



**NYSE[®] Dynamic U.S. Large Cap Buy-Write
Index[™]
(NYBW)**

Version 2.0
Valid from
April 30, 2018

Contents

Version History:.....	1
1. Index summary.....	2
2. Governance	4
3. Index Description.....	6
4. Publication.....	7
4.1 The opening, intraday and closing or daily publication of Index values.....	7
4.2 Exceptional market conditions and corrections.....	8
4.3 Changes to the Index.....	8
5. Calculation	11
5.1 Calculation of the Index	11
6. Index rebalances.....	12
6.1 General aim of rebalances and frequency	12
6.2 Index Universe and selection principle	12
6.3 Periodical update of weighting.....	14
7. Corporate Actions.....	15
7.1 General.....	15
8. Disclaimer	16

Version History:

Version 2.0 (Effective April 30, 2018)

This version incorporates language reflecting changes to the announcement policy, legal structure of the Index Administrator, introduces language codifying certain procedures relating to Index governance, consultation and index rule reviews and includes an updated Disclaimer.

Version 1.1 (Effective October 30, 2016)

The methodology document reflects the new Index name of the NYSE® Dynamic U.S. Large Cap Buy-Write Index™ (NYBW) and also changes the reference time for the 50 DMA and 200 DMA to 9:30 AM ET.

Version 1.0 (Effective October 15, 2015)

The methodology document covers the newly-launched NYSE® Enhanced Buy-Write Index (NYBW).

1. Index summary

Factsheet	
Full Names	NYSE® Dynamic U.S. Large Cap Buy-Write Index™
Index Types	Total Return (USD): NYBW
Index Description	The NYSE® Dynamic U.S. Large Cap Buy-Write Index™ (NYBW) measures the total rate of return of a hypothetical covered call strategy applied to the SPDR® S&P 500® ETF (SPY). This strategy consists of a hypothetical portfolio consisting of a long position in SPY upon which successive one-week SPY call options are sold each week. Index compositions and corporate actions, including rebalance information, can be accessed from NYSE Market Data at www.nyse.com/market-data/indices .
Eligible Constituents	SPDR® S&P 500® ETF (SPY) SPDR® S&P 500® ETF (SPY) weekly call options Cash
Number of Constituents	Fixed - 3
Weighting	The Index will always maintain 100% exposure to the SPDR S&P 500 ETF (SPY), with an equivalent notional amount being written in a SPDR S&P 500 ETF weekly call option.
Review of Composition	Conducted based upon SPDR S&P 500 ETF (SPY) 50- and 200-Day Moving Averages as of 9:30 AM ET on each Friday - If there is a U.S. equity markets holiday, then the review is conducted on the prior trading day - If there is an early closing at 1:00 PM ET for the U.S. equity markets, then the review is conducted at 11:00 AM ET on that day.
Effective Date of the Rebalance	Reallocation to the newly determined SPDR S&P 500 ETF (SPY) weekly call option is conducted based on the VWAP of the old and new contracts between 2:30 and 3:30 PM ET, or, if an early closing day for the U.S. equity markets, between 11:30 AM and 12:30 PM ET - Resulting gain or loss from options roll is reinvested into SPY at the official closing price from the same weekly review day
Calculation Frequency	Total Return (USD): Every 15 seconds between 09:30 & 18:00 ET
Base Date	October 9, 2015

<i>Base Level</i>	1000.00
<i>Historic Data Available Since</i>	June 30, 2010
<i>Bloomberg Code</i>	NYBW <INDEX>
<i>Reuters Code</i>	.NYBW
<i>Launch Date</i>	October 15, 2015
<i>Website</i>	https://www.theice.com/market-data/indices

2. Governance

Index Sponsor & Administrator

ICE Data Indices, LLC (“IDI”) is the Index Sponsor and the Index Administrator.

The NYSE® Dynamic U.S. Large Cap Buy-Write Index™ is calculated and maintained by IDI based on a methodology developed by T3 Index.

IDI is responsible for the day-to-day management of the Index, including retaining primary responsibility for all aspects of the Index determination process, including implementing appropriate governance and oversight, as required under the International Organization of Securities Commission’s Principles for Financial Benchmarks (the IOSCO Principles). The Governance Committee is responsible for helping to ensure IDI’s overall compliance with the IOSCO Principles, by performing the Oversight Function which includes overseeing the Index development, design, issuance and operation of the indices, as well as reviewing the control framework. IDI is also responsible for decisions regarding the interpretation of these rules and the Governance Committee is responsible for reviewing all rule book modifications and Index constituent changes with respect to the Index to ensure that they are made objectively, without bias, and in accordance with applicable law and regulation and IDI’s policies and procedures. Consequently, all IDI’s and the Governance Committee discussions and decisions are confidential until released to the public.

Cases not covered in rules

In cases which are not expressly covered in these rules, operational adjustments will take place along the lines of the aim of the Index. Operational adjustments may also take place if, in the opinion of the Index Administrator, it is desirable to do so to maintain a fair and orderly market in derivatives on this Index and/or this is in the best interests of the investors in products based on the Index and/or the proper functioning of the markets.

Any such modifications described under this section or exercise of Expert Judgment will also be governed by any applicable policies, procedures and Guidelines in place by IDI at such time.

Rule book changes

The Governance Committee reviews all rule book modifications and Index changes to ensure that they are made objectively, without bias and in accordance with applicable law and regulation and IDI’s policies and procedures. These rules may be supplemented, amended in whole or in part, revised or withdrawn at any time in accordance with applicable law and regulation and IDI applicable policies and procedures. Supplements, amendments, revisions and withdrawals may also lead to changes in the way the Index is compiled or calculated or affect the Index in another way.

Limitations of the Index

All the NYSE indices (“the NYSE Indices”) produced by IDI may be subject to potential limitations, such as a decline in the pool of available eligible securities due to advancements in technology, shifts in demographic spending or the economy, changes in regulation or accounting rules, consolidation in certain sectors or industries, or other factors. Other limitations may include the ability of the Benchmark to operate in illiquid or fragmented markets.

By design, the Index is focused on providing exposure to a specific options strategy on the U.S large cap equity markets. The Index performance is therefore subject to the effectiveness of the investment strategy as well as the underlying market segment.

IDI seeks to manage and mitigate these limitations through the Benchmark design, review and oversight process.

3. Index Description

The NYSE® Dynamic U.S. Large Cap Buy-Write Index™ (“NYBW” or “Index”) measures the total rate of return of a hypothetical covered call strategy applied to the SPDR S&P 500 ETF (SPY). This strategy consists of a hypothetical portfolio consisting of a long position in SPY upon which successive one-week SPY call options are sold each week.

4. Publication

4.1 The opening, intraday and closing or daily publication of Index values.

Opening

The first Index level is calculated and published around 09:30 ET, when the U.S. equity markets open for their regular trading session. The calculation of that level utilizes the most updated prices or quotes available at that moment. In the case of the SPDR S&P 500 ETF (SPY) having a non-traded, halted or suspended status, or having not opened for the current day, the previous day's reference prices (primary exchange official closes) or estimated prices (for any relevant corporate actions) are used. In the case of the SPY weekly option having a halted or suspended status, or not having opened for the current day, the previous day's reference price is utilized (the 4 PM bid/ask midpoint).

Dissemination frequency

The level of the Index is in principle published every 15 seconds to the ICE Data Global Index Feed (ICE Data GIF). The calculated Index levels incorporate the latest traded price of the SPDR S&P 500 ETF (SPY) and the latest bid/ask midpoint of the SPY weekly options contract from within the regular trading session, normally 09:30 to 16:00 ET. The Index only holds equities and options listed and traded in the U.S., and thus, intraday calculations of the Index would incorporate SPY trades and SPY weekly option quotes on a consolidated level, from all exchanges including those not designated as the official primary exchange.

The Indexes are calculated on those days specified as Index business days. Index business days will be classified as days on which the U.S. Equity Markets (NYSE, NASDAQ and NYSE American) are open for a full or partial day of trading.

Closing level

The closing level is the last level disseminated on the trading day and uses the official close price from the primary listing market for the SPDR S&P 500 ETF (SPY), NYSE Arca. If SPY has a non-traded, halted or suspended status, or has not opened for the current day, the previous day's reference prices (primary exchange official closes) or estimated prices (for any relevant corporate actions) are used instead. End of day prices of option contracts based on SPY are sourced through the Option Price Reporting Authority (OPRA). In the case of exceptional market conditions, the Index Administrator reserves the right to utilize other prices in the calculation of the official closing level, as indicated below in Section 4.2.

Sources of Data

The Consolidated Tape (CTS/UDTF) is the primary market data source for U.S. equity real-time and closing prices. The Options Price Reporting Authority (OPRA) feed is the primary market

data source for U.S. options real-time and closing quotes. Additional sources of data less commonly used include market data vendors, issuer announcements, exchange announcements and other official sources.

4.2 Exceptional market conditions and corrections

The Index Administrator retains the right to delay the publication of the opening level of the Index. Furthermore, the Index Administrator retains the right to suspend the publication of the level of the Index if it believes that circumstances prevent the proper calculation of the Index.

If Index constituent prices are cancelled, the Index will not be recalculated unless the Index Administrator decides otherwise.

Reasonable efforts are made to ensure the correctness and validity of data used in real-time Index calculations. If incorrect price or corporate action data affects Index daily closing values, they are corrected retroactively as soon as possible and all revisions are communicated out to the public and market data vendors.

There is the possibility of an exchange or market-wide event resulting in the normal closing auction not going off or official closing prices not being available. In those situations, the Index will take guidance from the respective exchange(s) and address on an event-by-event basis. Exchange or market-wide events include, but are not limited to, the following:

- Volatility Halts
 - LULD (Limit Up / Limit Down)
 - Market Wide Circuit Breaker
- Technological Problems / Failures
- Natural Disaster or Other BCP-Related Event

4.3 Changes to the Index

Announcement policy

Changes to the Index methodology will be announced by an Index announcement which will be distributed by IDI via www.nyse.com/indices and NYSE Market Data at www.nyse.com/market-data/indices.

As a general rule, the announcement periods that are mentioned below will be applied. However, emergency actions, including urgently required corporate action treatments, often resulting from late notices from the relevant company or exchange, may require the Index Administrator to deviate from the standard timing.

Inclusion of new constituents

The inclusion of a new short position in a SPDR S&P 500 ETF (SPY) weekly call option within the Index will typically only occur during the weekly reviews. The inclusion of that new options

contract will be announced after the determination time (typically 9:30 AM ET) on the effective date of the actual inclusion. For example, for the weekly review effective for April 6, 2018, the announcement would occur after 9:30 AM ET on that same day, April 6, 2018.

Removal of Constituents

The removal of a short position in a SPDR S&P 500 ETF (SPY) weekly call option within the Index (buying it back) will typically only occur during the weekly reviews. The removal of that new options contract will be announced after the determination time (typically 9:30 AM ET) on the effective date of the actual removal. For example, for the weekly review effective for April 6, 2018, the announcement would occur after 9:30 AM ET on that same day, April 6, 2018.

Corporate actions

In case of an event that could affect one or more constituents, the Index Administrator will inform the market about the intended treatment of the event in the Index shortly after the firm details have become available and have been confirmed. When possible, the corporate action will be announced, even if not all information is known, at least one trading day before the effective date of the action. Once the corporate action has been effectuated, the Index Administrator will confirm the changes in a separate announcement.

Rule changes

Going forward, barring exceptional circumstances, the Index Administrator shall announce proposed Rules changes to stakeholders prior to them being implemented. Stakeholders shall also be notified of when the changes shall take effect.

Index Reviews

IDI shall undertake regular reviews of the Index, the methodology and the market which it represents to ensure it continues to meet the Index objective, in accordance with IDI's policies and procedures. Should changes to the Index be required or proposed, this will be communicated to stakeholders in accordance with IDI's policies and procedures.

Consultations

IDI may from time to time consult with stakeholders on proposed material changes that affect the Index in accordance with IDI's policies and procedures including IDI's consultation policy: https://www.theice.com/publicdocs/Consultation_Policy.pdf. Such proposals shall be published to Stakeholders and all feedback received will be considered by the Index Administrator. Any resulting changes to the Index will be announced prior to it being implemented.

Reconstitution/Rebalance: Publication of Results

The new composition of the Index, including the constituents to be a part of the Index and their corresponding new Index shares, can be accessed from NYSE Market Data at www.nyse.com/market-data/indices.

5. Calculation

5.1 Calculation of the Index

The Index is calculated on a Total Return basis. The current Index level would be calculated by dividing the current modified Index market capitalization by the Index divisor. The divisor was determined off of the initial capitalization base of the Index and the base level. The divisor is updated as a result of corporate actions and composition changes.

A full description of the formulae used to calculate Index values can be found in the “NYSE Indices - Guide to Index Mathematics” at <https://www.nyse.com/indices/rules>.

6. Index rebalances

6.1 General aim of rebalances and frequency

General aim of the periodical rebalance

The general aim of the weekly review of the Index is to ensure that the selection and weighting of the relevant short SPDR S&P 500 ETF (SPY) weekly call option continues to reflect as closely as possible the Index's objective of intelligently selecting a strike price depending on the expected move in the SPY ETF price, while trying to maximize the premium received. The Index Administrator reserves the right to, at any time, replace one or more securities contained in the Index with one or more substitute component of its choice, if in the Index Administrator's discretion such addition, deletion or substitution is necessary or appropriate to maintain the quality and/or character of the Index. Such Index constituent changes are reviewed by the Governance Committee to ensure that they are made objectively, without bias and in accordance with applicable law and regulation and IDI's policies and procedures.

Frequency

Changes to the SPDR S&P 500 ETF (SPY) weekly call option occur once a week on either Friday, or, if not an Index business day, the prior trading day. The exact SPY weekly call option to be shorted is determined at 9:30 AM ET and the writing of the option is conducted off of the VWAP between 2:30 and 3:30 PM ET. The corresponding gain or loss from the roll of the option is reinvested back into SPY at the primary exchange official closing price of that weekly review day.

On days where the U.S. equity markets close early due to holiday, all times above would be shifted earlier by 3 hours.

6.2 Index Universe and selection principle

Index Universe

Development and maintenance of the component Universe for the NYSE® Dynamic U.S. Large Cap Buy-Write Index™ is undertaken by IDI. The Index Universe will consist of the SPDR S&P 500 ETF (SPY) and the available weekly call options traded on that ETF. IDI may change the composition of the Universe at any time to reflect the conditions of the underlying broad U.S. large cap equity market, and to ensure that the pool of component securities continues to represent the Index objective, in accordance with the Index requirements.

Selection of constituents

1. The weekly review date is determined as either the Friday of the week, or, if not an Index business day, then the prior trading day. All times laid out below would be shifted earlier by 3 hours if that day is an early closing day for the U.S. equity markets due to holiday.
2. At 9:30 AM ET, the 50-day and 200-day moving averages are calculated for the SPDR S&P 500 ETF (SPY). The moving averages utilize dividend- and split-adjusted closing prices to remove the effect of distributions. They also include the SPY price as of 9:30 AM ET on the day of the weekly review. For all other days, the official primary exchange official closing price is utilized.
3. The choice of which SPDR S&P 500 ETF (SPY) weekly call option to write is based on a simple moving average crossover rule, which is a well-understood indicator of whether the market is likely to rise or fall and has been analyzed for many decades.
4. If the 50-day moving average is lower than the 200-day moving average, suggesting the market is likely to go down, then the call option with a strike price closest to 98% of the 9:30 AM ET SPY last trade is selected.
5. If the 50-day moving average is higher than the 200-day moving average, suggesting the market is likely to go up, then the call option with a strike price closest to 102% of the 9:30 AM ET SPY last trade is selected instead.
6. The options roll occurs at the VWAP (volume-weighted average price) of both the outgoing and incoming options between 2:30 and 3:30 PM ET.
7. The short position in the expiring SPY weekly options contract that the Index has exposure to is closed based on this VWAP price.
8. A new short position in the next-week SPY weekly options contract at the strike as determined above is written, also based on the VWAP logic above.
9. The number of contracts of the relevant SPY weekly option to be written is determined with the goal of selling it against the total value of the Index portfolio as of 9:30 AM ET, including the long SPY position and the short SPY call option. The number of contracts is determined by dividing the notional value of the portfolio by the SPY last trade as of 9:30 AM ET, all divided by the option multiplier, which is always 100.
10. The resulting gain or loss from the closing out (buying back) of the expiring SPY weekly option and writing (selling short) of the new SPY weekly option is used to adjust the SPY shares held within the Index, effective after the close and based off of the SPY primary exchange official closing price on that day.
11. Since SPY options expire on Friday afternoons, writing the new weekly position on Friday will result in the portfolio holding a naked short call position for a period of time. To prevent that from happening, the strategy will simultaneously close the expiring call options

while writing new options for the next expiration date. Hence the Index is effectively rolling the short call position forward.

6.3 Periodical update of weighting

Determining constituent weightings at Index Reviews

Every week during the options roll, the weightings and shares of the SPDR S&P 500 ETF (SPY) and relevant weekly call option position on SPY will be adjusted as per the methodology in Section 6.2.

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

7. Corporate Actions

7.1 General

The Index may be adjusted in order to maintain the continuity of the Index level and the composition. The underlying aim is that the Index continues to reflect as closely as possible the Index's objective of intelligently selecting a strike price depending on the expected move in the SPY ETF price, while trying to maximize the premium received.

Adjustments take place in reaction to events that occur with constituents in order to mitigate or eliminate the effect of that event on the Index performance.

A full description of standard corporate action events and their handling can be found in the "NYSE Indices - Corporate Action Handling Guide" at <https://www.nyse.com/indices/rules>.

8. Disclaimer

The products and services mentioned herein solely in relation to the NYSE Indices (each an “Index”) may not be available in all jurisdictions. This document does not constitute an offer of services in jurisdictions or circumstances where ICE Data Indices, LLC (“IDI”) does not have the necessary or appropriate licenses or approvals for the offering of the products and services described herein. Each Index provides a general investment strategy, does not take into account any of the specific needs or financial circumstances of any person, entity or group of persons and should not be considered investment advice. All information provided by IDI, including without limitation, any materials that describe any Index, is of general nature only.

The development or creation of any financial product that is based on, developed in connection with, or uses directly or indirectly any Index of IDI, including any bi-lateral contract, fund, investment vehicle or issue of securities (an “Investable Product”), is prohibited without the prior written consent of IDI. IDI is not obligated to enter into or promote Investable Products or other transactions or investments that are linked to any ICE Index or any of its constituents.

IDI receives compensation in connection with the licensing of its indices to third parties.

It is not possible to invest in an Index directly. Exposure to an asset class or sector represented by an Index or an interest the Index seeks to measure may be available through Investable Products based on that Index. IDI does not sponsor, endorse, sell, promote or manage, and has not reviewed or passed on the legality or suitability with respect to any person of, any Investable Product that is offered by third parties or any associated document, literature or publication, including without limitation, any prospectus or offering memorandum. IDI makes no assurance that Investable Products based on any Index will accurately track Index performance or provide positive investment returns or not result in a loss of some or all of any investment in such Investable Products. IDI makes no representation regarding the advisability or suitability of investing in or assuming any risk in connection with any such Investable Products.

The products and services described herein may not be suitable for all purposes and for all investors and IDI makes no representation regarding (a) the level at which any Index stands at any particular time on any particular date, (b) the ability of any Index to track corresponding market performance (c) the results to be obtained by any party from the use of any Index or any data included in it for the purposes of issuing securities or carrying out any financial transaction or (d) any other matter.

A decision to invest in any Investable Product should not be made in reliance on any of the statements set forth in this document. Prospective investors should carefully consider, prior to making a decision to invest in any Investable Product, the risks associated with investing in such Investable Product, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer or obligor of the Investable Product and whether it

is appropriate for their purposes and circumstances. Prospective investors should consult with an attorney, tax advisor, or accounting professional regarding any specific legal, tax, or accounting situation, or the impact of making any particular investment decision. Inclusion of a security within an Index is not a recommendation by IDI to buy, sell, or hold such security, nor is it considered to be investment advice.

IDI is under no obligation to maintain or calculate any Index and may cancel or cease to calculate any Index without notice, subject to applicable regulation and its policies and procedures.

IDI does not assume any obligation or duty to any party in relation to any Index and under no circumstances does IDI assume any relationship of agency or trust or of a fiduciary nature for or with any party. Any calculations or determinations in respect of any Index or any part thereof will be made by IDI in accordance with the terms of its methodology at the relevant time and acting reasonably and in good faith.

Unless otherwise indicated, these materials have been prepared solely for informational purposes based upon information generally available to the public from source(s) believed to be reliable and are subject to change without notice. No content contained in these materials (including Index data, ratings, credit-related analyses and data, model, software or other application or output therefrom) or any part thereof ("Content") may be modified, reverse-engineered, reproduced or distributed in any form by any means, or stored in a database or retrieval system, without the prior written permission of IDI. The Content shall not be used for any unlawful or unauthorized purposes. In no event shall IDI have any liability (whether in negligence or otherwise) to any person in connection with such person's unauthorized use of any Index or Content.

Unless otherwise indicated, for the purpose of calculating any Index, IDI has relied on publicly available sources and has not independently verified the information extracted from these sources and accepts no responsibility or liability in respect thereof. IDI, its affiliates and its third-party providers and licensors and co-branding partners (where applicable) (collectively "IDI Parties") do not guarantee that the Content is accurate, complete, timely or error free and it should not be relied upon as such. IDI Parties are not responsible for any errors, omissions, or interruptions regardless of the cause, or for the results obtained from the use of the Content. THE CONTENT IS PROVIDED ON AN "AS IS" BASIS. IDI PARTIES DISCLAIM ANY AND ALL EXPRESS OR IMPLIED WARRANTIES AND CONDITIONS, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, FREEDOM FROM VIRUSES, BUGS, WORMS, OTHER HARMFUL COMPONENTS OR OTHER PROGRAM LIMITATIONS, SOFTWARE ERRORS OR DEFECTS, THAT THE CONTENT'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE CONTENT WILL OPERATE WITH ANY SOFTWARE OR HARDWARE CONFIGURATION. In no event shall IDI Parties be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation,

lost income or lost profits and opportunity costs) in connection with any use of the Index and/or Content even if advised of the possibility of such damages.

Any available Index returns are hypothetical and do not represent the results of actual trading of Investable Products, and as such, do not represent actual past performance and are not indicative of any specific investment. The Content (including any of the output derived from any analytic tools or models) is not intended to predict actual results, which may differ substantially from those reflected. Past performance is not necessarily indicative of future results.

Intercontinental Exchange, Inc., the ultimate parent company of IDI, keeps certain activities of its business units separate from each other in order to preserve the independence and objectivity of their respective activities. As a result, certain business units of Intercontinental Exchange, Inc. may have information that is not available to other business units. IDI has established policies and procedures to maintain the confidentiality of certain non-public information received in connection with each analytical process. There is no obligation on IDI to disclose information held by it in relation to any Index to other parties.

The various businesses of Intercontinental Exchange, Inc. provide a wide range of products and services to a diverse group of clients and, as such, Intercontinental Exchange, Inc. faces potential conflicts of interest in the ordinary course of its business. Intercontinental Exchange, Inc. may be acting in a number of capacities in connection with Investable Products or other transactions entered into in relation to IDI. Intercontinental Exchange, Inc., acting in such capacities in connection with such transactions, shall have only the duties and responsibilities expressly agreed to by it in its relevant capacity and shall not, by virtue of its acting in any other capacity, be deemed to have other duties or responsibilities or be deemed to hold a standard of care other than as expressly provided with respect to each such capacity. IDI has established policies and procedures designed to identify and address conflicts of interest.

In addition, Intercontinental Exchange, Inc. provides a wide range of services to, or relating to, many organizations, including issuers of securities, investment advisers, broker-dealers, investment banks, other financial institutions and financial intermediaries, and accordingly may receive fees or other economic benefits from those organizations, including organizations whose securities may form part of any Index or other evaluation IDI carries out.

ABOUT INTERCONTINENTAL EXCHANGE Intercontinental Exchange, Inc. (NYSE:ICE) operates a leading network of exchanges and clearing houses. ICE's exchanges and clearing houses, which include the New York Stock Exchange, serve global commodity and financial futures and equities markets. The New York Stock Exchange is the world leader in capital raising and equities trading. ICE is a leading provider of data services across global markets. Trademarks of ICE and/or its affiliates include Intercontinental Exchange, ICE, ICE block design, NYSE, New York Stock Exchange, and Interactive Data. Information regarding additional trademarks and intellectual property rights of Intercontinental Exchange, Inc.

and/or its affiliates is located at <https://www.intercontinentalexchange.com/terms-of-use>. SPDR and S&P 500 are registered trademarks of Standard & Poor's Financial Services LLC. Other products, services or company names mentioned herein are the property of, and may be the service mark or trademark of, their respective owners.

ABOUT ICE DATA SERVICES ICE Data Services is part of Intercontinental Exchange (NYSE: ICE) and offers end-to-end solutions for information, analytics Index services and connectivity, with a range of proprietary data and tools for global markets across fixed income, equities, commodities, FX and options.

ICE Data Services is the marketing name used for ICE Data Services, Inc. and its subsidiaries globally, including ICE Data Pricing & Reference Data, LLC, Interactive Data (Europe) Ltd. and ICE Data Services Australia Pty Ltd. ICE Data Services is also the marketing name used for ICE Data Derivatives, Inc. and its subsidiaries globally, ICE Data Indices, LLC and certain other data products and services offered by other subsidiaries of Intercontinental Exchange, Inc. (NYSE:ICE).