



INDEX METHODOLOGY

NASDAQ-100 TOP 30 UCITS™ INDEX

NDX30U™

INDEX DESCRIPTION

The Nasdaq-100 Top 30 UCITS Index (the “Index”) is designed to target the performance of the 30 largest companies from the Nasdaq-100 Index® (NDX®) based on market capitalization. The Nasdaq-100 Index® (NDX®) is designed to measure the performance of 100 of the largest Nasdaq-listed non-financial companies.

SECURITY ELIGIBILITY CRITERIA

To qualify for index inclusion, a security must meet the existing Nasdaq-100 Index® (NDX®) eligibility criteria¹. Please refer to the NDX® methodology for further information.

CONSTITUENT SELECTION

Constituent Selection Process

An index reconstitution is conducted quarterly based on the Reconstitution Reference Date, unless otherwise noted.

The companies evaluated in the selection process are based on the index composition of the base universe, the Nasdaq-100 Index® (NDX®), as of the Rebalance Effective Date. The weights utilized in the selection process are based on the new company weights of the base universe, the Nasdaq-100 Index® (NDX®), set as of the Rebalance Reference Date. Please refer to the NDX® methodology for further information.

A Reconstitution and Rebalance is conducted on a quarterly basis in March, June, September, and December, at which time all eligible companies, ranked by base universe weight, are considered for index inclusion based on the following criteria:

¹ The Fast Entry provision does not apply.

- The top 30 companies by company weight of the base universe, the Nasdaq-100 Index® (NDX®), will be selected for inclusion in the Index.

CONSTITUENT WEIGHTING

Constituent Weighting Scheme

The Index is a modified market capitalization-weighted index.

Constituent Weighting Process

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

The weighting process uses the new company weights of the base universe, the Nasdaq-100 Index® (NDX®), set as of the Rebalance Reference Date.

Each selected index company's initial weight is determined by dividing its new company base universe weight by the aggregate company base universe weight of all selected index companies.

Initial index company weights are then adjusted using the process detailed below:

Index capping is applied in the following order:

1: The largest index company weight cannot exceed 31.5%:

- If the largest index company weight exceeds 31.5%, its index company weight is capped at 31.5% and all excess weight is redistributed on a pro-rata basis to all remaining index companies.

2: All index companies outside of the largest weighted index company cannot have weight exceeding 18%:

- If there is at least one index company weight outside of the largest weighted index company that exceeds 18%, then its weight is capped at 18% and the excess weight beyond 18% is redistributed on a pro-rata basis to all index companies with weights less than 18%.
- The above process is repeated until no index company weight other than the largest weighted company exceeds 18%.

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

INDEX CALENDAR

Reconstitution & Rebalancing Schedule

Reconstitution Frequency	Quarterly
Rebalance Frequency	Quarterly
Reconstitution Reference Dates	Last trading day of February, May, August, and November, 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 in March, June, September, and December
Rebalance Reference Dates	Same as the Reconstitution Reference Dates
Rebalance Announcement Dates	Same as the Reconstitution Announcement Dates
Rebalance Effective Dates	Same as the Reconstitution Effective Dates

Holiday Schedule

The Index is calculated Monday through Friday, except on days when the US markets are closed.

Index Calculation and Dissemination Schedule

The Index is calculated during the trading day based on the Last Sale Price and is disseminated once per second from 09:30:01 to 17:16:00 ET. The closing value of the Index may change up until 17:15:00 ET due to corrections to the Last Sale Price of the index constituents.

INDEX MAINTENANCE

Deletion Policy

Constituents removed from the Nasdaq-100 Index® (NDX®) are removed from the Index simultaneously.

Replacement Policy

Index constituents are not replaced outside of the quarterly Index Reconstitution.

Addition Policy

Other than as the result of a spin-off event, no securities are added to the Index outside of the quarterly Index Reconstitution.

Corporate Actions

In the periods between scheduled index reconstitution and rebalancing events, individual index constituents may be subject to a variety of corporate actions and events that require maintenance and adjustments to the Index. The 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 “Market Cap Corporate Action Method.”

Index Share Adjustments

Other than as a direct result of corporate actions, the Index does not normally experience share adjustments between scheduled index reconstitution and rebalancing events.

ADDITIONAL INFORMATION

Announcements

Nasdaq announces Index-related information via the Nasdaq Global Index Watch (GIW) website at <https://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 **Nasdaq Index Policies & Procedures: 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 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.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, 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.

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.**