



ICE DATA INDICES RULES AND METHODOLOGY

NYSE® Asia Tech 30 Index

The NYSE Asia Tech 30 Index (“Index”) is a rules-based equity benchmark designed to track the performance of the 30 largest technology and technology-related companies listed on selected Asia-Pacific exchanges.

The Index undergoes a reconstitution quarterly after the close of the third Friday in March, June, September, and December (the “Effective Date”). The reference date for each reconstitution is the last Index Business Day of the second month prior to the reconstitution month (the “Reference Date”). The data used to select the top 30 constituents from the universe to be a part of the Index and to determine the new Index shares is taken as of the first Friday of the reconstitution month (the “Selection Date”). The announcement date for all reconstitutions is the first Friday of the reconstitution month.

The starting universe from which the Index constituents are selected is comprised of common stocks, ADRs and GDRs of companies that have a primary listing on the following exchanges. Preferred securities that have characteristics resembling that of equity securities like common stocks are also included in the starting universe. Publicly traded partnerships (PTPs), limited partnerships (LPs) and master limited partnerships (MLPs) are not eligible for inclusion in the Index.

Exchange	Country
Australian Securities Exchange	Australia
Stock Exchange of Hong Kong	Hong Kong
Indonesia Stock Exchange	Indonesia
Tokyo Stock Exchange	Japan
Bursa Malaysia	Malaysia
Korea Exchange	Republic of Korea
Singapore Exchange	Singapore
Taiwan Stock Exchange*	Taiwan
Taipei Exchange**	Taiwan

* Securities listed on the Taiwan Innovation Board (TIB) segment of the Taiwan Stock Exchange are not eligible for inclusion in the Index.

** Only securities listed on the Main Board of the Taipei Exchange are eligible for inclusion in the Index.

To be considered for inclusion in the Index, securities must have (as of the Reference Date):

- (i) a minimum full company market capitalization, including all listed and unlisted share classes, of \$5 billion¹ or greater;
- (ii) a three-month Average Daily Traded Value (ADTV) of \$10 million or greater;² and
- (iii) a minimum free float level of 5%.

¹ All dollar amounts are U.S. dollars unless otherwise indicated. Currency conversions take place at the London 4:00 PM WMR Spot FX rate as of the Reference Date.

² For securities with less than three months of trading history, the available trading period is analyzed for this step.

If multiple share classes or listings qualify for a given company, then only the most liquid class or listing based on the three-month ADTV is selected.

Securities meeting the above requirements are selected for inclusion in the Index based on the following criteria/steps:

1. Securities classified within one of the following sectors or sub-industries based on the ICE Uniform Sector Classification schema are identified:

Sector
Technology

Sub-Industry
Consumer Electronics
Online & Direct Retail
Social Media, Search & Online Marketing
Video Games

2. Securities identified in Step 1 above are ranked in descending order by their full company market capitalization as of the Selection Date. The 30 highest ranked securities are included in the Index.

Constituent weights are determined by dividing their individual security-level float-adjusted market capitalization by the total float-adjusted market capitalization of all constituents as of the Selection Date. These weights are then capped as follows:

1. The index is divided into two groups: a Small Cap group comprised of constituents with weights less than 5% and a Large Cap group comprised of constituents with weights greater than or equal to 5%.
2. N_L is equal to the number of Large Cap constituents. N_S is equal to the number of Small Cap constituents.
3. Throughout the capping process, Large Cap constituents are maintained subject to a minimum 5% weight and Small Cap constituents are maintained subject to a cap of 4.75%.
4. First, all Large Cap constituents are capped at 25%, with excess weights redistributed to all other constituents on a pro-rata basis subject to a 25% cap for Large Cap constituents and a 4.75% cap for Small Cap constituents.
5. Second, the cumulative weight of all Large Cap constituents is capped at the maximum of either:
 - a. 50%
 - b. $5\% * N_L$
 - c. $\frac{1.05}{1.05 + \frac{N_S}{N_L}}$

This ensures that that average weight of Large Cap constituents is at least 5% greater than the average weight of Small Cap constituents.

6. The redistribution of the excess cumulative weight of Large Cap constituents is allocated pro-rata across the Small Cap constituents.

7. If all of the constraints cannot be met, then the Large Cap and Small Cap constituent weighting caps and minimums are relaxed by allocating excess weight pro-rata across the whole Index.

The newly adjusted portfolio becomes the basis for the Index's value effective on the first trading day following the quarterly adjustments. The divisor is adjusted to ensure continuity of the Index's value.

If a corporate action leads to the removal of a security in between the quarterly Reconstitutions, then it is replaced with the next highest ranked non-constituent security from the most recent reconstitution. The addition takes place at its security-level float-adjusted market capitalization as of the announcement date of the changes, which is the sixth Index Business Day prior to effectiveness. There are no additional capping rules applied. If a replacement is required in between the announcement date and Effective Date, then the highest ranked non-constituent security from the upcoming reconstitution is added instead.

Corporate actions are adjusted for in the Index based on treatment applicable to market capitalization-weighted indices in the ICE Equity Index Methodology, with the following clarifications:

- a. If a merger or acquisition occurs between two different Index constituents, then the acquired constituent is deleted and the replacement process outlined above is followed. The shares for the acquiring company are not adjusted to account for any share considerations that are a part of the merger terms.
- b. Rights offerings or issues that are in-the-money lead to share updates for the distributing constituent.
- c. Changes in the number of shares outstanding and/or free float, typically due to share repurchases, tenders, or offerings, do not lead to an adjustment in the constituent shares in the Index between reconstitutions.

Corporate actions were adjusted for in the backtest; however, the exact treatment in the backtest and live Index may differ due to differences in timing and knowledge of those actions.

Information relating to the general publication, corporate actions, calculation, governance rules and disclaimer is provided in the ICE Equity Index Methodology, which can be accessed on the ICE Index Platform at indices.ice.com.

Index Summary Factsheet

Full name	NYSE Asia Tech 30 Index
Index tickers	Price Return (USD): ICEAT30 Gross Total Return (USD): ICEAT30T Net Total Return (USD): ICEAT30N
Calculation frequency	Every 1 second between 19:45 (T-1) & 19:00 (T) ET
Base date	March 19, 2010
Base level	1500.00
Inception date	March 19, 2010
Launch date	March 19, 2021
Website	indices.ice.com
ESG Disclosures	The NYSE Asia Tech 30 Index does not take ESG factors into account.

The inception date refers to the earliest date that the Index was calculated, including any backtested history. The launch date is the first date that the Index was calculated live, not including any backtested history.

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