



ICE DATA INDICES RULES AND METHODOLOGY

ICE U.S. 500 Healthcare Sector Index

The ICE U.S. 500 Healthcare Sector Index is sub-index of the ICE U.S. 500 Index that includes all constituents with a Healthcare equity sector classification based on the ICE Uniform Sector Classification Schema. Qualifying constituents are float-adjusted market capitalization-weighted.

ICE U.S. 500 Index

The ICE U.S. 500 Index is a rules-based, float-adjusted market capitalization-weighted broad U.S. equity index that has the objective of measuring the performance of the top 500 listed U.S. companies as ranked by unadjusted market capitalization.

The index undergoes a full reconstitution involving a selection of constituents based on rank and float-adjusted shares outstanding updates semi-annually after the close of the third Friday of March and September. The universe from which index constituents are selected is comprised of all companies that have a U.S. country of risk and are listed on one of the following U.S. stock exchanges: New York Stock Exchange (NYSE), NYSE American, NYSE Arca, NASDAQ Global Select Market, NASDAQ Global Market, NASDAQ Capital Market, Cboe BZX, Cboe BYX, Cboe EDGA, Cboe EDGX, Investors Exchange (IEX). To be included in the index companies must have an unadjusted company-level market capitalization, including all listed and unlisted share classes, of at least \$10 million, a price greater than \$1.00 but less than \$10,000.00 and a free float of at least 5%. IPOs and new listings are required to have a six-month seasoning period before being considered for inclusion. The following security types do not qualify for inclusion: Limited Partnerships (LPs), Master Limited Partnerships (MLPs), Limited Liability Partnerships (LLPs), Limited Liability Corporations (LLCs), Business Development Companies (BDCs), Special Purpose Acquisition Companies (SPACs), Closed-End Funds (CEFs), Exchange Traded Products (ETPs), Royalty Trusts, Preferred Stocks, Convertible Preferred Stocks, Unit Investment Trusts (UITs), Equity Warrants, Convertible Bonds, Rights Issues, American Depositary Receipts (ADRs), American Depositary Shares (ADS), Equity Investment Instruments and Non-Equity Investment Instruments. Excluded SPACs comprise all blank check and shell companies founded solely for the purpose of effecting a merger, acquisition or business combination. Qualifying companies are ranked by unadjusted market capitalization and the largest 500 are selected for inclusion. If a company has multiple listed share classes that qualify, then they are all included in the index at their respective float-adjusted security-level market capitalization weighting.

The index undergoes a rebalance involving the addition of seasoned and qualified IPOs and new listings and float-adjusted shares outstanding updates for all constituents semi-annually after the close of the third Friday of June and December. The reference date for all reconstitutions and rebalances is the close of the last trading day of the month preceding the month of rebalance/reconstitution effectiveness. Constituent float-adjusted shares outstanding are updated at each semi-annual rebalance. IPOs and other new listings such as spin-offs that have qualified for inclusion based on the seasoning and minimum

criteria rules set forth above are added to the index if they have an unadjusted company-level market capitalization that falls within the top 500 companies based on rankings determined using current data as if a full reconstitution were taking place.

The index is adjusted for corporate actions that affect constituents and implements any intra-quarter float-adjusted shares outstanding updates in scheduled weekly share updates. Every quarter after the close of trading on the third Friday of March, June, September and December, the index constituent security-level shares outstanding and float factors are adjusted to reflect their respective float-adjusted market capitalizations.

Between the reference date and effective date of reconstitutions and rebalances, there are no further updates to the proforma new index composition except for necessary changes resulting from corporate activity such as mergers and acquisitions, share buybacks or offerings, or other substantial events. In addition, weekly share updates for the weeks between the announcement and effective dates are not conducted and instead any shares outstanding or float factor updates are reflected in the proforma new index composition and made effective with that rebalance or reconstitution.

In the index backtest, target constituent percentage weights for reconstitutions and rebalances were calculated and fixed as of the respective reference dates and implemented after the close of the third Friday of the next month. Corporate actions were applied 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. Securities whose primary listing moved from an eligible exchange to the OTC markets in the backtest were removed from the indices after the close of the next trading day (i.e., at the end of the first day of OTC trading). If a free float level was not available for a given date, then the prior last known float level was utilized. If there was no available data prior to the date, then the first available float level was used. Weekly share updates were not implemented in the index backtest. Prior to the March 19, 2004 reconstitution, the index backtest did not apply a minimum float level criterion and securities were weighted by their full, security-level, non-float adjusted market capitalization.

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.theice.com.

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Index Summary Factsheet

Full name	ICE U.S. 500 Healthcare Sector Index
Index tickers	Price Return Index: ICE5HC Gross Total Return Index: ICE5HCT
Calculation frequency	Every 15 seconds between 09:30 and 18:00 ET
Base date	March 17, 2000
Base level	100.00
Inception date	March 17, 2000
Reuters code	.ICE5HC / .ICE5HCT
Launch date	May 10, 2021
Website	indices.theice.com
ESG Disclosures	The ICE U.S. 500 Healthcare Sector Index does not take into account ESG factors.