



INDEX METHODOLOGY

Effective July 1, 2021



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OMX STOCKHOLM 30 ESG RESPONSIBLE INDEX™

OMXS30ESG

INDEX DESCRIPTION

The OMX Stockholm 30 ESG Responsible Index is designed to measure the performance of a selection of the most-traded ESG-compliant securities listed on Nasdaq Stockholm AB.

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

Parent index

A security must be included in the OMX Stockholm 30 Index (OMXS30) or the OMX Stockholm 30 Next Index (OMXS30NEXT) as of the Index Reconstitution Effective Date. Please refer to those methodologies for further information.

ESG criteria

ISS ESG performs an ESG screening to determine whether companies meet the ESG standards of the Index.

Companies with the following characteristics are excluded:

- 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 certain degrees in alcohol, tobacco, military equipment, pornography, gambling, fossil fuels, cannabis and oil sand
 - Alcohol – more than 50% of company revenue from Services or more than 5% of company revenue from Production/Distribution
 - Tobacco – more than 50% of company revenue from Services, more than 5% of company revenue from Distribution or any company revenue from Production

- Military equipment – More than 50% of company revenue from Services or more than 5% of company revenue from Production/Distribution
- Pornography – More than 5% of company revenue from Distribution/Services or any company revenue from Production
- Gambling – More than 50% of company revenue from Services or more than 5% of company revenue from Production/Distribution
- Fossil fuels – More than 50% of company revenue from Services or more than 5% of company revenue from Production/Distribution/Exploration
- Cannabis – More than 50% of company revenue from Services or more than 5% of company revenue from Production/Distribution
- Oil sand – Any company revenue from Production/Extraction/Exploration

INDEX CALENDAR

The Index follows the same Reconstitution and Rebalance schedule as its Parent Indexes, OMXS30 and OMXS30NEXT. Please refer to those methodologies for further information.

CONSTITUENT SELECTION

Constituent selection process

A Reconstitution is conducted on a semi-annual basis, at which time all eligible securities from OMXS30 are included in the Index, and all eligible securities from OMXS30NEXT are considered for inclusion.

In the event that fewer than 25 securities in OMXS30 pass all of the Eligibility Criteria, the remaining positions are filled by securities in OMXS30NEXT that pass all of the 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 Index Securities is 25.

CONSTITUENT WEIGHTING

Constituent weighting scheme

The Index is a market capitalization-weighted index.

Constituent weighting process

A Rebalance is conducted in conjunction with each Reconstitution, at which time Index Security index weights are determined by dividing each Index Security's market capitalization by the aggregate market capitalization of all Index Securities.

For additional information about index weighting, see **Nasdaq Index Weight Adjustment Guidelines**.

INDEX MAINTENANCE

The Index follows the same Index Maintenance Policies as the Parent Index, the OMX Stockholm 30 Index, with the exceptions listed below. Please refer to that methodology for more information.

Replacement policy

Removed securities are not replaced. Please refer to the “Mergers & Acquisitions (M&A)” section of **Corporate Actions and Events Manual—Nordics, Baltics, & SmartBeta Equities** for further information.

Addition policy

Securities are not added in between 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**.

Holiday schedules

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

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).

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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