



OMX ICELAND 15 CAP™ INDEX

OMXI15CAP-

INDEX DESCRIPTION

The OMX Iceland 15 Cap Index is a version of the OMX Iceland 15™ (OMXI15™) Index subject to weighting constraints.

SECURITY ELIGIBILITY CRITERIA

Security universe

A security must be included in the OMX Iceland 15 Index (OMXI15). Please refer to that methodology for further information.

CONSTITUENT SELECTION

Constituent selection process

The constituents of the Index are the same as OMXI15. 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 semiannually 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 semiannual and daily rebalances.

Semiannual 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 30% of the Index.
- One and only one issuer weight may exceed 15%.

Daily rebalance

Index Securities' initial weights are determined using end of day weights, adjusted for corporate actions. If the weight of the Issuer with the largest initial weight exceeds 35%, that issuer's weight is set to 30%. If the weight of any other issuer exceeds 20%, that issuer's weight is set to 15%. Daily adjustments may not alter the rank-order of issuers by weight.

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

INDEX CALENDAR

Reconstitution & Rebalancing schedule

Reconstitution Schedule	Same as OMXI15; please refer to its methodology for more information
Rebalance Frequency	Semiannually, and daily if the weight constraints specified in the Daily rebalance section are exceeded
Rebalance Reference Dates	Semiannually: <ul style="list-style-type: none">• For Total Shares Outstanding ("TSO") and Free Float Factor, the last trading day of April and October, respectively• For Last Sale Price ("LSP"), the last trading day prior to the Rebalance effective date Daily: <ul style="list-style-type: none">• For TSO and Free Float Factor, the same as used in the most recent Index Reconstitution, adjusted for corporate actions

	<ul style="list-style-type: none"> For LSP, the trading day on which the weight constraints specified in the Daily rebalance section are exceeded
Rebalance Announcement Dates	<p>Semiannually:</p> <ul style="list-style-type: none"> After the close on the sixth trading day prior to the Rebalance effective date <p>Daily:</p> <ul style="list-style-type: none"> No announcement
Rebalance Effective Dates	<p>Semiannually:</p> <ul style="list-style-type: none"> At market open on the first trading day in June and December, respectively <p>Daily:</p> <ul style="list-style-type: none"> At market open on the first trading day after the weight constraints specified in the Daily rebalance section are exceeded

Holiday schedule

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

Index calculation and dissemination schedule

The Index is calculated during the trading day and is disseminated once per minute from 09:00:10 to 17:35:00 Stockholm time (Central European Time or Central European Summer Time, dependent on the month of the year).

INDEX MAINTENANCE

The Index follows the same Index Maintenance Policies as OMXI15, except as noted below. Please refer to that methodology for more information.

Addition policy

The Index follows the same Addition policy as OMXI15 with the exception that the semiannual rebalance procedure will be applied on the effective date of the addition for Index replacements that are not a result of a merger. Please see the “Mergers and Acquisitions (M&A)” section of the **Corporate Actions and Events Manual- Nordic, Baltic, and 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, 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**.

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, please refer to the **Nasdaq Index Recalculation Policy**.

Data sources

For information on data sources and the classification of dividends and associated tax rates, 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.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, see the **Nasdaq Index Methodology Guide**.

Website

For further information, please 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).

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

Effective Date	Methodology Section	Previous	Updated
1/2/2024	Index name	OMX Iceland 10 Cap™ Index	OMX Iceland 15 Cap™ Index
1/2/2024	Index symbol	OMXI10CAP-	OMXI15CAP-
1/2/2024	Index description	The OMX Iceland 10 Cap Index is a version of the OMX Iceland 10™ Index (OMXI10™) subject to weighting constraints.	The OMX Iceland 15 Cap Index is a version of the OMX Iceland 15™ Index (OMXI15™) subject to weighting constraints.
1/2/2024	Security eligibility criteria: Security universe	A security must be included in the OMX Iceland 10 Index (OMXI10). Please refer to that methodology for further information.	A security must be included in the OMX Iceland 15 Index (OMXI15). Please refer to that methodology for further information.

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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