



INDEX METHODOLOGY

## OMX STOCKHOLM 30 CAP™ INDEX

### OMXS30CAP-

#### INDEX DESCRIPTION

The OMX Stockholm 30 Cap Index is a version of the OMX Stockholm 30® Index (OMXS30®) subject to weighting constraints.

#### SECURITY ELIGIBILITY CRITERIA

##### Security universe

A security must be included in the OMX Stockholm 30® Index (OMXS30®) as of the Reconstitution effective date. Please refer to that methodology for further information.

#### CONSTITUENT SELECTION

##### Constituent selection process

The constituents of the Index are the same as OMXS30®. 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.

## 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 weights are then adjusted to meet the following constraints:

- No Index Security 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 security-level constraints.

Index Securities' initial weights are determined using end of day weights, adjusted for corporate actions. Adjustments may alter the rank-order of Index Securities 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 Index Security 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:

- Index Security 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 Index Securities 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 Index Security weight set to 9% in Stage 1 is maintained.
- The weight of the Index Security 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 Calculations**.

## INDEX CALENDAR

### Reconstitution & Rebalancing schedule

<b>Reconstitution Schedule</b>	Same as OMXS30®; 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

<p><b>Rebalance Reference Dates</b></p>	<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>
<p><b>Rebalance Announcement Dates</b></p>	<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>
<p><b>Rebalance Effective Dates</b></p>	<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 Nasdaq Stockholm AB is closed.

**Index calculation and dissemination schedule**

The Index is calculated during the trading day based on the Last Sale Price and disseminated once per minute 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).

## INDEX MAINTENANCE

Except as noted below, the Index follows the same Index Maintenance Policies as OMXS30®. Please refer to that methodology for further information.

### **Addition policy**

The quarterly Rebalance process is applied in the event of “Fast Entry”.

## 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 Guide**.

### **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](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>
7/1/2025	Constituent weighting: Constituent weighting scheme	The Index is a modified market capitalization-weighted index.	The Index is a modified free float market capitalization-weighted index.
7/1/2025	Constituent weighting: Constituent weighting process: Quarterly rebalance	<p>Index Securities' initial weights are determined by dividing each Index Security's market capitalization by the aggregate market capitalization of all Index Securities.</p> <p>Initial weights are then adjusted to meet the following constraints:</p> <ul style="list-style-type: none"> <li>No issuer weight may exceed 4.5%, except for issuers with the largest market capitalizations, which may have weights up to 9%, provided their aggregate weight does not exceed 36%.</li> </ul>	<p>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.</p> <p>Initial weights are then adjusted to meet the following constraints:</p> <ul style="list-style-type: none"> <li>No Index Security 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%.</li> </ul>

Effective Date	Methodology Section	Previous	Updated
7/1/2025	Constituent weighting: Constituent weighting process: Daily rebalance	<p>Daily weight adjustment employs a repeated two-stage weight adjustment scheme according to issuer-level constraints.</p> <p>Index Securities' initial weights are determined using end of day weights, adjusted for corporate actions. Issuer weights are the aggregated weights of the issuers' respective Index Securities. 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.</p> <p><b>Stage 1</b></p> <p>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:</p> <ul style="list-style-type: none"> <li>• Issuer weights exceeding 10% are set to 9%. They cannot be adjusted any further throughout the remainder of weight adjustment procedure.</li> </ul> <p><b>Stage 2</b></p> <p>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:</p> <ul style="list-style-type: none"> <li>• Any issuer weight set to 9% in Stage 1 is maintained.</li> <li>• 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.</li> </ul> <p>Stages 1 and 2 are repeated sequentially until the final weights are determined.</p>	<p>Daily weight adjustment employs a repeated two-stage weight adjustment scheme according to security-level constraints.</p> <p>Index Securities' initial weights are determined using end of day weights, adjusted for corporate actions. Adjustments may alter the rank-order of Index Securities by weight. Index Shares adjustments are made only to Index Securities whose final weights are lower than their initial weights.</p> <p><b>Stage 1</b></p> <p>If no initial Index Security 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:</p> <ul style="list-style-type: none"> <li>• Index Security weights exceeding 10% are set to 9%. They cannot be adjusted any further throughout the remainder of weight adjustment procedure.</li> </ul> <p><b>Stage 2</b></p> <p>If the aggregate weight of the subset of Index Securities 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:</p> <ul style="list-style-type: none"> <li>• Any Index Security weight set to 9% in Stage 1 is maintained.</li> <li>• The weight of the Index Security 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.</li> </ul> <p>Stages 1 and 2 are repeated sequentially until the final weights are determined.</p>

Effective Date	Methodology Section	Previous	Updated
7/1/2025	Index calendar: Reconstitution & Rebalancing schedule: Rebalance reference dates	<p>When the Quarterly Index Rebalance coincides with the Index Reconstitution, the Index Security weights are determined by the total shares outstanding used in the Index Reconstitution and the closing prices as of the day prior to the Index Rebalance Effective Date.</p> <p>When the Quarterly Index Rebalance does not coincide with the Index Reconstitution, the Index Security weights are determined by the total shares outstanding used in the most recent Index Reconstitution, adjusted for corporate actions, and the closing prices as of the day prior to the Index Rebalance Effective Date.</p> <p>The Daily Index Rebalance utilizes Index Shares and closing prices as of the day on which weight constraints are violated.</p>	<p>Quarterly — Coinciding with Index Reconstitution:</p> <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> <li>• For Last Sale Price (“LSP”), the last trading day prior to the Rebalance effective date</li> </ul> <p>Quarterly — Not coinciding with Index Reconstitution:</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>Daily:</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>

## 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.

Neither Nasdaq, Inc., its third-party providers, nor any of their respective affiliates (collectively “Corporations”) make any recommendation to buy or sell any security or any representation about the financial condition of any company. Investors should undertake their own due diligence and carefully evaluate companies before investing. The information contained herein is provided for informational and educational purposes only, and nothing contained herein should be construed as investment advice, either on behalf of a particular security or an overall investment strategy. **ADVICE FROM A SECURITIES PROFESSIONAL IS STRONGLY ADVISED.**