



INDEX METHODOLOGY

## OMX BALTIC BENCHMARK CAPPED™ INDEX

### OMXBBCAP-

#### INDEX DESCRIPTION

The OMX Baltic Benchmark Capped Index is a version of the OMX Baltic Benchmark™ Index (OMXBBPI™) subject to weighting constraints.

#### SECURITY ELIGIBILITY CRITERIA

##### Security universe

A security must be included in the OMX Baltic Benchmark Index (OMXBBPI). Please refer to that methodology for further information.

#### CONSTITUENT SELECTION

##### Constituent selection process

The constituents of the Index are the same as OMXBBPI. Please refer to that methodology for further information.

#### CONSTITUENT WEIGHTING

##### Constituent weighting scheme

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

## Constituent weighting process

An Index Rebalance is conducted quarterly based on the Rebalance reference date. Additionally, the Index undergoes daily rebalancing based on the Rebalance reference date if the weight constraints specified in the Daily rebalance section below are exceeded.

Issuer weights are defined as the aggregated weights of the issuers' respective Index Securities. This definition applies to both quarterly and daily rebalances.

### Quarterly rebalance

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.

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

- No issuer weight may exceed 4.5%, except for those with the largest free float market capitalizations, which may have weights up to 9%, provided their aggregate weight does not exceed 36%.

### Daily rebalance

Daily weight adjustment employs a repeated two-stage weight adjustment scheme according to issuer-level constraints.

Index Securities' initial weights are determined using end of day weights, adjusted for corporate actions. Adjustments may alter the rank-order of issuers by weight. Index Shares adjustments are made only to Index Securities whose final weights are lower than their initial weights.

#### Stage 1

If no initial issuer weight exceeds 10%, initial weights are used as Stage 1 weights; otherwise, initial weights are adjusted to meet the following Stage 1 constraint, producing Stage 1 weights:

- Issuer weights exceeding 10% are set to 9%. They cannot be adjusted any further throughout the remainder of weight adjustment procedure.

#### Stage 2

If the aggregate weight of the subset of issuers whose Stage 1 weights exceed 5% does not exceed 40%, Stage 1 weights are used as final weights; otherwise, Stage 1 weights are adjusted to meet the following Stage 2 constraints, producing Stage 2 weights:

- Any issuer weight set to 9% in Stage 1 is maintained.
- The weight of the issuer with the lowest Stage 1 weight exceeding 5% is set to 4.5%. It cannot be adjusted any further throughout the remainder of weight adjustment procedure.

Stages 1 and 2 are repeated sequentially until the final weights are determined.

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

## INDEX CALENDAR

### Reconstitution & Rebalancing schedule

<b>Reconstitution Schedule</b>	Same as OMXBBPI; please refer to its methodology for more information
<b>Rebalance Frequency</b>	Quarterly, and daily if the weight constraints specified in the Daily rebalance section are exceeded
<b>Rebalance Reference Dates</b>	<p><b>Quarterly — Coinciding with Index Reconstitution:</b></p> <ul style="list-style-type: none"> <li>For Total Shares Outstanding (“TSO”) and Free Float Factor, the last trading day of April and October, respectively</li> <li>For Last Sale Price (“LSP”), the last trading day prior to the Rebalance effective date</li> </ul> <p><b>Quarterly — Not coinciding with Index Reconstitution:</b></p> <ul style="list-style-type: none"> <li>For TSO and Free Float Factor, the same as used in the most recent Index Reconstitution, adjusted for corporate actions</li> <li>For LSP, the last trading day prior to the Rebalance effective date</li> </ul> <p><b>Daily:</b></p> <ul style="list-style-type: none"> <li>For TSO and Free Float Factor, the same as used in the most recent Index Reconstitution, adjusted for corporate actions</li> <li>For LSP, the trading day on which the weight constraints specified in the Daily rebalance section are exceeded</li> </ul>
<b>Rebalance Announcement Dates</b>	<p><b>Quarterly:</b></p> <ul style="list-style-type: none"> <li>After the close on the sixth trading day prior to the Rebalance effective date</li> </ul> <p><b>Daily:</b></p> <ul style="list-style-type: none"> <li>No announcement</li> </ul>
<b>Rebalance Effective Dates</b>	<p><b>Quarterly:</b></p> <ul style="list-style-type: none"> <li>At market open on the first trading day in March, June, September, and December, respectively</li> </ul> <p><b>Daily:</b></p> <ul style="list-style-type: none"> <li>At market open on the first trading day after the weight constraints specified in the Daily rebalance section are exceeded</li> </ul>

### Holiday schedules

The Indexes are calculated Monday through Friday, except on days when all the Nasdaq Baltic Exchanges (AB Nasdaq Vilnius, Nasdaq Riga, AS, and Nasdaq Tallinn AS) are 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 16:05:00 local time (Eastern European Time or Eastern European Summer Time, dependent on the month of the year).

## INDEX MAINTENANCE

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

### Addition policy

The Index follows the same Addition policy as OMXBBPI with the exception that the quarterly Rebalance process will be applied in the event of a “Fast Entry”. Please refer to that methodology for further information.

## 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
12/1/2025	Index calendar: Reconstitution & Rebalancing schedule: Rebalance reference dates: Quarterly — Coinciding with Index Reconstitution	<ul style="list-style-type: none"> <li>For Total Shares Outstanding (“TSO”), the last trading day of November and May, respectively</li> <li>For Free Float Factor, the last trading day of October and April, respectively</li> </ul>	<ul style="list-style-type: none"> <li>For Total Shares Outstanding (“TSO”) and Free Float Factor, the last trading day of April and October, respectively</li> </ul>
12/1/2025	Index calendar: Reconstitution & Rebalancing schedule: Rebalance effective dates: Quarterly	<ul style="list-style-type: none"> <li>At market open on the first trading day in January, April, July, and October, respectively</li> </ul>	<ul style="list-style-type: none"> <li>At market open on the first trading day in March, June, September, and December, respectively</li> </ul>

## 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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