and disseminated once per second from 09:00:10 to 17:35:00 local time (Central European Time or Central European Summer Time, dependent on the month of the year).

Website

For further information, refer to Nasdaq GIW website at <https://indexes.nasdaq.com>.

FTP and dissemination service

Index values and weightings are available via FTP on the Nasdaq Global Indexes FlexFile Delivery Service (GIFFD). Index values are available via Nasdaq's Global Index Dissemination Services (GIDS).

Withholding Tax Rates

A 30% Withholding Tax Rate will be applied in the Net Return Index version.

GOVERNANCE

Index governance

All Nasdaq Indexes are managed by the governance committee structure and have transparent governance, oversight, and accountability procedures for the index determination process. For further details on the Index Methodology and Governance overlay, refer to the **Nasdaq Index Methodology Guide**.

Nasdaq Index Management Committee

The Nasdaq Index Management Committee is responsible for the overall oversight of activities related to the development, issuance, and operation of Nasdaq Indexes. The Committee reviews and approves all new Index Methodologies as well as updates to existing methodologies. For a detailed overview of the Index Management Committee, refer to the **Nasdaq Index Methodology Guide**.

Nasdaq U.S. Oversight Committee

The U.S. Oversight Committee is responsible for the oversight of the overall Benchmark determination process and is responsible for the overall governance of the U.S.-based Index business including review and approval of the control framework, certain policies and procedures, certain methodologies and methodology changes and other Index management oversight.

For a detailed overview of the U.S. Oversight Committee, refer to the **Nasdaq Index Methodology Guide**.

Internal reviews of methodology

All new methodologies or updates to existing methodologies must be reviewed by the Index Management Committee. Additionally, all in-scope Index methodologies are subject to an annual review by the Index Management Committee and U.S. Oversight Committee. For a detailed description on internal reviews of the Methodology, refer to the **Nasdaq Index Methodology Guide**.

Communication with stakeholders and consultations

In certain circumstances, Nasdaq will seek feedback from clients and market participants via consultations. For a detailed description on Consultations and Communications with Stakeholders, refer to the **Nasdaq Index Methodology Guide**.

Index cessation

Nasdaq has a documented procedure that is followed for Index Cessation that includes termination/retirement of an Index or Index Family. For more information, refer to the **Nasdaq Index Cessation Policy**.

Discretionary adjustment

This Index Methodology was created by Nasdaq to achieve the aforementioned objective of measuring the underlying purpose of each Index governed by this methodology document. Any deviations from this methodology are made in the sole judgment and discretion of Nasdaq so that the Index continues to achieve its objective.

For more information on potential adjustments including Calculation and Pricing Disruptions, Expert Judgment, and Unexpected Reconstitution/Rebalances, Refer to the **Nasdaq Index Methodology Guide**.

GLOSSARY OF TERMS AS USED IN THIS DOCUMENT

For the glossary of key terms, refer to the **Nasdaq Index Methodology Guide**.

DISCLAIMER

Nasdaq may, from time to time, exercise reasonable discretion as it deems appropriate in order to ensure Index integrity, including but not limited to, quantitative inclusion criteria. Nasdaq may also, due to special circumstances, if deemed essential, apply discretionary adjustments to ensure and maintain the high quality of the index construction and calculation. Nasdaq does not guarantee that any Index accurately reflects future market performance.

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