INDEX METHODOLOGY

OMX STOCKHOLM BENCHMARK™ INDEX

OMXSB-

INDEX DESCRIPTION

The OMX Stockholm Benchmark Index (the "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 on its constituent selection.

Other Eligibility Criteria

A security must have non-zero turnover, as defined below in the *Constituent Selection*.

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

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.

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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 applicable *Security Eligibility Criteria*, ranked by highest Nasdaq official aggregate turnover in Swedish krona (SEK) during the twelve (12) calendar month period starting twelve (12) calendar months prior to the Reconstitution Reference Date, are considered for index inclusion based on the following ordered criteria:

- Securities in the top 10% of the turnover ranking (or a minimum of 25 securities) are selected for the Index.
- Securities are then ranked by free float market capitalization in Swedish krona (SEK) at the Supersector level according to the Industry Classification Benchmark (ICB), a product of FTSE International Limited that is used under license.
- Securities are selected within each Supersector, in rank order, from the highest free float market capitalization until at least 85% of the Supersector's free float market capitalization is reached.
- Securities in the bottom 30% of the turnover ranking are deemed ineligible, removed, and are not replaced. As a result, the target of at least 85% of each Supersector's free float market capitalization may not be reached.

CONSTITUENT WEIGHTING

Constituent Weighting Scheme

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

Constituent Weighting Process

An index rebalance is conducted semiannually based on the Rebalance Reference Date.

Index Securities' 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 additional information about index weighting, refer to the **Nasdaq Index Weight Calculations**.

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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	• For Total Shares Outstanding ("TSO") and Free Float Factor, the last trading day of April and October, respectively • For Last Sale Price ("LSP"), the last trading day prior to the Rebalance Effective Date
Rebalance Announcement Dates	Same as the Reconstitution Announcement Dates
Rebalance Effective Dates	Same as the Reconstitution Effective Dates

Holiday Schedule

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

Index Calculation and Dissemination Schedule

Index values are made available on each trading day via the Nasdaq Global Index Watch (GIW) website at https://indexes.nasdaqomx.com/. Where applicable, index values are available throughout the trading day.

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

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includes events such as filing for bankruptcy or similar protection from creditors, delisting or other arrangement including mergers and acquisitions. 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 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.

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 closing price of the day prior to the Effective Date of the addition.

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".

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.

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ADDITIONAL INFORMATION

Announcements

Nasdaq announces Index-related information via the Nasdaq Global Index Watch (GIW) website at https://indexes.nasdaqomx.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 & Commodities**.

Free Float

Nasdaq has different methods to determine free float. This Index(es) utilizes the Alternate float method. For detailed definition, refer to "Alternate Float Method" section in **Nasdaq Index Methodology Guide**.

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 the Nasdaq Global Index Watch (GIW) website at https://indexes.nasdaqomx.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.

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

Website

For further information, refer to the Nasdaq GIW website at https://indexes.nasdaqomx.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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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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