



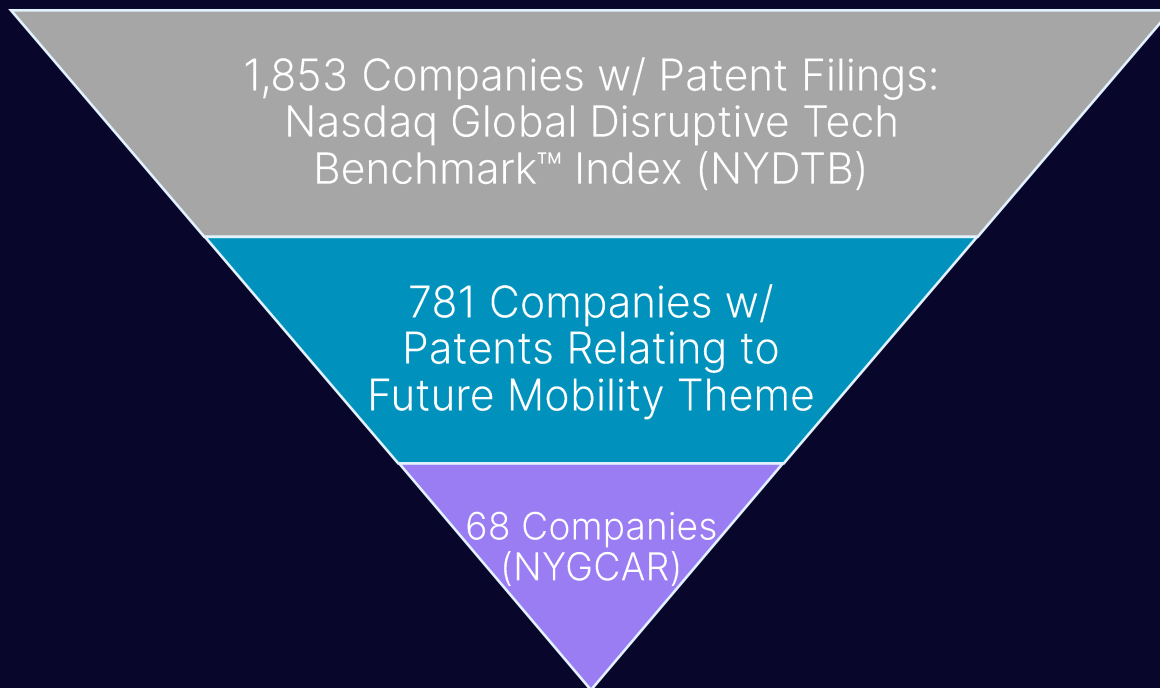
Nasdaq Global Future Mobility™ Index

Effective January 2024

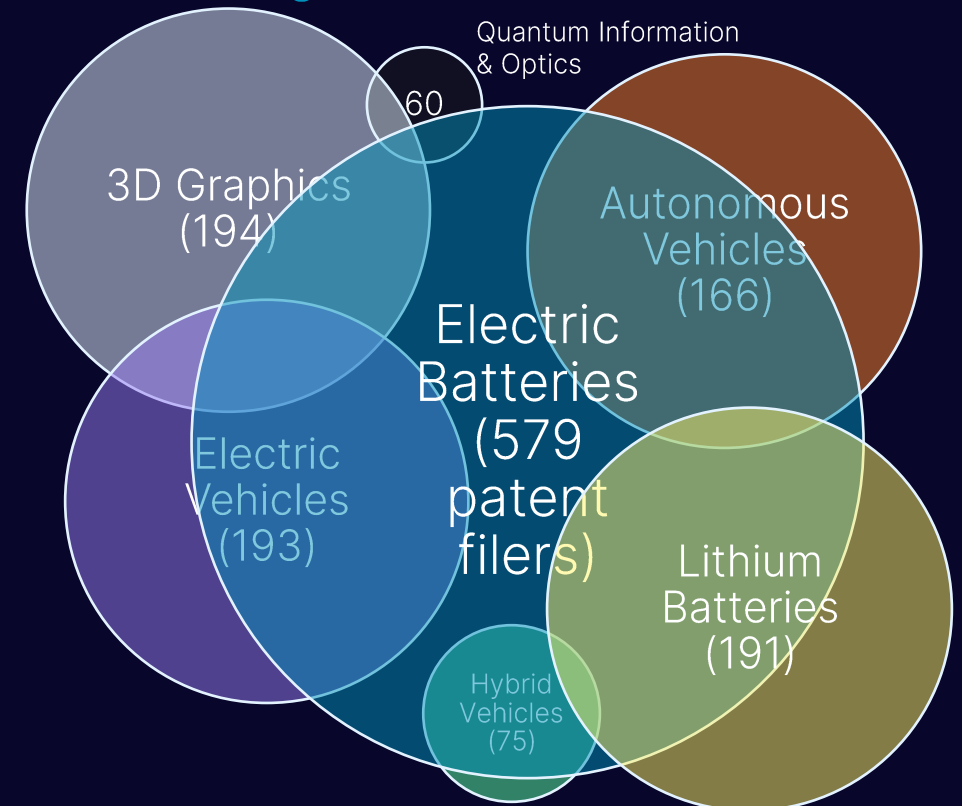
Nasdaq Global Future Mobility™ Index (NYGCAR™)

NYGCAR is designed to track the performance of companies that are most active in filing patents relating to Autonomous Vehicles, Quantum Information & Optics, 3D Graphics, Electric Vehicles, Hybrid Vehicles, Electric Batteries, and Lithium Batteries. Of the 1,853 companies in the starting universe (NYDTB™), 781 filed patents in one or more of these areas; Electric Batteries was most common with 579 companies filing related patents; 68 companies met all index criteria and were selected for NYGCAR inclusion

NYGCAR Broad Funnel



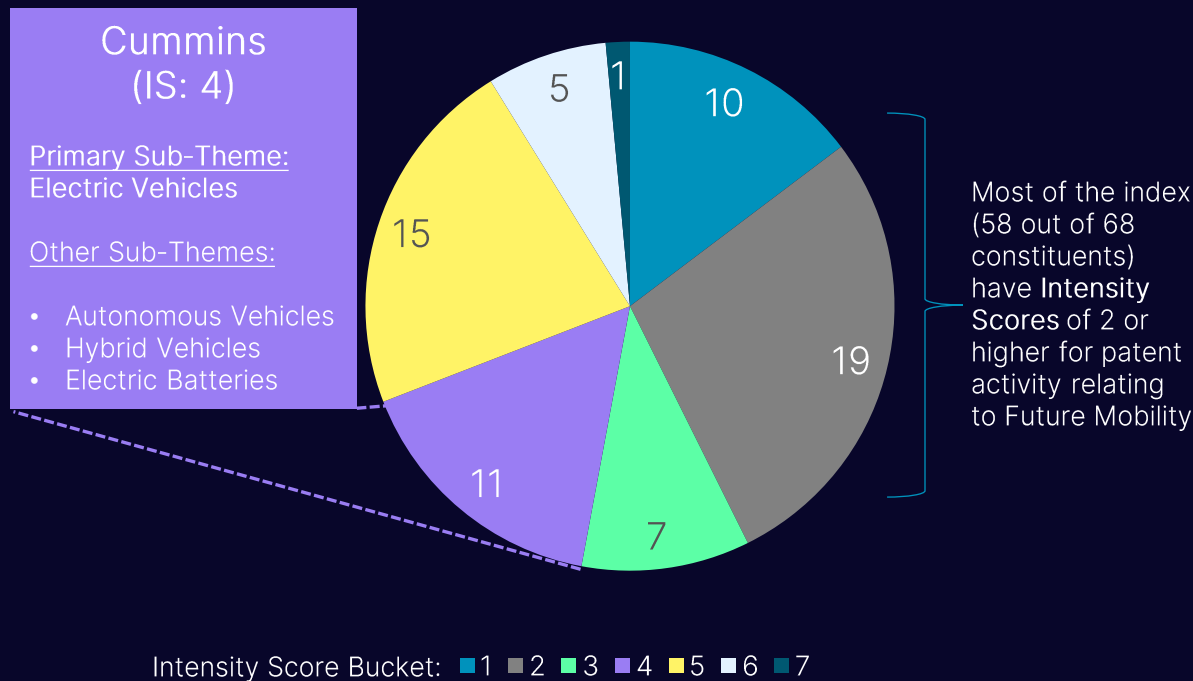
NYGCAR Eligible Constituents (781):



Nasdaq Global Future Mobility™ Index (NYGCAR™)

NYGCAR's universe of eligible constituents are assigned an Intensity Score, measuring the number of sub-themes (i.e. relevant technologies with patent filings) with a level of involvement (max score = 7, min = 1). Constituents are selected based on the strength of their Pure & Contribution scores (must be in the top 50th percentile to remain in the index, top 35th percentile for additions), as well as their Intensity Score. Preference is given to constituents that belong to ICB Subsectors determined as being most relevant to the theme, while also allowing a few other high-relevance, high-scoring stocks (e.g., Cummins) that are eligible irrespective of industry classification.

of NYGCAR Constituents per Intensity Score (IS)



NYGCAR Constituent Examples (Primary ICB Subsector):

Toyota Motor (IS: 6)

Primary Sub-Theme:
Electric Batteries

Other Sub-Themes:

- Autonomous Vehicles
- 3D Graphics
- Electric Vehicles
- Hybrid Vehicles
- Lithium Batteries

Qualcomm (IS: 5)

Primary Sub-Theme:
3D Graphics

Other Sub-Themes:

- Autonomous Vehicles
- Quantum Information & Optics
- Electric Vehicles
- Electric Batteries

Intel (IS: 4)

Primary Sub-Theme:
3D Graphics

Other Sub-Themes:

- Autonomous Vehicles
- Quantum Information & Optics
- Electric Batteries

Samsung SDI (IS:4)

Primary Sub-Theme:
Electric Batteries

Other Sub-Themes:

- Electric Vehicles
- Lithium Batteries
- Hybrid Vehicles

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