

# ALTERNATIVE INDICES WITH FULL REBALANCING FOR MARCH

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## March index rebalancing postponed

As previously announced, the full, regular March month end rebalancing has been postponed. This effectively freezes the index constituency other than the removal of matured/redeemed bonds. For details of the approach, please see the announcement publication posted on the [ICE Index Platform](#), under Publications, then Rules & Methodology. The indices will resume their normal rebalancing cycle on April 30, 2020. On that date the indices will pick up all changes that were deferred from the March rebalancing along with the normal April changes.

## Alternate indices that rebalance as normal now available

We have created alternative versions of selected indices that will undergo a full rebalancing on March 31. The initial list can be found in Table 1. Contact [iceindices@theice.com](mailto:iceindices@theice.com) for more information.

**Table 1: Alternative Indices with a normal rebalancing on March 31**

Ticker	Alternative Ticker	Description
C0A0	ALTC0A0	ICE BofA US Corporate Index March 2020 Regular Rebalance
EMCB	ALTEMCB	ICE BofA Emerging Markets Corporate Plus Index March 2020 Regular Rebalance
EMGB	ALTEMGB	ICE BofA Emerging Markets External Sovereign Index March 2020 Regular Rebalance
EN00	ALTEN00	ICE BofA Euro Non-Financial Index March 2020 Regular Rebalance
ER00	ALTER00	ICE BofA Euro Corporate Index March 2020 Regular Rebalance
G0BC	ALTG0BC	ICE BofA Global Corporate Index March 2020 Regular Rebalance
G0CI	ALTG0CI	ICE BofA Canada Inflation-Linked Government Index March 2020 Regular Rebalance
G0QI	ALTG0QI	ICE BofA US Inflation-Linked Treasury Index March 2020 Regular Rebalance
G1O2	ALTG1O2	ICE BofA 1-3 Year US Treasury Index March 2020 Regular Rebalance
G8QI	ALTG8QI	ICE BofA 15+ Year US Inflation-Linked Treasury Index March 2020 Regular Rebalance
GUQI	ALTGUQI	ICE BofA 0-5 Year US Inflation-Linked Treasury Index March 2020 Regular Rebalance
GVQI	ALTGVQI	ICE BofA 1-5 Year US Inflation-Linked Treasury Index March 2020 Regular Rebalance
H0A0	ALTH0A0	ICE BofA US High Yield Index March 2020 Regular Rebalance
HE00	ALTHE00	ICE BofA Euro High Yield Index March 2020 Regular Rebalance
HP00	ALTHP00	ICE BofA European Currency High Yield Index March 2020 Regular Rebalance
HUCD	ALTHUCD	ICE BofA 0-5 Year US High Yield Constrained Index March 2020 Regular Rebalance
HW00	ALTHW00	ICE BofA Global High Yield Index March 2020 Regular Rebalance
M375	ALTM375	ICE BofA Constrained Duration US Mortgage Backed Securities Index March 2020 Regular Rebalance
P0P4	ALTP0P4	ICE BofA Core Plus Fixed Rate Preferred Securities Index March 2020 Regular Rebalance

**Table 1: Alternative Indices with a normal rebalancing on March 31**

<b>Ticker</b>	<b>Alternative Ticker</b>	<b>Description</b>
STPL	ALTSTPL	ICE BofA Long US Treasury Principal STRIPS Index March 2020 Regular Rebalance
TXBL	ALTTXBL	ICE BofA US Taxable Municipal Securities Plus Index March 2020 Regular Rebalance
UC00	ALTUC00	ICE BofA Sterling Corporate & Collateralized Index March 2020 Regular Rebalance
UCAP	ALTUCAP	ICE BofA California Long-Term Core Plus Municipal Securities Index March 2020 Regular Rebalance
UN00	ALTUN00	ICE BofA Sterling Non-Gilt Index March 2020 Regular Rebalance
UNAP	ALTUNAP	ICE BofA National Long-Term Core Plus Municipal Securities Index March 2020 Regular Rebalance
UNYP	ALTUNYP	ICE BofA New York Long-Term Core Plus Municipal Securities Index March 2020 Regular Rebalance
US00	ALTUS00	ICE BofA US Broad Market Index March 2020 Regular Rebalance

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