



INDEX METHODOLOGY

NASDAQ US 1300 SMALL MID CAP™ INDEX

NQUS1300SMC™

INDEX DESCRIPTION

The Nasdaq US 1300 Small Mid Cap Index (NQUS1300SMC) is designed to track the performance of the 1300 securities in the Nasdaq US Benchmark Index (NQUSB) comprising the Small Cap and Mid Cap size categories; i.e., those ranked 501 through 1800 by full company market capitalization.

SECURITY ELIGIBILITY CRITERIA

Reference universe index

A security must be included in the Nasdaq US 600 Mid Cap™ Index (NQUS600MC™) or the Nasdaq US 700 Small Cap™ Index (NQUS700SC™) as of the Index Reconstitution Effective Date. Please refer to the Nasdaq US Select Index Family methodology for information on their constituent selection.

INDEX CALENDAR

Reconstitution and rebalance schedule

The Index follows the reconstitution and rebalance schedule of the Nasdaq US Select Index Family.

CONSTITUENT SELECTION

Constituent selection process

Every security that meets all applicable Security Eligibility Criteria is selected for inclusion in the Index.

CONSTITUENT WEIGHTING

Constituent weighting scheme

The Index is a free float market capitalization-weighted index.

Constituent weighting process

Each Index Security weight is determined by dividing the Index Security's free float market capitalization by the aggregate free float market capitalization of all Index Securities.

INDEX MAINTENANCE

Deletion policy

The Index follows the index security deletion policy of the Nasdaq Global Index Family.

Replacement policy

Index Securities are not replaced between Index Reconstitutions.

Addition policy

Index Securities are not added between Index Reconstitutions.

Corporate actions

The Index follows the corporate actions policy of the Nasdaq Global Index Family.

Index share adjustments

The Index follows the index share adjustment policy of the Nasdaq Global Index Family.

ADDITIONAL INFORMATION

Announcements

Nasdaq announces Index-related information via the Nasdaq Global Index Watch (GIW) website at <http://indexes.nasdaq.com>.

For more information on the general Index Announcement procedures, refer to the **Nasdaq Index Methodology Guide**.

Unexpected market closures

For information on Unexpected Market Closures, 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), refer to the **Calculation Manual – Equities and Commodities**.

Recalculation and restatement policy

For information on the Recalculation and Restatement Policy, refer to the **Nasdaq Index Recalculation Policy**.

Data sources

For information on data sources, refer to the **Nasdaq Index Methodology Guide**.

Contact information

For any questions regarding an Index, 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.nasdaq.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, refer to the **Nasdaq Index Methodology Guide**.

Website

For further information, refer to the Nasdaq GIW website at <https://indexes.nasdaq.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.

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