OMX STOCKHOLM 30 EXPIRATION INDEX™

OMXS30EXP-

OMXS30WEEKEXP-

INDEX DESCRIPTION

The OMX Stockholm 30 Expiration Indexes are calculated for use in the settlement of derivatives and is based on the OMX Stockholm 30 Index. There are 2 expiration indexes on the OMX Stockholm 30 Index, OMXS30EXP (Monthly Expiration) and OMXS30WEEKEXP (Weekly Expiration).

SECURITY ELIGIBILITY CRITERIA

Parent index

A security must be included in the OMX Stockholm 30 Index. Please refer to that methodology for further information.

INDEX CALENDAR

Reconstitution

The Index Reconstitution follows the same schedule as the Parent Index. Please refer to that methodology for further information.

Rebalance

The Index Rebalance follows the same schedule as the Parent Index. Please refer to that methodology for further information.

Expiration Day

OMXS30EXP (Monthly) – Monthly expiration occurs every third Friday of each month. If the third Friday is a holiday or a half trading day, Expiration day will be the previous trading day.

OMXS30WEEKEXP (Weekly) – Weekly expiration occurs every Friday except the third Friday of each month. If the Friday is a holiday or a half trading day, Expiration day will be the previous trading day.

INDEX OPERATION AND MAINTENANCE

Index calculation

OMXS30EXP (Monthly):

In calculating the monthly expiration Index for a given trading day, volume weighted average price (VWAP) is used as the price for each Index Security. See **Calculation Manual – Equities & Commodities** for further information.

OMXS30WEEKEXP (Weekly):

In calculating the weekly expiration Index for a given trading day, volume weighted average price (VWAP) is used as the price for each Index Security. See **Calculation Manual – Equities & Commodities** for further information.

The VWAP is calculated using only the transactions executed in the INET trading system between 15.00 and 16.00 (Central European Time or Central European Summer Time, dependent on the month of the year). In the event there are no transactions for an Index Security during the above mentioned reference period, the last sale price prior to the reference period will be used for the purpose of calculation.

Index adjustments

Nasdaq may, in consultation with the Index Management Committee, make adjustments to the Index to ensure Index integrity.

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**.

Holiday schedules

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

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 – Equities & Commodities**.

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, 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**.

Index calculation and dissemination schedule

OMXS30EXP -The Index is calculated during the trading day based on the VWAP 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).

OMXS30WEEKEXP - The Index is calculated during the trading day based on the VWAP and disseminated once per second from 09:00:10 to 16:15:00 local time (Central European Time or Central European Summer Time, dependent on the month of the year).

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

Index governance

All Nasdaq Indexes follow the same governance structure. For a detailed list of this information, please see the **Nasdaq Index Methodology Guide.**

Nasdaq Index Management Committee

The Nasdaq Index Management Committee approves all new Index Methodologies. This committee is comprised of full-time professional members of Nasdaq. The committee meets regularly, and reviews items including, but not limited to, pending corporate actions that may affect Index constituents, statistics comparing the composition of the indexes to the market, companies that are being considered as candidates for addition to an Index, and any significant market events.

For a detailed overview of the Index Management Committee, please see the **Nasdaq Index Methodology Guide**.

Internal reviews of methodology

For a detailed description on internal reviews of the Methodology, please see the **Nasdaq Index Methodology Guide**.

Communication with stakeholders and consultations

For a detailed description on Consultations and Communications with Stakeholders, please see 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, please 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, please 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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