INDEX METHODOLOGY

NASDAQ GLOBAL FUTURE MOBILITY™ INDEX

NYGCAR™

INDEX DESCRIPTION

The Nasdaq Global Future Mobility Index (the "Index") is designed to track the performance of a selection of companies engaged in the following Nasdaq Sub-Themes: Autonomous Vehicles, 3D Graphics, Electric Vehicles, Hybrid Vehicles, Advanced Batteries, Mobility Connectivity, and Shared Mobility.

Nasdaq has created a theme and sub-theme classification process to review innovative technologies by analyzing millions of approved patents on a rolling two-year basis. The Index aims to select companies that may be innovative in their space based on their rolling two-year patent data.

SECURITY ELIGIBILITY CRITERIA

To qualify for index inclusion, securities must meet the following Security Eligibility Criteria, which are applied as of the Reconstitution Reference Date, unless stated otherwise.

Security Universe

A security must be included in the Nasdaq Global Disruptive Technology Benchmark2™ Index (NYDTB2™) as of the Reconstitution Effective Date. Please refer to the NYDTB2 methodology for further information.

Eligible Exchanges

A security must be listed on an exchange named in *Appendix A: Eligible Exchanges*.

Industries and Sectors

A security issuer must be identified by Nasdaq as involved in at least one of the sub-themes listed in *Appendix C: Nasdaq Themes and Sub-Themes*.

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Market Capitalization

A security's float-adjusted company market capitalization must be at least $500 million (USD).

Liquidity

A security must have a six-month average daily value traded (ADVT) of at least $2 million (USD).

ESG Eligibility

A security's issuer must not be positively identified by Sustainalytics as exhibiting any of the following characteristics:

- Having an ESG Risk Score of 40 or higher.
- Non-compliance with the United Nations Global Compact (UNGC) principles and related international norms and standards, such as the Organization for Economic Cooperation and Development (OECD) Guidelines and United Nations (UN) Guiding Principles (collectively referred to as "Global Compact Non-Compliance").
- Involvement of certain degrees in tobacco products, thermal coal, oil sands, controversial weapons, civilian firearms, nuclear weapons, depleted uranium, adult entertainment or gambling, as described in *Appendix B: Prohibited Areas of Involvement*.

If Sustainalytics data is not available for a given security's issuer, the issuer remains eligible for index inclusion, except in cases of Global Compact Non-Compliance or controversial weapons, which result in ineligibility.

Other Eligibility Criteria

If, at index reconstitution, Nasdaq becomes aware that an issuer or security will soon undergo a fundamental change that makes it ineligible, Nasdaq will remove the security from consideration. This includes entering into a definitive merger or acquisition agreement or other pending arrangement that would make it ineligible for index inclusion, or a filing of bankruptcy or similar protection from creditors, or other events as described in Section 3 of **Corporate Actions and Events Manual – Equities**.

CONSTITUENT SELECTION

Constituent Selection Process

An index reconstitution is conducted semiannually based on the Reconstitution Reference Date.

Securities meeting all applicable *Security Eligibility Criteria* are considered for inclusion in the Index. Index constituents are selected according to the following steps.

I. Assignment and Calculation of Nasdaq Scores

Eligible securities are matched with their issuers' Nasdaq Scores for each Nasdaq Sub-Theme represented in the Index (see Appendix C for a complete list of Nasdaq Themes and Sub-

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Themes). Companies receive scores for each theme in which they're involved, and no scores for themes in which they're uninvolved.

- Pure Score – The extent to which a company is involved in a particular theme relative to all other themes in which it is involved
- Contribution Score – The extent to which a company is involved in a particular theme relative to other companies involved in that theme

II. Comparison Groups Ranking and Exclusion

Securities are partitioned into Comparison Groups, the cross-sections of market cap segment (large, mid and small) and Sub-Theme.

Any security is removed from consideration if either its Pure Score or Contribution Score falls below the 50th percentile of its Comparison Group's scores.

Any security that is not in the Index as of the Reconstitution Reference Date is removed from consideration if either its Pure Score or Contribution Score falls below the 65th percentile of its Comparison Group's scores.

An intensity score is calculated for each security. Intensity score is defined as the number of Sub-Themes in which the issuing company qualifies.

III. Foreign Ownership Exclusion

Any security is removed from consideration if it has a foreign ownership limit of less than 20%.

IV. Pooling and Selection

The securities still considered for index inclusion are partitioned into two security pools—Primary Subsector securities and High Relevance securities—that are used to determine the Index constituents. The Index contains up to 100 securities; the Index size is dependent on the size of two security pools. Index Securities are selected according to the following steps:

Primary Subsector and High Relevance Security Designation

- All securities belonging to Primary ICB Subsectors, named in *Appendix D: Primary ICB Subsectors*, are identified as Primary Subsector securities. All other securities are identified as High Relevance securities. ICB is a product of FTSE International Limited that is used under license.

Primary Subsector Security Pool Designation

- If fewer than 100 Primary Subsector securities exist, all are designated to the Primary Subsector security pool. Otherwise, Primary Subsector securities are ordered by Intensity Score (highest to lowest), average Contribution Score percentile (highest to lowest) and six-month average daily traded value (highest to lowest). Securities within the 100 first-ordered are designated to the Primary Subsector security pool.

High Relevance Security Selection

- A High Relevance security is removed from consideration if it has an Intensity Score equal to or less than the minimum Intensity Score among securities in the Primary Subsector security pool.

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- High Relevance securities are ordered by Intensity Score (highest to lowest), average Contribution Score percentile (highest to lowest) and six-month average daily traded value (highest to lowest). A High Relevance security is selected for index inclusion if it is ordered within the first five percent (rounded down to the nearest integer) of the number of securities in the Primary Subsector security pool; e.g., if the Primary Subsector security pool consists of 99 securities, the four first-ordered High Relevance securities are selected for index inclusion.

Primary Subsector Security Selection

- Up to 100 Primary Subsector securities are selected based on the order determined above such that the Index does not exceed 100 total Index Securities; e.g., if the Primary Subsector security pool consists of 99 securities and four High Relevance securities are selected, the 96 first-ordered Primary Subsector securities are selected.

CONSTITUENT WEIGHTING

Constituent Weighting Scheme

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

Constituent Weighting Process

An index rebalance is conducted semiannually based on the Rebalance Reference Date.

Index Securities' initial weights are determined by dividing each Index Security's float-adjusted company market capitalization by the aggregate float-adjusted company market capitalization of all Index Securities. Initial weights are then adjusted to meet the following constraint:

- No Index Security weight may exceed 4.5%.

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

INDEX CALENDAR

Reconstitution & Rebalancing Schedule

Reconstitution Frequency	Semiannually
Rebalance Frequency	Semiannually
Reconstitution Reference Dates	Last trading day in November and May, respectively
Reconstitution Announcement Dates	After the close on the sixth trading day prior to the Reconstitution Effective Date
Reconstitution Effective Dates	At market open on the first trading day following the third Friday of January and July, respectively

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Rebalance Reference Dates	Last trading day in December and June, respectively
Rebalance Announcement Dates	After the close on the sixth trading day prior to the Rebalance Effective Date
Rebalance Effective Dates	At market open on the first trading day following the third Friday of January and July, respectively

Holiday Schedule

The Index is calculated Monday through Friday and does not close for holidays, as it is a Global Index.

Index Calculation and Dissemination Schedule

Index values are made available on each trading day via the Nasdaq Global Index Watch (GIW) website at https://indexes.nasdaqomx.com/. Where applicable, index values are available throughout the trading day.

INDEX MAINTENANCE

Deletion Policy

If, at any time, Nasdaq determines that an Index Security has or will become ineligible for continued inclusion in the Index due to bankruptcy, delisting, or a definitive agreement that would likely result in the security no longer being Index eligible, the security is removed from the Index as soon as practicable and is not replaced. Ordinarily, a security will be removed from the Index at its Last Sale Price. If, however, at the time of its removal the Index Security is halted from trading on its primary listing market and an official closing price cannot readily be determined, the Index Security may, in Nasdaq's discretion, be removed at a zero price. The zero price will be applied to the Index Security after the close of the market but prior to the time the official closing value of the Index is disseminated, which is ordinarily 17:16:00 ET.

Replacement Policy

Index Securities are not replaced between scheduled index reconstitution and rebalancing events.

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Addition Policy

An initial public offering ("IPO") may be added to the Index outside of the semiannual *Reconstitution and Rebalancing Schedule*. To be considered, an IPO must meet the *Security Eligibility Criteria* as of the last trading day of February or August, as applicable, subject to the following modifications:

- for the *Security Universe* criterion, the IPO must be included in the Nasdaq Global Disruptive Technology Benchmark2 Index (NYDTB2) effective at market open on the first trading day following the third Friday of April or October, as applicable; and
- for the *Market Capitalization* criterion, the IPO must have a float-adjusted company market capitalization of at least $25 billion (USD).

If selected, the IPO is added to the Index effective at market open on the first trading day following the third Friday of April or October, as applicable. Upon addition, the IPO's weight is determined based on its float-adjusted company market capitalization as of the last trading day of March or September, as applicable, subject to a maximum weight of 4.5%. Existing constituent weights are adjusted pro-rata to accommodate the newly added security.

Corporate Actions

In the periods between scheduled index reconstitution and rebalancing events, individual Index Securities may be the subject to a variety of corporate actions and events that require maintenance and adjustments to the Index. Specific treatment of each type of corporate action or event is described in **Nasdaq Corporate Actions and Events Manual – Equities**, which is incorporated herein by reference.

In certain cases, corporate actions and events are handled according to the weighting scheme or other index construction techniques employed. Wherever alternate methods are described, the Index will follow the "Non-Market Cap Corporate Action Method."

Index Share Adjustments

Index Share changes are not made outside of the selection/weighting process; however, changes arising from stock dividends and stock splits are made to the Index on the evening prior to the effective date of such corporate actions. In the case of certain spin-offs or rights issuances, the price of the Index Security is adjusted.

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**.

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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**.

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).

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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: ELIGIBLE EXCHANGES

Country	Operating Exchange
AUSTRALIA	ASX - ALL MARKETS
AUSTRIA	WIENER BOERSE AG
BELGIUM	EURONEXT - EURONEXT BRUSSELS
BRAZIL	BOVESPA S.A. - BOLSA DE VALORES
CANADA	TORONTO STOCK EXCHANGE
CHINA	SHANGHAI STOCK EXCHANGE
CHINA	SHENZHEN STOCK EXCHANGE
DENMARK	NASDAQ COPENHAGEN A/S
FINLAND	NASDAQ HELSINKI LTD
FRANCE	EURONEXT - EURONEXT PARIS
GERMANY	DEUTSCHE BOERSE AG
GERMANY	XETRA
HONG KONG	HONG KONG EXCHANGE
IRELAND	IRISH STOCK EXCHANGE - ALL MARKET
ISRAEL	TEL AVIV STOCK EXCHANGE
ITALY	BORSA ITALIANA S.P.A.
JAPAN	JAPAN EXCHANGE GROUP
KOREA, REPUBLIC OF	KOREA EXCHANGE (STOCK MARKET)
MALAYSIA	BURSA MALAYSIA
MEXICO	BOLSA MEXICANA DE VALORES
NEW ZEALAND	NEW ZEALAND EXCHANGE LTD

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Country	Operating Exchange
NORWAY	OSLO BORS ASA
PORTUGAL	EURONEXT - EURONEXT LISBON
SINGAPORE	SINGAPORE EXCHANGE
SOUTH AFRICA	JOHANNESBURG STOCK EXCHANGE
SPAIN	BME - BOLSAS Y MERCADOS ESPANOLES
SWEDEN	NASDAQ STOCKHOLM AB
SWITZERLAND	SIX SWISS EXCHANGE
TAIWAN	TAIWAN STOCK EXCHANGE
THE NETHERLANDS	EURONEXT - EURONEXT AMSTERDAM
UNITED KINGDOM	LONDON STOCK EXCHANGE
UNITED STATES OF AMERICA	CBOE GLOBAL MARKETS
UNITED STATES OF AMERICA	NASDAQ - ALL MARKETS
UNITED STATES OF AMERICA	NEW YORK STOCK EXCHANGE

APPENDIX B: PROHIBITED AREAS OF INVOLVEMENT

Companies positively identified by Sustainalytics as being involved in the areas described below are excluded from consideration for index inclusion. If Sustainalytics data is unavailable for a particular area of involvement, the company remains eligible for inclusion, except in the case of controversial weapons.

- Tobacco products – Significant ownership of or any involvement in production; at least five percent involvement in related products/services or in retail
- Thermal coal – Significant ownership in extraction or at least five percent involvement in extraction or in power generation
- Oil sands – Significant ownership in or at least five percent involvement in extraction
- Controversial weapons – Significant ownership in or any involvement in tailor-made and essential or non-tailor-made or non-essential weapons
- Civilian firearms – At least five percent involvement in sales of assault weapons to civilian customers or in sales of non-assault weapons to civilian customers, or at least five percent of revenue from the combined sales of assault and non-assault weapons to retail/distribution customers
- Nuclear weapons and depleted uranium – Any involvement in the core weapon system, or components/services of the core weapon system that are considered tailor-made and essential for the lethal use of the weapon
- Adult Entertainment – At least five percent of revenue from the combined revenue from production and distribution
- Gambling – At least five percent of revenue from the combined revenue from operations, specialized equipment and supporting products/services

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APPENDIX C: NASDAQ THEMES AND SUB-THEMES

Theme	Sub-Theme
Automotive Innovation	Autonomous Vehicles
Automotive Innovation	Electric Vehicles
Automotive Innovation	Hybrid Vehicles
Data Computing & Processing	3-D Graphics
Future Mobility	Advanced Batteries
Future Mobility	Mobility Connectivity
Future Mobility	Shared Mobility

APPENDIX D: PRIMARY ICB SUBSECTORS

ICB Subsector	ICB Subsector Code
Computer Services	10101010
Semiconductors	10102010
Electronic Components	10102015
Tires	40101015
Automobiles	40101020
Auto Parts	40101025
Consumer Services: Misc.	40201070
Electrical Components	50202010
Electronic Equipment: Control and Filter	50202020
Electronic Equipment: Gauges and Meters	50202025
Diversified Industrials	50203000
Machinery: Engines	50204030
Trucking	50206010
Commercial Vehicles and Parts	50206015
Chemicals: Diversified	55201000
Specialty Chemicals	55201020

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APPENDIX E: METHODOLOGY CHANGE LOG

Effective Date	Methodology Section	Previous	Updated
07/20/2026	Index Description	"The Index aims to select companies that may be innovative in their space based on their rolling one-year patent data."	"The Index aims to select companies that may be innovative in their space based on their rolling two-year patent data."
07/20/2026	Security Eligibility Criteria: Security Universe	A security must be included in the Nasdaq Global Disruptive Technology Benchmark™ Index (NYDTB™) as of the Reconstitution Effective date. Please refer to the NYDTB methodology for further information.	A security must be included in the Nasdaq Global Disruptive Technology Benchmark2™ Index (NYDTB2™) as of the Reconstitution Effective date. Please refer to the NYDTB2 methodology for further information.
07/20/2026	Security Eligibility Criteria: ESG Eligibility	If Sustainalytics data is not available for a given security's issuer, the issuer is deemed ineligible for index inclusion.	If Sustainalytics data is not available for a given security's issuer, the issuer remains eligible for index inclusion, except in cases of Global Compact Non-Compliance or controversial weapons, which result in ineligibility.
07/20/2026	Index Maintenance: Addition Policy	--	An initial public offering ("IPO") may be added to the Index outside of the semiannual *Reconstitution and Rebalancing Schedule*. To be considered, an IPO must meet the *Security Eligibility Criteria* as of the last trading day of February or August, as applicable, subject to the following modifications: • for the *Security Universe* criterion, the IPO must be included in the Nasdaq Global Disruptive Technology Benchmark2 Index (NYDTB2) effective at market open on the first trading day following the third Friday of April or October, as applicable; and • for the *Market Capitalization* criterion, the IPO must have a float-adjusted company market capitalization of at least $25 billion (USD). If selected, the IPO is added to the Index effective at market open on the first trading day following the third Friday of April or October, as applicable. Upon

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Effective Date	Methodology Section	Previous	Updated
			addition, the IPO's weight is determined based on its float-adjusted company market capitalization as of the last trading day of March or September, as applicable, subject to a maximum weight of 4.5%. Existing constituent weights are adjusted pro-rata to accommodate the newly added security.
07/20/2026	Appendix B: Prohibited Areas of Involvement	Small arms and military contracting – At least five percent of revenue from the combined sales of assault and non-assault small arms to civilian and retail/distribution customers; small arms to military/law enforcement customers; small arms key components; and weapons, weapon-related products and/or services and non-weapon-related products and/or services for military contracting	--
07/20/2026	Appendix B: Prohibited Areas of Involvement	Nuclear weapons and depleted uranium – Any involvement	Nuclear weapons and depleted uranium – Any involvement in the core weapon system, or components/services of the core weapon system that are considered tailor-made and essential for the lethal use of the weapon
07/20/2026	Appendix C: Nasdaq Themes and Sub-Themes	--	Removed: Data Computing & Processing: Quantum Information & Optics, New Energy & Environment: Electric Batteries, New Energy & Environment: Lithium Batteries Added: Future Mobility: Advanced Batteries, Future Mobility: Mobility Connectivity, Future Mobility: Shared Mobility
07/20/2026	Appendix D: Primary ICB Subsectors	--	Removed: Machinery: Industrial (50204000), Transportation Services (50206060), Industrial Suppliers (50205010), Telecommunications Services (15102015), Consumer Digital Services (10101020) Added: Electrical Components (50202010), Electronic Equipment: Control

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Effective Date	Methodology Section	Previous	Updated
			and Filter (50202020), Consumer Services: Misc. (40201070), Machinery: Engines (50204030)
07/24/2023	Index Name	--	The Index name is changed from Nasdaq Yewno Global Future Mobility Index to Nasdaq Global Future Mobility Index.
07/24/2023	Index Description	--	The index description is changed to reflect the replacement of Yewno. Inc. (Yewno) with Nasdaq, Inc. (Nasdaq) as the developer of the theme and sub-theme classification process.
07/24/2023	Security Eligibility Criteria: Security Universe	--	The security universe name is changed from Nasdaq Yewno Global Disruptive Technology Benchmark Index to Nasdaq Global Disruptive Technology Benchmark Index.
07/24/2023	Constituent Selection: Constituent Selection Process	--	The constituent selection process is changed to reflect the replacement of Yewno with Nasdaq as the calculator of the scores used in selecting Index Securities.
07/24/2023	Appendix C: Nasdaq Themes and Sub-Themes	--	Appendix C is changed to reflect the replacement of Yewno with Nasdaq as the provider of eligible themes and sub-themes.
06/30/2023	Security Eligibility Criteria: ESG Eligibility	--	The ESG criterion "Non-Compliance of the United Nations Global Compact" is changed to "Non-compliance with the United Nations Global Compact (UNGC) principles and related international norms and standards, such as the Organization for Economic Cooperation and Development (OECD) Guidelines and United Nations (UN) Guiding Principles."
07/18/2022	Security Eligibility Criteria: ESG Eligibility	--	An ESG criterion is added to the Index.

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Effective Date	Methodology Section	Previous	Updated
07/18/2022	Constituent Weighting	--	The Index is switched from an equal weight to a modified float-adjusted market capitalization weighting scheme.
03/09/2022	Appendix A: Eligible Exchanges	--	The Moscow Exchange is removed as an eligible exchange.

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. Additionally, Nasdaq utilizes an AI Model trained on a diverse range of data as part of the constituent selection process. While efforts have been made in-line with industry practices to ensure the quality and reliability of the content, there may be limitations, inaccuracies, or biases present. 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.**

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