



Index Rules and Methodology | April 16, 2021

ICE FactSet Taiwan ESG Leading Semiconductor Index Rule Change

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Updated index methodology effective April 26, 2021

The ICE FactSet® Taiwan ESG Leading Semiconductor Index (ICEFSTL) methodology will be updated effective April 26, 2021. Following the change, the calculation of the ROIC will be equal to the net operating profit after tax (NOPAT) divided by the average of the total invested capital over the current and last fiscal year. The NOPAT will be calculated by adjusting the trailing 12-month operating income by the effective tax rate and the effective tax rate will be equal to the income tax divided by the pre-tax net profit.

The full updated methodology document can be found on the ICE Index Platform at indices.theice.com. Please contact ICENYSEIndices@ice.com or call +1 770 999 4501 Option 6, Sub-Option 2 with any questions.

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Source: ICE Data Indices, LLC.

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