



INDEX METHODOLOGY

OMRX-

INDEX DESCRIPTION

The OMRX™ Indexes are designed to measure the performance of selections of fixed income securities listed on Nasdaq Stockholm AB.

The OMRX Indexes illustrate the changes in value for various versions of a passively managed portfolio of Swedish fixed income securities.

Index Symbol	Index Name	Index Description
OMRXALLXMUNI™	OMRX All ex Muni™ Index	An index based on OMRXALL excluding municipality bonds issued by Kommuninvest AB.
OMRXALL™	OMRX All™ Index	An index related to treasury bills, nominal treasury bonds, mortgage bonds issued by mortgage institutions and municipality bonds issued by Kommuninvest AB with benchmark status.
OMRXBONDALLXMUN™	OMRX Bond All ex Muni™ Index	An index based on OMRXBONDALL excluding municipality bonds issued by Kommuninvest AB. Also available in maturity buckets 1-3 years, 3-5 years and 5- years.
OMRXBONDALL™	OMRX Bond All™ Index	An index related to nominal treasury bonds, mortgage bonds issued by mortgage institutions and municipality bonds issued by Kommuninvest AB with benchmark status. Also available in maturity buckets 1-3 years, 3-5 years and 5- years.

Index Symbol	Index Name	Index Description
OMRXON™	OMRX Deposition Overnight™ Index	An index related to rolling overnight investments, i.e. an index in respect of a portfolio with the shortest possible duration.
OMRXGOVT™	OMRX Government Debt™ Index	An index related to treasury bills and nominal treasury bonds with benchmark status.
OMRXMM™	OMRX Money Market™ Index	An index related to treasury bills, nominal treasury bonds with benchmark status and a time to maturity of less than one year.
OMRXMORTALL™	OMRX Mortgage Bond All™ Index	An index related to mortgage bonds with benchmark status issued by mortgage institutions. Also available in maturity buckets 1-3 years, 3-5 years, and 5- years.
OMRXMORT™	OMRX Mortgage Bond™ Index	An index related to mortgage bonds represented by benchmark bonds or the equivalent issued by Stadshypotek AB.
OMRXMUNI™	OMRX Municipal Bond™ Index	An index related to municipality bonds issued by Kommuninvest AB.
OMRXREAL™	OMRX Real Return Bond™ Index	An index related to government inflation-linked bonds.
OMRXBOND™	OMRX Total Bond™ Index	An index related to nominal treasury bonds with benchmark status and mortgage bonds represented by benchmark bonds or the equivalent issued by Stadshypotek AB. Also available in maturity bucket 1-30 years.
OMRXTOT™	OMRX Total Market™ Index	An index related to treasury bills, nominal treasury bonds with benchmark status and mortgage bonds represented by benchmark bonds or the equivalent issued by Stadshypotek AB.
OMRXTBILL™	OMRX Treasury Bill™ Index	An index related to treasury bills.

Index Symbol	Index Name	Index Description
OMRXTBOND™	OMRX Treasury Bond™ Index	An index related to nominal treasury bonds with benchmark status. Also available in maturity buckets 1-3 years, 3-5 years, 5- years and 1-30 years.

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 types

Security types generally eligible for the Indexes include Government benchmark bonds, Treasury bills, Mortgage bonds, and Municipality bonds.

Listing exchanges

A security must be listed on Nasdaq Stockholm AB.

Other eligibility criteria

A security must be denominated in Swedish Krona (SEK).

A security must have a Total Nominal Amount Outstanding of more than SEK 3 bn.

Mortgage bonds and Municipality bonds with less than one (1) year to maturity are ineligible.

Government benchmark bonds with less than one (1) year to maturity are eligible for selected indexes (OMRXGOVT, OMRXTOT, OMRXALL and OMRXALLXMUNI).

CONSTITUENT SELECTION

Constituent selection process

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

All bonds meeting the Security Eligibility Criteria for an Index are included in the Index.

CONSTITUENT WEIGHTING

Constituent weighting process

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

The Index Securities are weighted according to their respective Market Value in proportion to the aggregated Market Value of all Index Securities and no additional weight constraints are applied.

For more information, please refer to the **Calculation Manual – Fixed Income**.

Nominal Amount Outstanding

The nominal amount outstanding of the Index Securities are adjusted in conjunction with the monthly Index Rebalance based on the Rebalance reference date.

INDEX CALENDAR

Reconstitution & Rebalancing schedule

Reconstitution Frequency	Monthly
Rebalance Frequency	Monthly
Reconstitution Reference Dates	<ul style="list-style-type: none">• Government Benchmark Bonds and Municipal Bonds: The nominal amounts are determined as of the close of the last trading day of the calendar month preceding the reconstitution month• Mortgage Bonds: The nominal amounts are determined as of the close of the last trading day of two (2) calendar months preceding the reconstitution month, as provided by the bond issuer
Reconstitution Announcement Dates	At market open on the fifth (5 th) trading of each month
Reconstitution Effective Dates	At market open on the eighth (8 th) trading day of each month
Rebalance Reference Dates	Same as Reconstitution reference dates
Rebalance Announcement Dates	Same as Reconstitution announcement dates
Rebalance Effective Dates	Same as Reconstitution effective dates

Holiday schedules

The Indexes are calculated Monday through Friday, except on days when Nasdaq Stockholm A/B is closed.

Index calculation and dissemination schedule

OMRXON is disseminated once per day at 11:00:00 local time (Central European Time or Central European Summer Time, dependent on the month of the year).

All other OMRX Indexes are calculated during the trading day and disseminated once per minute between 07.30:00 to 16:21:00 local time (Central European Time or Central European Summer Time, dependent on the month of the year).

INDEX MAINTENANCE

Deletion policy

When a benchmark or inflation-linked bond is exchanged intra-month, and the existing security in the Index fails to meet the eligibility criteria, it will be removed in conjunction with the replacement policy.

Bonds are ineligible for continued inclusion in the Indexes when they have less than one year to maturity as of their respective settlement date, except for Government benchmark bonds in the indexes (OMRXGOVT, OMRXTOT, OMRXALLXMUNI, and OMRXALL) and Treasury bills, which follow a different timeline as detailed below.

The bond removal date from the Indexes can be either the first trading day of the month or the Reconstitution effective date, depending on the following conditions:

- If the bond is expected to become ineligible after the first trading day of the month but before the Reconstitution effective date, it will be removed on the first trading day of the month.
- If the bond is expected to become ineligible on or after the Reconstitution effective date but on or before the last trading day of the month, it will be removed as of the Reconstitution effective date.

Government benchmark bonds in the indexes (OMRXGOVT, OMRXTOT, OMRXALLXMUNI and OMRXALL) and Treasury bills will be removed on the first trading day of the month when they have less than one month to maturity as of the settlement date.

Intra-month deletions are announced approximately five (5) trading days in advance.

Replacement policy

In between Rebalances, if a bond is exchanged, either fully or in part, the index is adjusted at market open on the trading day following the last day of the exchange period by adjusting the nominal amounts for the affected bonds and removal of fully replaced bonds. In the event that the total nominal amounts for the relevant bonds as well as other fixed income securities in the OMRX Index Family is not published

by the Swedish National Debt Office by the last day of the exchange period, adjustments may be carried out at a later date.

Addition policy

A new issuance as part of intra month exchange meeting the Security Eligibility Criteria will be added to the Indexes in conjunction with replacement policy. No other new issuance will be considered in between the monthly index reconstitutions.

ADDITIONAL INFORMATION

Announcements

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

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

Unexpected market closures

For information on Unexpected Market Closures, please 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), please refer to the **Calculation Manual – Fixed Income**.

Recalculation and restatement policy

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

Data sources

For information on data sources and the classification of dividends and associated tax rates, please refer to the **Nasdaq Index Methodology Guide**.

Contact information

For any questions regarding an Index, please 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.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.

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

Website

For further information, please refer to 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).

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, please 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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