INDEX METHODOLOGY

OMX STOCKHOLM 30® INDEX

OMXS30®

INDEX DESCRIPTION

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

SECURITY ELIGIBILITY CRITERIA

To qualify for index inclusion, securities must meet the following Security Eligibility Criteria, which are applied as of the Reconstitution reference date.

Security universe

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

Multiple classes of securities

One security per company is permitted. If a company has multiple otherwise-eligible securities, one of which is an Index Security as of the Reconstitution reference date, only that Index Security may be eligible; otherwise, only the security with the highest six-month average daily value traded (ADVT) may be eligible.

Liquidity

A security must have an average daily value traded (ADVT) of at least 50 million Swedish Krona (SEK) during the six calendar months prior to the Reconstitution reference date.

Other eligibility criteria

Companies that have filed for bankruptcy, or equivalent protection from creditors, will not be considered for initial inclusion in the Index.

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A company that has entered into a definitive agreement or other arrangement that is expected to make it ineligible will not be considered for initial inclusion in the Index. Such agreements and arrangements include, but are not limited to:

- An agreement to be purchased by another entity or to become privately owned.
- A plan to delist or to transfer to an ineligible exchange.
- A plan to reorganize as an ineligible security type.
- A decision to liquidate or otherwise permanently cease operations.

Generally, a security already in the Index as of the Reconstitution reference date but expected to become ineligible soon after the Reconstitution effective date due to the corporate actions described above will also be excluded from consideration.

CONSTITUENT SELECTION

Constituent selection process

An Index Reconstitution is conducted semiannually based on the Reconstitution reference date.

All securities that meet the *Security Eligibility Criteria* are ranked based on free float market capitalization. For selection purposes, a security's free float market capitalization is the combined free float market capitalization of all share classes of the company included in OMXSPI.

Once ranked, securities are selected for index inclusion based on the following order of criteria:

1. The top 20 ranked securities are selected.
2. Any other securities that were members of the Index as of the Reconstitution reference date and are ranked within the top 35 securities are also selected, in rank order, subject to a limit of 30 total Index constituents.
3. If fewer than 30 securities are selected based on the first two criteria, the remaining positions are filled, in rank order, by any other securities ranked in the top 30 that were not already members of the Index as of the Reconstitution reference date.

CONSTITUENT WEIGHTING

Constituent weighting scheme

The Index is a modified free float market capitalization-weighted index.

Constituent weighting process

An Index Rebalance is conducted semiannually based on the Rebalance reference date.

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Index Securities' initial weights are determined by dividing each Index Security's free float market capitalization by the aggregate free float market capitalization of all Index Securities. For weighting purposes, only the free float market capitalization of the selected security is considered, not the combined free float market capitalization of all share classes of the company included in OMXSPI.

Initial weights are then adjusted to the following constraint:

- No Index Security may exceed 15%.

The capping of individual security weights is applied only in conjunction with the semiannual Index Reconstitution and Rebalance. Because the Index Shares are fixed in advance of the effective date, the weights of some securities may exceed the 15% cap on the effective date, or at other times between scheduled Index Reconstitutions.

For additional information about index weighting, see **Nasdaq Index Weight Calculations**.

INDEX CALENDAR

Reconstitution & Rebalancing schedule

Reconstitution Frequency	Semiannually
Rebalance Frequency	Semiannually
Reconstitution Reference Dates	Last trading day of April and October, respectively
Reconstitution Announcement Dates	After the close on the sixth trading day prior to the Reconstitution effective date
Reconstitution Effective Dates	At market open on the first trading day in June and December, respectively
Rebalance Reference Dates	Same as the Reconstitution reference dates
Rebalance Announcement Dates	Same as the Reconstitution announcement dates
Rebalance Effective Dates	Same as the Reconstitution effective dates

Holiday schedules

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

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).

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INDEX MAINTENANCE

Deletion policy

If at any time other than an Index Reconstitution, Nasdaq determines that an Index Security has or will undergo a fundamental alteration that would make it ineligible for index inclusion, the Index Security is removed from the Index as soon as practicable as noted in the “Mergers & Acquisitions (M&A)” section of the **Corporate Actions and Events Manual—Nordics, Baltics, & SmartBeta Equities**.

Such fundamental alterations include, but are not limited to, a listing switch to an ineligible Index Exchange, acquisition of more than 90% of outstanding shares, merger, or other major corporate event that would otherwise adversely impact the integrity of the Index.

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.

Fast entry policy

Under certain circumstances, a newly listed company may be added to the Index between Index Reconstitutions. This "Fast Entry" procedure may be invoked when the following conditions are met:

- The combined free float market capitalization of all listed share classes, as measured at the end of the second day of trading, must be sufficient to rank within the top 20 among current Index members.
- The security considered for inclusion must reasonably be expected to have an average daily value traded (ADVT) of at least 50 million Swedish Krona (SEK) on a go-forward basis.

For newly listed companies with multiple shares classes, only one security may be added to the Index. In some cases, based on the limited volume data available, it may not be evident which security is the more liquid. In such cases, the determination of which security to consider for Fast Entry will be made at the sole discretion of Nasdaq’s Index Management Committee, using publicly available information deemed relevant.

If a security is found to be eligible for Fast Entry, it is added to the Index as soon as practicable, with at least five (5) trading days’ notice. This may result in the Index having more than 30 members until the next Index Reconstitution. If capping is in place when a Fast Entry security is added, Index Shares of the added security will be adjusted to the extent required to preserve the rank order of weights, based on free float market capitalization.

Corporate actions

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

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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."

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

Index share adjustments

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

Free Float

The Index utilizes the *Alternate Float method*. Please refer to *Appendix A: Glossary of Key Terms* in the **Nasdaq Index Methodology Guide** for details on Nasdaq's free float methods.

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**.

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**.

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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**.

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

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.**

GLOSSARY OF TERMS AS USED IN THIS DOCUMENT

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

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APPENDIX A: METHODOLOGY CHANGE LOG

Effective Date	Methodology Section	Previous	Updated
12/1/2025	Index calendar: Reconstitution & Rebalancing schedule: Reconstitution reference dates	• Generally, the last trading day of November and May, respectively • For Free Float Factor, the last trading day of October and April, respectively	Last trading day of April and October, respectively
12/1/2025	Index calendar: Reconstitution & Rebalancing schedule: Reconstitution effective dates	At market open on the first trading day in January and July, respectively	At market open on the first trading day in June and December, respectively
12/1/2025	Index calendar: Reconstitution & Rebalancing schedule: Rebalance reference dates	• For Total Shares Outstanding ("TSO") and Last Sale Price ("LSP"), the last trading day of November and May, respectively • For Free Float Factor, the last trading day of October and April, respectively	Same as the Reconstitution reference dates *Note: i.e., the last trading day of April and October, respectively.*
12/1/2025	Index calendar: Reconstitution & Rebalancing schedule: Rebalance effective dates	At market open on the first trading day in January and July, respectively	Same as the Reconstitution effective dates *Note: i.e., at market open on the first trading day in June and December, respectively.*
7/1/2025	Security eligibility criteria: Multiple classes of securities	--	One security per company is permitted. If a company has multiple otherwise-eligible securities, one of which is an Index Security as of the Reconstitution reference date, only that Index Security may be eligible; otherwise, only the security with the highest six-month average daily value traded (ADVT) may be eligible.
7/1/2025	Security eligibility criteria: Liquidity	--	A security must have an average daily value traded (ADVT) of at least 50 million Swedish Krona (SEK) during the six calendar months prior to the Reconstitution reference date.

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Effective Date	Methodology Section	Previous	Updated
7/1/2025	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.	An Index Reconstitution is conducted semiannually based on the Reconstitution reference date. All securities that meet the Security Eligibility Criteria are ranked based on free float market capitalization. For selection purposes, a security's free float market capitalization is the combined free float market capitalization of all share classes of the company included in OMXSPI. Once ranked, securities are selected for index inclusion based on the following order of criteria: 1. The top 20 ranked securities are selected. 2. Any other securities that were members of the Index as of the Reconstitution reference date and are ranked within the top 35 securities are also selected, in rank order, subject to a limit of 30 total Index constituents. 3. If fewer than 30 securities are selected based on the first two criteria, the remaining positions are filled, in rank order, by any other securities ranked in the top 30 that were not already members of the Index as of the Reconstitution reference date.
7/1/2025	Constituent weighting: Constituent weighting scheme	The Index is a market capitalization-weighted index.	The Index is a modified free float market capitalization-weighted index.
7/1/2025	Constituent weighting: 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.	Index Securities' initial weights are determined by dividing each Index Security's free float market capitalization by the aggregate free float market capitalization of all Index Securities. For weighting purposes, only the free float market capitalization of the selected security is considered, not the combined free float market capitalization of all share

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Effective Date	Methodology Section	Previous	Updated
			classes of the company included in OMXSPI. Initial weights are then adjusted to the following constraint: • No Index Security may exceed 15%. The capping of individual security weights is applied only in conjunction with the semiannual Reconstitution and Rebalancing of the Index. Because the Index Shares are fixed in advance of the effective date, the weights of some securities may exceed the 15% cap on the effective date, or at other times between scheduled Index Reconstitutions.
7/1/2025	Index calendar: Reconstitution & Rebalancing schedule: Reconstitution reference dates	Last trading day of November and May, respectively	• Generally, the last trading day of November and May, respectively • For Free Float Factor, the last trading day of October and April, respectively
7/1/2025	Index calendar: Reconstitution & Rebalancing schedule: Rebalance reference dates	Last trading day of November and May, respectively[1] [1]Index Security weights are determined by the total shares outstanding as of the Reconstitution reference date and the closing prices as of the day prior to the Rebalance effective date. Maintained securities use last sales prices as the closing price and added or deleted securities use Volume Weighted Average Price (VWAP) as the closing price.	• For Total Shares Outstanding (“TSO”) and Last Sale Price (“LSP”), the last trading day of November and May, respectively • For Free Float Factor, the last trading day of October and April, respectively
7/1/2025	Index maintenance: Deletion policy	If at any time other than an Index Reconstitution, Nasdaq determines that an Index Security has or will undergo a fundamental alteration that would make it ineligible for index inclusion, the Index Security is removed from the Index as soon as practicable as noted in the “Mergers & Acquisitions (M&A)” section of the Corporate Actions and Events Manual—Nordics, Baltics, & SmartBeta Equities. Such fundamental alterations include, but are not limited to, a listing switch to an	If at any time other than an Index Reconstitution, Nasdaq determines that an Index Security has or will undergo a fundamental alteration that would make it ineligible for index inclusion, the Index Security is removed from the Index as soon as practicable as noted in the “Mergers & Acquisitions (M&A)” section of the Corporate Actions and Events Manual—Nordics, Baltics, & SmartBeta Equities. Such fundamental alterations include, but are not limited to, a listing switch to an

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Effective Date	Methodology Section	Previous	Updated
		ineligible Index Exchange, acquisition of more than 90% of outstanding shares, merger, or other major corporate event that would otherwise adversely impact the integrity of the Index. On the last trading day before the effective date of the deletion, other than due to bankruptcy, the calculation of the Index Value for that Index Security shall be based on VWAP. On the Effective Date of the deletion, the Index Security will be removed at VWAP. For more information on the handling of bankrupt securities please refer to the "Bankruptcy" section of the Corporate Actions and Events Manual—Nordics, Baltics, & SmartBeta Equities.	ineligible Index Exchange, acquisition of more than 90% of outstanding shares, merger, or other major corporate event that would otherwise adversely impact the integrity of the Index.
7/1/2025	Index maintenance: 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.	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.
7/1/2025	Index maintenance: Fast entry policy	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	Fast entry policy Under certain circumstances, a newly listed company may be added to the Index between Index Reconstitutions. This "Fast Entry" procedure may be invoked when the following conditions are met: • The combined free float market capitalization of all listed share classes, as measured at the end of the second day of trading, must be sufficient to rank within the top 20 among current Index members. • The security considered for inclusion must reasonably be expected to have an average daily value traded (ADVT) of at least 50 million Swedish Krona (SEK) on a go-forward basis.

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		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.	For newly listed companies with multiple shares classes, only one security may be added to the Index. In some cases, based on the limited volume data available, it may not be evident which security is the more liquid. In such cases, the determination of which security to consider for Fast Entry will be made at the sole discretion of Nasdaq's Index Management Committee, using publicly available information deemed relevant. If a security is found to be eligible for Fast Entry, it is added to the Index as soon as practicable, with at least five (5) trading days' notice. This may result in the Index having more than 30 members until the next Reconstitution. If capping is in place when a Fast Entry security is added, Index Shares of the added security will be adjusted to the extent required to preserve the rank order of weights, based on free float market capitalization.
7/1/2025	Index maintenance: Free float	--	The Index utilizes the *Alternate Float method*. Please refer to *Appendix A: Glossary of Key Terms* in the Nasdaq Index Methodology Guide for details on Nasdaq's free float methods.
7/15/2024	Index maintenance: 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.	--

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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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