



INDEX METHODOLOGY

NASDAQ GLOBAL INNOVATIVE TECHNOLOGIES EX DISPUTABLE INDEX™

NYGITXDP

INDEX DESCRIPTION

The Nasdaq Global Innovative Technologies Ex Disputable Index is designed to track the performance of companies that are not engaged in disputable activities but are engaged in the following themes: Artificial Intelligence, Automotive Innovation, Data Computing & Processing, Healthcare Innovation, Internet of Things and Robotics.

Nasdaq has created a theme and sub-theme classification process to review innovative technologies by analyzing millions of approved patents on a rolling 1-year basis. The index aims to select companies that may be innovative in their space based on their rolling 1-year patent data.

SECURITY ELIGIBILITY CRITERIA

Parent index

Securities are selected from the Nasdaq Global Disruptive Technology Benchmark Index (NYDTB).

Eligible security types

Security types generally eligible are dictated by the parent index (NYDTB).

Eligible exchanges

Securities must be listed on an eligible exchange. A complete list of eligible exchanges can be found in Appendix A (excludes China A shares).

Market capitalization eligibility

Securities must have a minimum worldwide market capitalization of \$500 million.

Liquidity eligibility

A security must have a minimum three month average daily dollar trading volume of \$5 million.

ESG eligibility

As determined by ISS ESG, companies are eligible if they derive less than 5% of their revenue on the following activities:

- Alcohol = Alcohol
- Armament = Military equipment
- Gambling = Gambling
- Nuclear = Nuclear Power (which covers the full value chain for nuclear power)
- Sex Industry = Pornography
- Tobacco = Tobacco
- Weapon = Cluster Munitions, Anti-Personal Mines, Depleted Uranium Arms and Armor, Nuclear Weapons, Biological Weapons, Chemical Weapons

The source of this information is Institutional Shareholder Services.

INDEX CALENDAR

Reconstitution schedule

Index constituents are selected quarterly in January, April, July and October.

Reconstitution reference dates

Market data through the end of November, February, May and August is used to determine Index constituents.

Reconstitution announcement dates

Reconstitution announcements are generally made five (5) trading days prior to the reconstitution effective date.

Reconstitution effective dates

Constituent selection is effective after the close of trading on the third Friday of January, April, July and October.

Rebalance schedule

The Index is rebalanced quarterly in January, April, July and October.

Rebalance reference dates

The Index Rebalance uses Last Sale Price ("LSP") of Index Securities at the close of the last trading day in December, March, June, and September. Other market data used is from end of November, February, May and August.

Rebalance announcement dates

Rebalance announcements are generally made five (5) trading days prior to the rebalance effective date.

Rebalance effective dates

Index Rebalance changes become effective after the close of trading on the third Friday of January, April, July and October.

CONSTITUENT SELECTION

Constituent selection process

Companies with eligible securities are matched with Nasdaq Pure and Contribution Scores for each sub-theme for the index (sub- themes are listed in Appendix B).

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

Eligible securities are selected using the following steps.

- Securities must have a Pure and Contribution Score for the sub-themes listed in Appendix B.
- Securities must be in the top 25% of Pure and Contribution Scores within each market size segment and sub-theme.
- The top 100 securities by market capitalization that make it through this screening process are selected to be in the final basket.

CONSTITUENT WEIGHTING

Constituent weighting scheme

The Index is a modified market capitalization-weighted index.

Constituent weighting process

Index Securities' initial weights are determined by dividing each Index Security's market capitalization by the aggregate market capitalization of all Index Securities.

Initial weights are then adjusted to meet the following constraint:

- No Index Security weight may be below 0.25%.

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

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.

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.

APPENDIX A: ELIGIBLE EXCHANGES

COUNTRY	ISO COUNTRY CODE	EXCHANGE NAME
AUSTRALIA	AU	Australian Securities Exchange Limited
AUSTRIA	AT	Wiener Boerse AG Amtlicher Handel
AUSTRIA	AT	Wiener Boerse AG
BELGIUM	BE	NYSE Euronext Brussels
BRAZIL	BR	Bolsa de Valores, Mercadorias & Futuros de São Paulo
CANADA	CA	TMX Group
CHILE	CL	Bolsa de Comercio de Santiago
CHINA	CN	Shenzhen Stock Exchange
CHINA	CN	Shanghai Stock Exchange
COLOMBIA	CO	Bolsa de Valores de Colombia
CZECH REPUBLIC	CZ	Prague Stock Exchange
DENMARK	DK	NASDAQ OMX Copenhagen
EGYPT	EG	The Egyptian Exchange
FINLAND	FI	NASDAQ OMX Helsinki
FRANCE	FR	NYSE Euronext Paris
GERMANY	DE	Xetra
GERMANY	DE	Xetra Frankfurt
GREECE	GR	Athens Exchange
HONG KONG	HK	Hong Kong Exchanges and Clearing Limited
HUNGARY	HU	Budapest Stock Exchange
INDONESIA	ID	Indonesia Stock Exchange
IRELAND	IE	Irish Stock Exchange
IRELAND	IE	Irish Stock Exchange Xetra
ISRAEL	IL	Tel-Aviv Stock Exchange
ITALY	IT	Borsa Italiana (Part of the London Stock Exchange Group)
JAPAN	JP	Tokyo Stock Exchange Group, Inc.
MALAYSIA	MY	Bursa Malaysia
MEXICO	MX	Bolsa Mexicana de Valores
MOROCCO	MA	Bourse de Casablanca
NETHERLANDS	NL	NYSE Euronext Amsterdam
NEW ZEALAND	NZ	New Zealand Exchange Ltd.
NORWAY	NO	Oslo Stock Exchange
PERU	PE	Bolsa de Valores de Lima
PHILIPPINES	PH	Philippine Stock Exchange Inc.
POLAND	PL	Warsaw Stock Exchange
PORTUGAL	PT	NYSE Euronext Lisbon
KOREA	KR	Korea Exchange, KOSDAQ
KOREA	KR	KRX Korea Exchange, Stock Market
RUSSIA	RU	Micex Stock Exchange
RUSSIA	RU	Russian Trading System Stock Exchange
SINGAPORE	SG	Singapore Exchange
SOUTH AFRICA	ZA	JSE - Johannesburg Stock Exchange
SPAIN	ES	Bolsa de Barcelona
SPAIN	ES	Bolsa de Madrid
SPAIN	ES	BME - Bolsas y Mercados Españoles
SPAIN	ES	Bolsa de Valencia
SWEDEN	SE	NASDAQ OMX Stockholm
SWITZERLAND	CH	Swiss Exchange
SWITZERLAND	CH	SIX Swiss Exchange AG
TAIWAN	TW	Taiwan Stock Exchange Corporation
THAILAND	TH	Stock Exchange of Thailand
TURKEY	TR	Istanbul Stock Exchange
UNITED KINGDOM	GB	London Stock Exchange
UNITED STATES	US	NYSE MKT LLC
UNITED STATES	US	The NASDAQ Stock Market
UNITED STATES	US	New York Stock Exchange
UNITED STATES	US	CBOE BZX U.S. Equities Exchange

APPENDIX B: NASDAQ THEME AND SUB-THEMES

#	Theme	Sub-Theme
1	Artificial Intelligence	Deep Learning
2	Artificial Intelligence	Image Recognition
3	Artificial Intelligence	NLP
4	Artificial Intelligence	Speech Recognition & Chatbots
5	Automotive Innovation	Autonomous Vehicles
6	Automotive Innovation	Electric Vehicles
7	Automotive Innovation	Hybrid Vehicles
8	Data Computing & Processing	3D Graphics
9	Data Computing & Processing	Big Data
10	Data Computing & Processing	Blockchain
11	Data Computing & Processing	Cloud Computing
12	Data Computing & Processing	Cyber Security
13	Data Computing & Processing	Quantum Information & Optics
14	Data Computing & Processing	Virtual Reality & AR
15	Healthcare Innovation	Bioinformatics
16	Healthcare Innovation	Human Augmentation
17	Healthcare Innovation	Robotic Surgery
18	Internet of Things	Digital Currency
19	Internet of Things	Internet of Things
20	Internet of Things	Mobile Payments
21	Internet of Things	Wearable Technology
22	Robotics	3D Printing
23	Robotics	Drones
24	Robotics	Nanorobotics
25	Robotics	Spacecraft & Satellites

APPENDIX C: METHODOLOGY CHANGE LOG

Effective Date	Methodology Section	Description or Summary of Changes
July 24, 2023	Index name	The Index name is changed from Nasdaq Yewno Global Innovative Technologies Ex Disputable Index to Nasdaq Global Innovative Technologies Ex Disputable Index.
July 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.

July 24, 2023	Security eligibility criteria: Parent index	The parent Index name is changed from Nasdaq Yewno Global Disruptive Technology Benchmark Index to Nasdaq Global Disruptive Technology Benchmark Index.
July 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.
July 24, 2023	Appendix B: Nasdaq themes and sub-themes	Appendix B is changed to reflect the replacement of Yewno with Nasdaq as the provider of eligible themes and sub-themes.

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**.

Holiday schedules

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

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**.

Index calculation and dissemination schedule

The index is calculated starting by the earliest time zone (Asia/Tokyo) and closes by the latest time zone (America/New York).

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

Index governance

All Nasdaq Indexes follow the same governance structure. For a detailed list of this information, please see the **Nasdaq Index Methodology Guide**.

Nasdaq Index Management Committee

The Nasdaq Index Management Committee approves all new Index Methodologies. This committee is comprised of full-time professional members of Nasdaq. The committee meets regularly, and reviews items including, but not limited to, pending corporate actions that may affect Index constituents, statistics comparing the composition of the indexes to the market, companies that are being considered as candidates for addition to an Index, and any significant market events.

For a detailed overview of the Index Management Committee, please see the **Nasdaq Index Methodology Guide**.

Internal reviews of methodology

For a detailed description on internal reviews of the Methodology, please see the **Nasdaq Index Methodology Guide**.

Communication with stakeholders and consultations

For a detailed description on Consultations and Communications with Stakeholders, please see the **Nasdaq Index Methodology Guide**.

Index cessation

Nasdaq has a documented procedure that is followed for Index Cessation that includes termination/retirement of an Index or Index Family.

For more information, please refer to the **Nasdaq Index Cessation Policy**.

Discretionary adjustment

This Index Methodology was created by Nasdaq to achieve the aforementioned objective of measuring the underlying purpose of each Index governed by this methodology document. Any deviations from this methodology are made in the sole judgment and discretion of Nasdaq so that the Index continues to achieve its objective.

For more information on potential adjustments including Calculation and Pricing Disruptions, Expert Judgment, and Unexpected Reconstitution/Rebalances, please 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**.

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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