



INDEX METHODOLOGY

NASDAQ US MULTI-ASSET DIVERSIFIED INCOME™ INDEX

NQMAUS™

INDEX DESCRIPTION

The Nasdaq US Multi-Asset Diversified Income Index is designed to provide exposure to multiple asset segments, each Index selected to result in consistent and high yield performance.

SECURITY ELIGIBILITY CRITERIA

Eligible security types

The index is made up of five segments, each comprised of a constituent index:

- Nasdaq US Multi-Asset Equity™ Index (NQMAEQY™),
- Nasdaq US Multi-Asset REIT™ Index (NQMAREIT™),
- Nasdaq US Multi-Asset MLP™ Index (NQMAMLP™),
- Nasdaq US Multi-Asset Preferred™ Index (NQMAPREF™), and
- Nasdaq US Multi-Asset High-Yield Corporate Bond™ Index (NQMAFI™).

Please refer to the constituent index methodologies for further information.

INDEX CALENDAR

The five constituent indexes are reconstituted and rebalanced according to the constituent index methodologies. Please refer to the constituent index methodologies for further information.

CONSTITUENT SELECTION

The five constituent indexes are fixed. The securities included are selected according to the constituent indexes. Please refer to the constituent index methodologies for further information.

CONSTITUENT WEIGHTING

Constituent weighting scheme

NQMAUS employs an equal weighting scheme for the constituent indexes. Securities within the constituent indexes are weighted according to the constituent index methodologies. See the constituent index methodologies for further information.

Constituent weighting process

The constituent indexes are assigned the following weights:

- NQMAEQY: 20%
- NQMAREIT: 20%
- NQMAPREF: 20%
- NQMAMLP: 20%
- NQMAFI: 20%

INDEX MAINTENANCE

Index maintenance follows the maintenance procedures of the constituent indexes.

Deletion policy

If, at any time during the year other than the Index Reconstitution(s), an Index Security no longer meets the Eligibility Criteria, or is otherwise determined to have become ineligible for inclusion in the Index, it is removed from the Index. This includes circumstances where an Index Security is determined to be 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. Please refer to **Nasdaq's Corporate Actions and Events Manual – Equities** for detailed handling of the aforementioned event types.

Additionally, an Index Security in the NQMAEQY Index that suspends or decreases its dividend payments greater than or equal to 50% based on the prior ex-date of the last dividend distributed at each month's end will be removed at market open the next trading day after the third Friday of the following month.

Replacement policy

Index Securities deleted at any time during the year other than the Index Reconstitution(s) are not replaced in any of the constituent indexes, except for NQMAPREF. For NQMAPREF, if a security is removed at any time other than an Index Reconstitution, it will be replaced at the next quarterly Rebalance by the next eligible security based on the ranking determined at the time of the annual Reconstitution in June, as per the index methodology of NQMAPREF.

Corporate actions

In the interim periods between scheduled index reconstitution 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

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

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**.

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).

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**.

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. nor any of its affiliates (collectively "Nasdaq") makes 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.**