



INDEX METHODOLOGY

OMX STOCKHOLM 30 ESG RESPONSIBLE INDEX™

OMXS30ESG

INDEX DESCRIPTION

The OMX Stockholm 30 ESG Responsible Index Index is designed to track the performance of the securities in the OMX Stockholm 30 Index whose issuers meet specific ESG criteria.

Institutional Shareholder Services, Inc. (ISS ESG) is responsible for the Environmental, Social and Governance (ESG) screening of securities to the extent set out in the Security Eligibility Criteria.

SECURITY ELIGIBILITY CRITERIA

Parent index

A security must be included in the OMX Stockholm 30 Index (OMXS30) or the OMX Stockholm 30 Next Index (OMXS30NEXT) as of the Index Reconstitution Effective Date. Refer to those methodologies for further information.

ESG eligibility

ISS ESG performs an ESG screening and companies with the following characteristics are excluded:

- Verified and ongoing breaches of international norms.
- Verified and ongoing involvement in cluster munitions, anti-personnel mines, nuclear weapons, biological and chemical weapons.
- Companies with involvement of a certain degree in alcohol, tobacco, military equipment, pornography, gambling, fossil fuels (Sector screening).
 - Alcohol – Companies with 50% or more revenue from services or more than 5% of company revenue from Production/Distribution
 - Tobacco - Companies with 50% or more revenue from services, more than 5% of revenue from Distribution or any revenue derived from production.
 - Military Equipment - Companies with 50% or more revenue from services or more than 5% of company revenue from production/Distribution

- Pornography - Companies with 5% or more revenue from distribution/services or any revenue derived from production.
- Gambling - Companies with 50% or more revenue from services or more than 5% of company revenue from Production/Distribution
- Fossil Fuel - Companies with 50% or more revenue from services or more than 5% of revenue from Production/Distribution.
- Cannabis – Companies with 50% or more revenue from services or more than 5% of revenue from Production/Distribution
- Oil sand – Any compant revenue from Production/Extraction/Exploration

INDEX CALENDAR

The Index follows the same reconstitution and rebalance schedule as its Parent Indexes. Refer to those methodologies for further information.

CONSTITUENT SELECTION

Constituent selection process

A Reconstitution is conducted on a semi-annual basis, at which time all eligible securities from the OMX Stockholm 30 Index that meet the Security Eligibility Criteria are selected for inclusion in the Index.

In the event that fewer than 25 securities are selected, the remaining positions will be filled by securities from the OMX Stockholm 30 Next Index that meet the Security Eligibility Criteria, in rank order by highest Nasdaq official aggregate turnover in Swedish Krona (SEK) during the six (6) calendar months starting six (6) calendar months prior to the Index Reconstitution Reference Date until the total number of securities selected is 25.

CONSTITUENT WEIGHTING

Constituent weighting scheme

The Index is a market capitalization-weighted index.

Constituent weighting process

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

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

INDEX MAINTENANCE

Deletion policy

If, at any time other than an 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 and are not replaced. This 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, & Equities** for further information.

Corporate actions

Information on corporate actions and events 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" for Indexes that Review Index Shares on a Periodic Basis" with the exceptions listed below.

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.

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 Indexes are calculated Monday through Friday, except on days when the 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 and is 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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