



INDEX METHODOLOGY

# OMX STOCKHOLM 30 ESG RESPONSIBLE™ INDEX

## OMXS30ESG™

### INDEX DESCRIPTION

The OMX Stockholm 30 ESG Responsible Index is designed to track the performance of the securities in the OMX Stockholm 30® Index (OMXS30®) 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

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

#### Security universe

A security must be included in the OMX Stockholm 30® Index (OMXS30®) or the OMX Stockholm 30 Next™ Index (OMXS30NEXT™) as of the Reconstitution effective date. Please refer to their methodologies for further information on their constituent selection.

#### ESG eligibility

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

- Do not meet the inclusion criteria set forth by ISS ESG's ESMA Fund Name Guidelines Solution.
- Verified and ongoing breaches of international norms.
- Verified and ongoing involvement in cluster munitions, anti-personnel mines, nuclear weapons, biological and chemical weapons.
- Involvement of a certain degree in alcohol, tobacco, military equipment, pornography, gambling, fossil fuel, cannabis, and oil sands (Sector screening):
  - Alcohol: 50% or more revenue from services or more than 5% of revenue from production/distribution.

- Tobacco: 50% or more revenue from services, more than 5% of revenue from distribution or any revenue derived from production.
- Military Equipment: 50% or more revenue from services or more than 5% of revenue from production/distribution.
- Pornography: 5% or more revenue from distribution/services or any revenue derived from production.
- Gambling: 50% or more revenue from services or more than 5% of revenue from production/distribution.
- Fossil Fuel: 50% or more revenue from services or more than 5% of revenue from production/distribution.
- Cannabis: 50% or more revenue from services or more than 5% of revenue from production/distribution.
- Oil Sands: Any revenue from production/extraction/exploration.

If ISS ESG has unavailable data for any of the above ESG criteria, the company will still be eligible for index inclusion, unless the unavailable data pertains to the inclusion criteria set forth by ISS ESG's ESMA Fund Name Guidelines Solution, in which case the company will be ineligible.

## **Other eligibility criteria**

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.

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

## **CONSTITUENT SELECTION**

### **Constituent selection process**

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

All securities from the OMX Stockholm 30<sup>®</sup> 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 free float market capitalization, until the total number of securities selected is 25.

## 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.

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

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.

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

## INDEX CALENDAR

The Index follows the same reconstitution and rebalance schedule as OMXS30<sup>®</sup> and OMXS30NEXT. Refer to those methodologies for further information.

### Holiday schedule

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

### 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).

## 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 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."

### 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**.

## **Contact information**

For any questions regarding an Index, contact the Nasdaq Index Client Services team at [indexservices@nasdaq.com](mailto: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**.

## APPENDIX A: METHODOLOGY CHANGE LOG

Effective Date	Methodology Section	Previous	Updated
7/1/2025	Constituent selection: Constituent selection process	<p>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.</p> <p>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.</p>	<p>An Index Reconstitution is conducted semiannually based on the Reconstitution reference date.</p> <p>All securities from the OMX Stockholm 30® Index that meet the Security Eligibility Criteria are selected for inclusion in the Index.</p> <p>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 free float market capitalization, until the total number of securities selected is 25.</p>
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	Index Securities' index weights are determined by dividing each Index Security's market capitalization by the aggregate market capitalization of all Index Securities.	<p>Index Securities' initial index weights are determined by dividing each Index Security's free float market capitalization by the aggregate free float market capitalization of all Index Securities.</p> <p>Initial weights are then adjusted to the following constraint:</p> <ul style="list-style-type: none"> <li>• No Index Security may exceed 15%.</li> </ul> <p>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</p>

Effective Date	Methodology Section	Previous	Updated
			effective date, or at other times between scheduled Index Reconstitutions.
7/1/2025	Index maintenance: Free float	--	The Index utilizes the <i>Alternate Float method</i> . Please refer to <i>Appendix A: Glossary of Key Terms</i> in the Nasdaq Index Methodology Guide for details on Nasdaq's free float methods.
5/12/2025	Security eligibility criteria: ESG eligibility	--	ISS ESG performs an ESG screening, and companies with the following characteristic are excluded: <ul style="list-style-type: none"> <li>Do not meet the inclusion criteria set forth by ISS ESG's ESMA Fund Name Guidelines Solution.</li> </ul> <p>If ISS ESG has unavailable data pertaining to the inclusion criteria set forth by ISS ESG's ESMA Fund Name Guidelines Solution, the company will be ineligible for index inclusion.</p>
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.	--

## 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.

Neither Nasdaq, Inc., Institutional Shareholder Services, Inc. nor any of their affiliates make any recommendation to buy or sell any security or any representation about the financial condition of any company. Investors should undertake their own due diligence and carefully evaluate companies before investing. The information contained herein is provided for informational and educational purposes only, and nothing contained herein should be construed as investment advice, either on behalf of a particular security or an overall investment strategy. **ADVICE FROM A SECURITIES PROFESSIONAL IS STRONGLY ADVISED.**