NASDAQ Riga, AS
NASDAQ Tallinn AS
AB NASDAQ Vilnius

Rules for the Construction and Maintenance of the

NASDAQ OMX BALTIC EQUITY INDEXES

VERSION 1.6 / November 2016
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Definitions

**Baltic equity Indexes**
The Baltic equity Indexes cover the Baltic Indexes and the domestic Indexes.

**Exchanges**
NASDAQ Riga, NASDAQ Tallinn and NASDAQ Vilnius

**CSD**
Central Securities Depository

**EVK**
Eesti Väärtpaberikeskus / Estonian Central Register of Securities

**LCD**
Latvijas Centrālais depozitārijs / Latvian Central Depository

**LCVPD**
Lietuvos centrinis vertybinių popierių depozitoriumas / Central Securities Depository of Lithuania

1 Introduction

1.1 Introduction
Nasdaq, Inc. and its affiliates (collectively “NASDAQ”) own and calculate the stock indexes\(^1\) (the “Indexes”) and has granted NASDAQ OMX Stockholm AB (“NASDAQ Stockholm” or the “Exchange”) and the co-operating exchanges the right to use the Index in connection with trading in and clearing of contracts related to the Indexes in accordance with these rules and regulations.

Domestic All-Share Indexes: NASDAQ OMX Riga All-share, NASDAQ OMX Vilnius All-share and NASDAQ OMX Tallinn All-share and NASDAQ OMX First North Baltic All-Share Index follow the same methodology as NASDAQ OMX Baltic All-Share Index.

1.2 The Baltic Index Family
The Baltic index family can be divided into three groups.

**Baltic All-Share Index and the Baltic Sector Indexes**
The objective of the Indexes in the first group is to represent the overall state and changes in the level of the economy. The first group includes the Baltic All-Share Index and the Baltic Sector Indexes. The purpose of the first group is to mimic the population of shares representing the index, without complying with liquidity and stability requirements. Since there is no filtering for liquidity the Indexes themselves may not be easy to replicate in a portfolio or benchmark against and the pricing of the constituents, and hence the index level, may lag due to infrequent trading in the underlying shares.

**Baltic Benchmark Index**

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\(^1\) See Appendix B for list of relevant indexes.
The second group is focused on investibility of the constituent companies and periodic stability of the index composition, while still reflecting the population of shares from where the index was constructed. The objective of the benchmark index is to reduce administrative routines and costs due to continuous re-balancing of the portfolio and secure tradability of the Index Shares in order for the index to function as an investible benchmark for the investment community. In the second group we find the Baltic Benchmark Index.

**Baltic 10 Tradable Index**
The purpose of the third group is to create a highly liquid and stable universe. In the third group we find the Baltic 10 Tradable Index constructed for derivatives trading, which consists of the 10 most liquid companies in the Baltic region.

The Indexes except the Sector Indexes have a base value of 100 with a base date as of December 31, 1999\(^2\). The Sector Indexes have a base value of 1,000 with a base date as of June 30, 2011.

### 1.3 Index Currency

An index that consists of shares quoted in different currencies as well as the underlying prices of the Index Shares, are converted into the index currency.

Foreign exchange rate is the WM Company, Closing Spot Rate at 16:00:00 UK time in the calculation of the End Of Day (“EOD”) Index Value\(^3\).

SIX Financial Information Intraday Spot Rate is applied to the real time Index calculation during the trading day.

### 2 Sector Classification

#### 2.1 NASDAQ OMX and FTSE Group (FTSE)

NASDAQ OMX has entered into a licence agreement with FTSE with respect to classification of shares listed on NASDAQ OMX under the Industry Classification Benchmark (ICB)\(^4\).

NASDAQ OMX has adopted the ICB as the official and primary method for classification of all share classes listed on NASDAQ OMX. The ICB system is comprised of four levels of classification: Industry, Supersector, Sector and Subsector.

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\(^2\) The Base date for NASDAQ OMX Tallinn index is June 3, 1996. Base date of NASDAQ OMX First North Baltic Index will be its launch date. The Index will be launched when there is at least one issuer on the First North market in the Baltic countries.

\(^3\) The WM/Reuters Spot Rates provided by The World Markets Company plc (“WM”) in conjunction with Reuters. WM shall not be liable for any errors in or delays in providing or making available the data contained within this service or for any actions taken in reliance on the same, except to the extent that the same is directly caused by its or its employees’ negligence.

\(^4\) The Industry Classification Benchmark (“ICB”) is a product of FTSE International Limited and has been licensed for use. “FTSE®” is a trade mark of London Stock Exchange and is used by FTSE under license. FTSE and their licensors and affiliates do not accept liability to any person for any loss or damage arising out of any error or omission in the ICB. No use or distribution of ICB may be made without a license from FTSE. For additional information about the Industry Classification Benchmark (ICB) see Appendix A.
2.2 The Classification
See "Rules for the Construction and Maintenance of the NASDAQ OMX All-Share, Benchmark and Sector Indexes".

3 Index Construction and Maintenance

3.1 Index Share Eligibility
In principle, all shares listed on the Exchanges are eligible for inclusion. However, certain criteria such as liquidity may make a share ineligible for index purposes. Shares listed on Baltic First North are eligible only for First North index.

- Companies where 90 per cent or more of the outstanding shares are controlled by a single shareholder will be deemed ineligible.

- For the Index Shares with multiple listings on the Exchanges and primary listing or national domicile in one of the countries can only be included once in an index. The country with the highest orderbook turnover captures the total market cap in the Baltic index. A revision will be conducted every 6 months to determine which orderbook that will apply. If a company’s domicile is outside the Baltic region and it is listed in the Baltic countries, only the part of outstanding shares which is registered in the Baltic countries CSDs is eligible for inclusion.

When the domicile of a security is determined, a number of criteria are used. These include headquarters of the company, registration, listing, place of operations and residence of the senior office.

- If a company has multiple share classes, each of which is priced and traded separately, all share classes are eligible for inclusion and are treated as separate shares.

- Security types generally not included in the Index are closed-end funds, exchange traded funds, mutual funds, unit-investment trusts, convertible debentures, preferred stocks, rights, warrants and other derivative shares.

- Shares classified as ‘8985 Equity Investment Instruments’ or ‘8995 Nonequity Investment Instruments’ according to FTSE ICB are not considered eligible for index inclusion.

3.2 Baltic All-Share and Sector Indexes

3.2.1 General
The Baltic All-Share and Sector Indexes are by construction not intended to be investible indexes. The maintenance of the index compositions is carried out on a daily basis to reflect the continuous changes in outstanding shares and listed companies. New listings shall be included on the second day of listing providing that the company has been assigned an ICB classification.

3.2.2 Baltic All-Share Index
The Baltic All-Share Index consists of all eligible shares listed on the respective Exchanges.
3.2.3 Baltic Sector Indexes

A sector index is active when it includes one or more eligible shares. A sector index with no shares is closed until one or more shares are eligible for index inclusion. When resuming a sector index, an index base value and base date are both reset in the index.

All eligible listed shares are included in the Sector indexes. These indexes are calculated on Industry and Supersector levels (ICB level 1 and 2).

3.3 Baltic Benchmark Index

3.3.1 Periodic review of the Benchmark index

The Benchmark Index is an investible index representing all shares listed in the Baltic region. In order to fulfill conditions set forth in the object of the index, the Benchmark Index is reviewed semi-annually by NASDAQ who apply the four criteria in 3.3.2-3.3.4. In the period between reviews the number of shares for each security applied in the index calculation is fixed with the exception of adjustments for corporate actions with priority for existing shareholders. NASDAQ will provide both an uncapped and a capped version of the Benchmark Index, the market capitalization limit is described in 3.3.4.

The review is conducted on the basis of figures as of after closing on the last trading day of November and May, converted to Euro. Implementation of the reviewed index is effective from first trading day of January and July, respectively. Rebalancing will be undertaken using closing prices the day prior to implementation.

3.3.2 Liquidity and industry target criteria

The following five-step process is applied selecting the shares that constitute the index:

(i) To avoid seasonal fluctuations all eligible shares listed on the Exchanges are sorted according to the previous 12 months official turnover in Euro.

(ii) Shares with lowest turnover according to (i) corresponding to 40% in number of all shares are deemed ineligible.

(iii) Shares with highest turnover according to (i) corresponding to 10%, minimum 15 shares, are tagged qualified.

(iv) All shares according to (i) are sorted according to Industry (ICB level 1). Within each Industry, shares are sorted according to the free float-adjusted market cap.

(v) Within each Industry, shares are elected according to ordering in (iv), highest free float-adjusted market cap first, until at least 85% of the Industry’s free float-adjusted market cap is reached. If needed additional shares with the highest turnover according to (iii) are added. The shares with lowest turnover according to (ii) are removed. The target of at least 85% of each Industry’s free float-adjusted market cap may not be reached since some shares according to (ii) are removed.

5 For all reviews before January 1, 2008 Main and I-list shares are eligible for inclusion (according to the list structure before list restructuring on May 21, 2007).
6 The official turnover includes auto match trades and standard manual trades.
If a significant portion of the trading volume of a shares, which qualifies as an Index Share, is attributable to a few transactions or to transactions within a limited time period so that the registered volume is considered not to be representative, NASDAQ may decide that the shares is ineligible.

Shares which are delisted between the review date and the effective date are not eligible. Shares which are delisted between the reviews will be excluded from index when the share is delisted.

If a company gains control of 90 per cent or more of the outstanding shares in another company, according to the rules in section 5, in the period between November 30/May 31 and time for publishing the preliminary composition, the acquired company will not be included in the selection process. During a merger or take-over when the outcome is uncertain the Exchanges reserve the right to publish more than one preliminary composition.

If a company changes from secondary to primary listing or changes domicile, the company will inherit historical turnover figures.

3.3.3 Free float
For free float criteria, see “Rules for the Construction and Maintenance of the NASDAQ OMX All-Share, Benchmark and Sector Indexes”.

3.3.4 Market capitalization limit (Capping)
NASDAQ will provide an uncapped and a capped version of the Benchmark index.

If one or few constituents dominate the index due to a large weight in the index, two problems arise. The Index Share or its industry may be over-represented in the index and skew the index performance compared to the investment universe of all shares listed on the Exchanges. The index is then no longer investible for a majority of the users who benchmark against the index due to possible investment restrictions.

Consequently, to comply with demands of an investible index, the capped version of the selected Indexes is constructed in a manner that complies with the investment restrictions implied by legislation regulating authorities in mutual funds.

The following index weight restrictions must be met to comply with the legislation regulating investments in mutual funds:

- The market value of Index Shares issued by the same body may not exceed 10 per cent of the index total market value.
- The market value of Index Shares issued by the same body exceeding 5 per cent index weight must not combined exceed 40 per cent of the index’ total market value.

The procedure maintaining these restrictions is applied subsequently to application of criteria section 3.3.3 above.

NASDAQ is maintaining the weighting restrictions by using quarterly and daily procedure. The weighting restrictions will be imposed by adjusting the number of shares of the constituents qi,t.
Quarterly capping is applied on the first trading day in January, April, July and October respectively.

**Quarterly adjustment:**
Selection of constituents to the 40 per cent group on quarterly basis:
Index Shares are ranked by their company market value. Index Shares issued by the same body exceeding the 9 per cent limit will be capped at 9 per cent. Index Shares are separated into two groups. The first group is filled with Index Shares issued by the same body weighting between 4.5 and up to 9 per cent until the total weight has reached the maximum of 36 per cent.

The initial capping limit for the second group will be 4.5 per cent. This means that limits are used initially for all constituents in the index when the weights are set on quarterly basis. The limits imposed by legislative authorities (5, 10 and 40 per cent) will in the daily capping process be used as threshold values for the capped companies.

The process of the quarterly division of groups will be applied intra quarterly in the event of a Fast Entry.

**Daily adjustment:**
“As needed” rebalancing is done at the close of each day. Index Shares issued by the same body exceeding the 10 per cent limit will be capped at 9 per cent. Index Shares issued by the same body initially capped at 4.5 and 9 per cent will be allowed to float freely up to 10 per cent. If the total weight of the Index Shares issued by the same body above 5 per cent exceeds 40 per cent, the Index Shares issued by the same body above 5 per cent with the smallest weight are capped to 4.5 per cent. Using a stepwise approach Index Shares are reduced in weight until all weight restrictions are satisfied. This procedure is applied once a day, and as a consequence, the weight of the Index Share may exceed the 40 and 10 per cent limits during the day.

### 3.4 Baltic 10 Tradable Index

#### 3.4.1 General
The index is aimed to have a highly liquid composition of shares that reflects the Baltic investment universe and function as a desired investment tool for all types of investors, fund managers etc. in the marketplace. The index portfolio is fixed between revisions.

#### 3.4.2 Periodic review of the Tradable index
The index consists of 10 Index Shares and the index portfolio is reviewed semi-annually. The review dates are set to the first trading day of January and July, respectively. The index is free float adjusted and the maximum weight of a company is limited to 15%.

#### 3.4.3 Selection criteria, first time selection
The following method is used in the selection of constituents to the index portfolio:

(i) All Baltic shares are ranked according to six months median daily official turnover in Euro\(^7\).

(ii) Shares which have more than 5 days where no trading has been conducted during the Exchanges opening during the last six months period are deemed ineligible.

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\(^7\) Daily official turnover includes auto match trades.
(iii) Number of Index Shares is fixed to 10 shares.
(iv) New listings are eligible in the selection and can qualify if the median (i) and trading day’s (ii) criteria are fulfilled.

3.4.4 Selection criteria, continuously selection
To keep the population stable but yet able to capture the development in the Baltic region the following rules are applied in the continuously semi-annually selection of shares to the index portfolio:

(i) All eligible shares are ranked according to six months median daily turnover in Euro$^8$.
(ii) Shares which have more than 5 days where no trading has been conducted during the Exchanges opening during the last six months period are deemed ineligible.
(iii) Shares from the current composition are first tagged as qualified.
(iv) Shares which are non-index shares will automatically qualify as Index Shares if they are ranked among the top 8 shares in the final ranking, and will replace the lowest ranked Index Shares.
(v) Index Shares with ranking lower than top 12 in the final ranking, will be replaced with the highest ranked non Index Share that is closest to qualify.

3.4.5 Free float
For free float criteria, see “Rules for the Construction and Maintenance of the NASDAQ OMX All-Share, Benchmark and Sector Indexes”.

3.4.6 Market capitalization limit (Capping)
The maximum weight for an Index Share in the Baltic 10 tradable index is 15 %. The capping will be conducted in connection to the revision.

4 Index Calculations

4.1 General
NASDAQ disseminates and calculates the index-values in real-time.

4.2 Formula
See “Rules for the Construction and Maintenance of the NASDAQ OMX All-Share, Benchmark and Sector Indexes”.

4.3 Last Sale Price
The Last Sale Price (“LSP”) refers to the closing price reported on each Index Share’s Exchange.

If an Index Share does not trade on its Exchange on a given day or the Exchange has not opened for trading, the most recent LSP from the Exchange (adjusted for corporate actions, if

$^8$ Daily official turnover includes auto match trades.
any) is used. If an Index Share is halted during the trading day the most recent LSP is used until trading resumes.

4.4 Number of Shares

4.4.1 All-Share and Sector Indexes
The number of shares of a company applied in the index, \( q_{i,t} \) in the formula in section 4.2 above, is the current outstanding number of public issued shares. If corporate actions cause adjustments to the index, the number of shares is changed to fully reflect the new market capitalization of the company in the index.

In connection with non-cash issues and similar issues, see the rules in section 5 below, NASDAQ makes the adjustment without delay.

For secondary listings, the number of shares for each security applied in the index calculation is changed by the Exchanges on the registry day if the information on the shares registered in the relevant Exchange’s CSD is received in advance or on the next bank day following the day on which the Exchange has received information that the number of shares is registered in the relevant Exchange’s CSD.

4.4.2 Baltic Benchmark Index
The number of shares of an Index Share, \( q_{i,t} \) in the formula in section 4.2 above is a result of the semi-annual review and is fixed in the period between reviews with the exception of adjustments for corporate actions with priority for existing shareholders. NASDAQ will provide both an uncapped and a capped version of the Baltic Benchmark index, the market capitalization limit is described in section 3.3.4 above.

4.4.3 Baltic Tradable Index
The number of shares of an Index Share, \( q_{i,t} \) in the formula in section 4.2 above is a result of the semi-annual review and is fixed in the period between reviews with the exception of adjustments for corporate actions with priority for existing shareholders.

4.5 Suspension and Trading Halt
In case of a suspension or trading halt of an Index Share, please refer to the trading rules of the relevant Exchange.

5 Corporate Actions
The appropriate adjustment undertaken by NASDAQ of Baltic All-share and Sector indexes, Baltic Benchmark index and Baltic 10 Tradable index corresponds to the treatment of corporate actions of All-share, Sector, Benchmark and Tradable indexes described in the “Rules for the Construction and Maintenance of the NASDAQ OMX All-Share, Benchmark and Sector Indexes” respectively. Where the “Rules for the Construction and Maintenance of the NASDAQ OMX All-

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9Before May 21, 2007 the number of shares from both public and private issues was included in the NASDAQ OMX Riga All-Share index calculation.
6 General Announcement Policy

NASDAQ OMX announces Index-related information via our premier service Global Index Watch at http://indexes.nasdaqomx.com.

Deadlines for announcements:

+ **Rule amendments**: Material changes to the rules are normally announced 3 months before they are put into effect.
+ **Periodic index composition**: A notice is normally announced no less than one (1) week prior to implementation. The Exchange reserve the right to alter the announced composition in case of a merger, take-over or other major events that is expected to deteriorate the index’ ability to mimic the population of stocks representing the market.
+ **Daily maintenance**: Adjustments of the “Benchmark index” and “Tradeable index” due to corporate actions and dividends are announced as soon as possible after the Exchanges have received all information needed to accomplish the adjustments and no later than the day prior to the event taking effect. Adjustments of other Indexes are announced no later than the day prior to the event taking effect.

In the event that an Index calculation has been corrected historically, an announcement will be provided and clients are asked to update their databases accordingly.

7 General Correction Policy

Generally, the indexes are maintained on an ongoing basis and any corporate actions are handled simultaneously as they occur, given that all necessary information is publicly available. However, there may be events where there is not sufficient public information available or that the event is announced post ex-day. In such cases, the Exchange will decide on a case by case basis whether the event can be implemented in connection to the regularly scheduled index reviews or if a historical correction of the affected indexes is warranted.

Any historical correction to an index is limited to a time frame of six (6) months prior, counting from the date where the correction is being implemented.

8 Discretionary Adjustments

The Exchange may, due to special circumstances, if deemed essential, apply discretionary adjustments to the index. For such changes to become effective, the prior approval of the Index Ombudsman is required.

9 Alternative information Retrieval

If, in the opinion of NASDAQ, technical or other reasons, render the automatic transmission of price information or other information regarding an Index Share or currency fix from NASDAQ Exchanges,
or other information system approved by NASDAQ, either wholly or partially unavailable, or if such price information is unreliable or in any other way fails to reflect the development of market prices in the currency type or Index Shares, NASDAQ may utilize another source of information and thereby apply other bases for the calculation of the Index than those which otherwise are stated in these rules.
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Appendix A – Structure of the Industry Classification Benchmark

For more information about the Industry Classification Benchmark (ICB), please visit: http://www.icbenchmark.com
## Appendix B – NASDAQ OMX Baltic Equity Indexes

<table>
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<tr>
<th>Index Symbol</th>
<th>Index Name</th>
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<th>Linked GTR Index</th>
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