



INDEX METHODOLOGY

# OMX STOCKHOLM 40 EQUAL WEIGHTED™ INDEX

## OMXS40™

### INDEX DESCRIPTION

The OMX Stockholm 40 Equal Weighted Index measures the performance of securities included in the OMX Stockholm 30® Index (OMXS30®) and the ten largest and most traded securities included in the OMX Stockholm 30 Next™ Index (OMXS30NEXT™).

### SECURITY ELIGIBILITY CRITERIA

#### Security universe

A security must be included in the OMX Stockholm 30® or the OMX Stockholm 30 Next Indexes as of the Reconstitution effective date. Please refer to their methodologies for further information.

### CONSTITUENT SELECTION

#### Constituent selection process

An Index Reconstitution is conducted semiannually based on the Reconstitution reference date, unless otherwise stated.

All securities that meet the Security Eligibility Criteria are considered for inclusion in the Index based on the following order of criteria:

- All OMX Stockholm 30® Index Securities as of the Reconstitution effective date are selected for the Index.
- The top 10 OMX Stockholm 30 Next Index Securities as of the Reconstitution effective date, ranked by free float market capitalization, are selected for the Index.

## CONSTITUENT WEIGHTING

### Constituent weighting scheme

The Index is an equal-weighted index.

### Constituent weighting process

An Index Rebalance is conducted semiannually.

The index employs an equal-weight adjustment scheme: all Index Securities have equal index market capitalization.

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

## INDEX CALENDAR

The Index follows the same reconstitution and rebalance schedule as OMXS30® and OMXS30NEXT. Please refer to their methodologies for further information.

## INDEX MAINTENANCE

### Deletion policy

If at any time other than an Index Reconstitution, Nasdaq determines that an Index Security has or will undergo a fundamental alteration that would make it ineligible for index inclusion, the Index Security is removed from the Index as soon as practicable as noted in the “Mergers & Acquisitions (M&A)” section of the **Corporate Actions and Events Manual – Nordics, Baltics, & SmartBeta Equities**.

Such fundamental alterations include, but are not limited to, a listing switch to an ineligible Index Exchange, acquisition of more than 90% of outstanding shares, merger, or other major corporate event that would otherwise adversely impact the integrity of the Index.

### Replacement Policy

Removed securities are not replaced except, under certain conditions, when the removed Index Security is involved in a merger. Please 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 are not added in between Index Reconstitutions unless otherwise noted under the Replacement policy section.

## Corporate actions

Information on corporate action and event handling can be found in the **Corporate Actions and Events Manual - Nordics, Baltics, & SmartBeta Equities**.

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

The Index follows a "Non-Market Cap Corporate Action Method for Indexes that Review Index Shares on a Periodic Basis."

## Index share adjustments

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

## 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.nasdaqomx.com>.

For more information on the general Index Announcement procedures, please refer to the **Nasdaq Index Methodology Guide**.

## 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](mailto: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**.

## 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

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, please 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>At Reconstitution, all eligible securities are considered for inclusion in the Index based on the following order of criteria:</p> <ul style="list-style-type: none"> <li>All OMX Stockholm 30® Index Securities as of the Reconstitution effective date are selected for the Index.</li> <li>The top 10 OMX Stockholm 30 Next Index Securities as of the Reconstitution effective date, ranked by Nasdaq official aggregate turnover in Swedish Kronor (SEK) during the six (6) calendar months starting six (6) calendar months prior to the Reconstitution reference date, are selected for the Index.</li> </ul>	<p>An Index Reconstitution is conducted semiannually based on the Reconstitution reference date, unless otherwise stated.</p> <p>All securities that meet the Security Eligibility Criteria are considered for inclusion in the Index based on the following order of criteria:</p> <ul style="list-style-type: none"> <li>All OMX Stockholm 30® Index Securities as of the Reconstitution effective date are selected for the Index.</li> <li>The top 10 OMX Stockholm 30 Next Index Securities as of the Reconstitution effective date, ranked by free float market capitalization, are selected for the Index.</li> </ul>
7/1/2025	Index maintenance: Deletion policy	<p>If at any time other than an Index Reconstitution, Nasdaq determines that an Index Security has or will undergo a fundamental alteration that would make it ineligible for index inclusion, the Index Security is removed from the Index as soon as practicable as noted in the “Mergers &amp; Acquisitions (M&amp;A)” section of the Corporate Actions and Events Manual – Nordics, Baltics, &amp; SmartBeta Equities.</p> <p>Such fundamental alterations include, but are not limited to, a listing switch to an ineligible Index Exchange, acquisition of more than 90% of outstanding shares, merger, or other major corporate event that would otherwise adversely impact the integrity of the Index.</p> <p>On the last trading day before the Effective Date of the deletion, other than due to bankruptcy, the calculation of the Index Value for that Index Security shall be based on VWAP. On the Effective Date of the deletion, the Index Security will be removed at VWAP. For more information</p>	<p>If at any time other than an Index Reconstitution, Nasdaq determines that an Index Security has or will undergo a fundamental alteration that would make it ineligible for index inclusion, the Index Security is removed from the Index as soon as practicable as noted in the “Mergers &amp; Acquisitions (M&amp;A)” section of the Corporate Actions and Events Manual – Nordics, Baltics, &amp; SmartBeta Equities.</p> <p>Such fundamental alterations include, but are not limited to, a listing switch to an ineligible Index Exchange, acquisition of more than 90% of outstanding shares, merger, or other major corporate event that would otherwise adversely impact the integrity of the Index.</p>

Effective Date	Methodology Section	Previous	Updated
		on the handling of bankrupt securities, please refer to the "Bankruptcy" section of the Corporate Actions and Events Manual – Nordics, Baltics, & SmartBeta Equities.	
7/1/2025	Index maintenance: Replacement policy	Removed securities are not replaced except, under certain conditions, when the removed Index Security is involved in a merger. Please refer to the "Mergers & Acquisitions (M&A)" section of the Corporate Actions and Events Manual – Nordics, Baltics, & SmartBeta Equities for further information.  Replacement securities are added at VWAP.	Removed securities are not replaced except, under certain conditions, when the removed Index Security is involved in a merger. Please refer to the "Mergers & Acquisitions (M&A)" section of the Corporate Actions and Events Manual – Nordics, Baltics, & SmartBeta Equities for further information.
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.
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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