



OMX HELSINKI 15™ INDEX

OMXH15™

INDEX DESCRIPTION

The OMX Helsinki 15 Index measures the performance of a selection of the most traded securities listed on Nasdaq Helsinki Ltd.

SECURITY ELIGIBILITY CRITERIA

Parent index

A security must be included in the OMX Helsinki All-Share™ Index. Refer to that methodology for further information.

Other eligibility criteria

If, at Index Reconstitution, Nasdaq becomes aware that an issuer or security will soon undergo a fundamental change that makes it ineligible, Nasdaq may remove the security from consideration. This includes events such as filing bankruptcy or similar protection from creditors, delisting or other arrangement including mergers and acquisitions.

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

INDEX CALENDAR

Reconstitution schedule

The Index Reconstitution is conducted semi-annually in June and December according to the Constituent Selection described below.

Reconstitution reference dates

The June Reconstitution is conducted using data as of the end of May with the exception of free float data, which is as of the end of April.

The December Reconstitution is conducted using data as of the end of November with the exception of free float data, which is as of the end of October.

Reconstitution announcement dates

Index Reconstitutions are announced at least five (5) trading days prior to the Index Reconstitution Effective Date.

Reconstitution effective dates

Index Reconstitutions are effective at market open on the first trading day after the third Friday in June and December.

Rebalance schedule

The Index is rebalanced quarterly in April, June, October and December according to the Constituent Weighting described below. Two (2) times per year, in June and December, the Index Rebalance coincides with the Index Reconstitution.

Rebalance reference dates

When the Index Rebalance coincides with the Index Reconstitution, Index Securities' weights are determined by the total shares outstanding and free float factor used in the Index Reconstitution and closing prices as of the day prior to the Index Rebalance Effective Date.

When the Index Rebalance does not coincide with the Index Reconstitution, Index Securities' weights are determined by the total shares outstanding and free float factor used in the most recent Index Reconstitution, adjusted for corporate actions, and closing prices as of the day prior to the Index Rebalance Effective Date.

Rebalance announcement dates

Index Rebalances are announced only in conjunction with the Index Reconstitution at least five (5) trading days prior to the Index Rebalance Effective Date in June and December.

Rebalance effective dates

When the Index Rebalance coincides with the Index Reconstitution, changes are effective at market open on the first trading day after the third Friday in June and December.

When the Index Rebalance does not coincide with the Index Reconstitution, changes are effective at market open on the first trading day in April and October.

Holiday schedule

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

Index calculation and dissemination schedule

The Index is calculated during the trading day and is disseminated once per second from 10:00:10 to 18:35:00 local time (Eastern European Time or Eastern European Summer Time, dependent on the month of the year).

CONSTITUENT SELECTION

Constituent selection process

A Reconstitution is conducted on a semi-annual basis, at which time all securities which meet the Security Eligibility Criteria are ranked by Nasdaq official aggregate turnover in Euro (EUR) during the six (6) calendar months starting six (6) calendar months prior to the Index Reconstitution Reference Date, are considered for inclusion in the Index based on the following criterion:

- The top 15 eligible securities ranked by turnover are selected for inclusion in the Index.

CONSTITUENT WEIGHTING

Constituent weighting scheme

The Index is a modified free float market capitalization-weighted index.

Constituent weighting process

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

Initial index weights are then adjusted to meet the following constraint:

- No issuer weight may exceed 10% of the Index.

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. 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, & SmartBeta Equities** for further information.

Replacement policy

Removed securities are not replaced except, under certain conditions, when the removed Index Security is involved in a merger. Refer to the “Mergers & Acquisitions (M&A)” section of the **Corporate Actions and Events Manual – Nordics, Baltics, & SmartBeta Equities** for further information.

Addition policy

Securities may be added in between Index Reconstitutions in the case of Spin-offs / De-mergers. Refer to the “Adjustment for Issues” section of the **Corporate Actions and Events Manual – Nordics, Baltics & SmartBeta 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” and/or “Indexes that Review Index Shares on a Periodic Basis”.

Unless otherwise noted and where possible, corporate actions are announced approximately two (2) days in advance.

Index share adjustments

Refer to the “Index Share Adjustments” section of the **Corporate Actions and Events Manual –Nordics, Baltics, & SmartBeta Equities** for further information.

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 & Commodities**.

Free Float

Nasdaq has different methods to determine free float. This Index(es) utilizes the Alternate float method. For detailed definition, refer to "Alternate Float Method" section in **Nasdaq Index Methodology Guide**.

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**.

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 15% 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
7/15/2024	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.

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