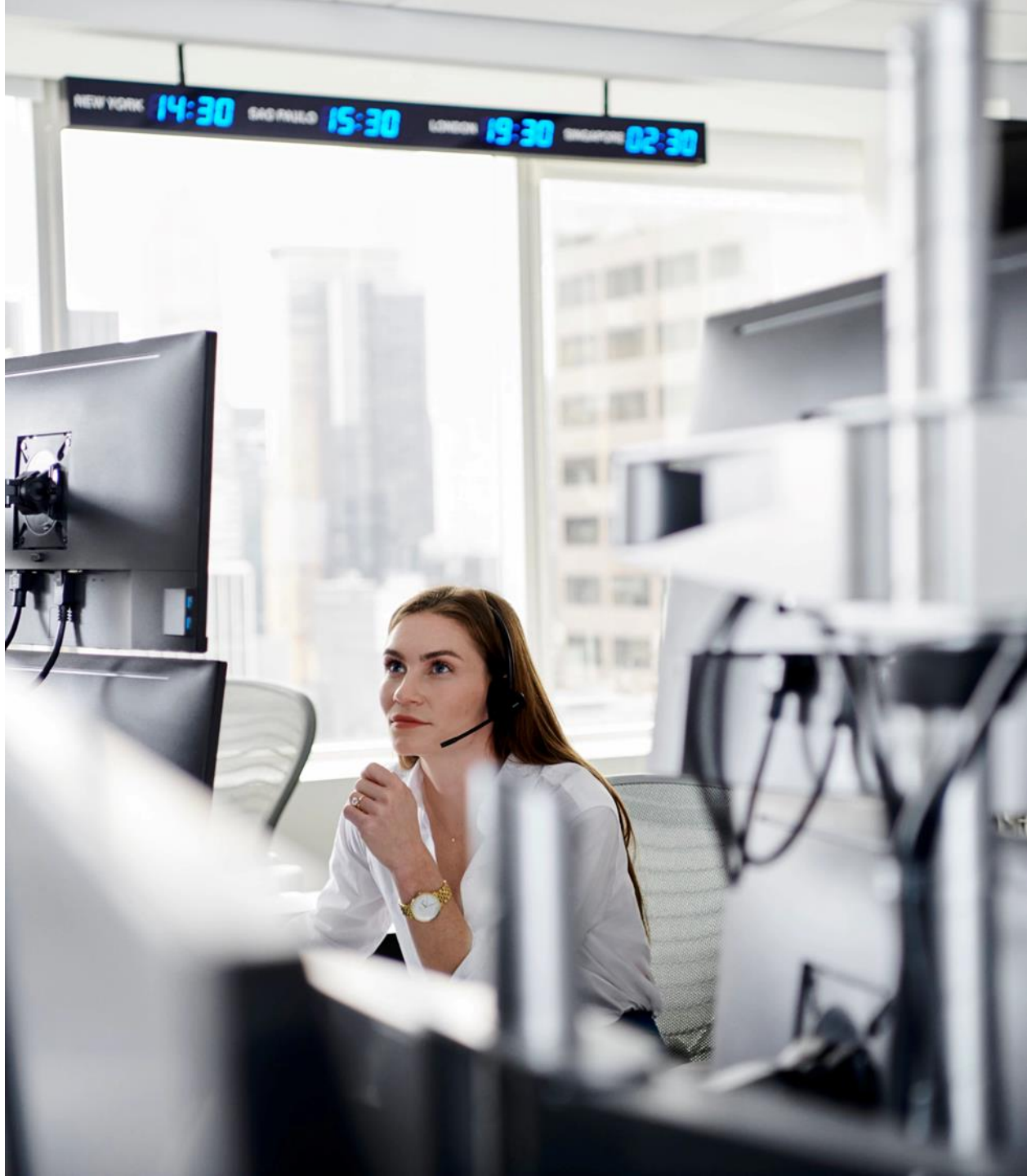
ICE Index Platform

User Guide

March 3, 2026



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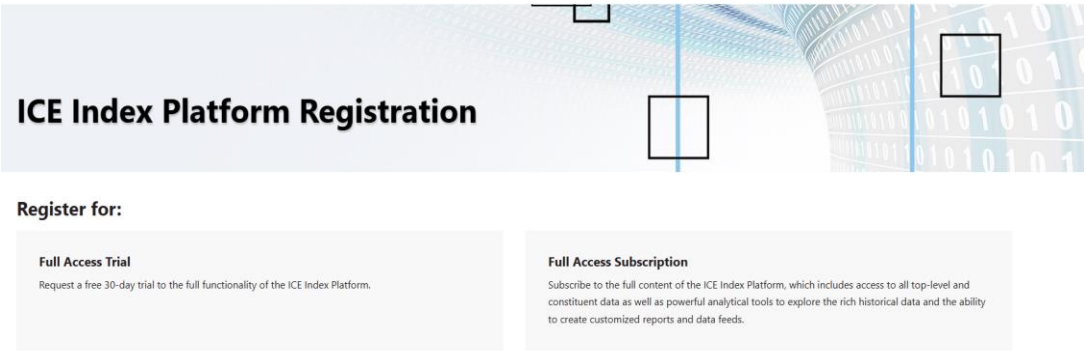
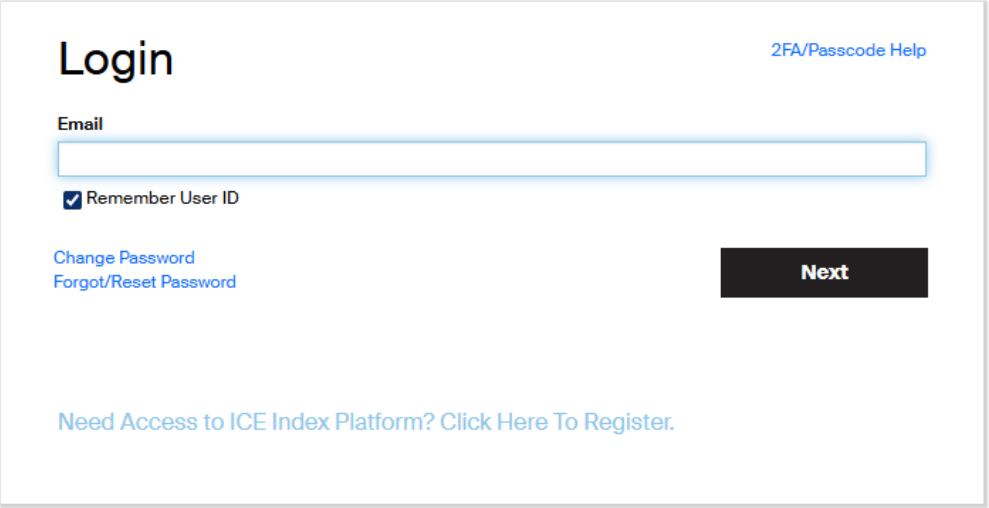
Getting Started – Accessing the System

The ICE Index Platform provides access to the entire index and constituent historical database for our index families. There are currently over 7,000 standard and customized indices compiled in local currency terms as well as converted into 45 base currencies, both hedged and unhedged. Collectively, the indices track $100tn in debt across the global sovereign, high grade credit, high yield and emerging bond markets. Refer to the **Bond Index Methodologies** for a more complete description of the indices and calculation methodologies.

If you do not have access, register via https://indices.ice.com/

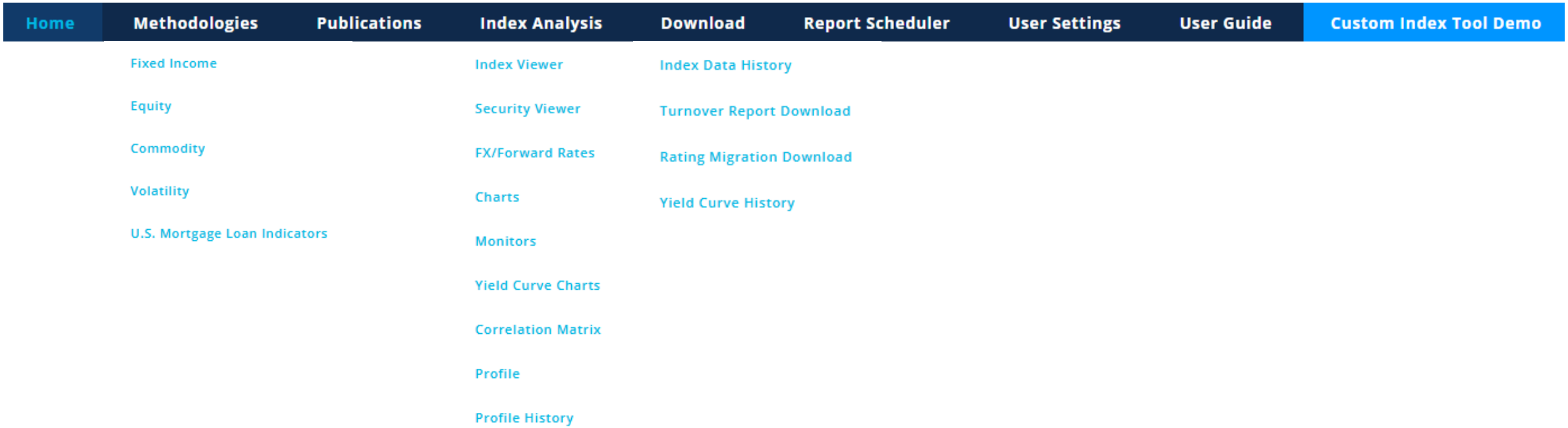


If you have an account, sign in via https://indices.ice.com/home



Menu Bar

The Menu bar appears at the top of all screens. Hover over each category for additional options



Home: quick access to key index metrics, recent publications, and daily factsheets

Methodologies: access reference documents by index family, including the sector schema map

Publications: access our index related publications, launches, rule announcements, restatements, and more.

Index Analysis: view and download the current and historical top-level index and constituent level returns and statistics.

Download: download index and constituent data as well as government, swap, and corporate fair value yield curves

Report Scheduler: set up, manage, and edit automated data feeds of index level, constituent level, and yield curve data

User Settings: set date format and treatment of Non-Business Days for all screens and output files

The Homepage

Homepage - Index Snapshot

Enter an index ticker and as of date into the index snapshot tool to get summary statistics and return date.

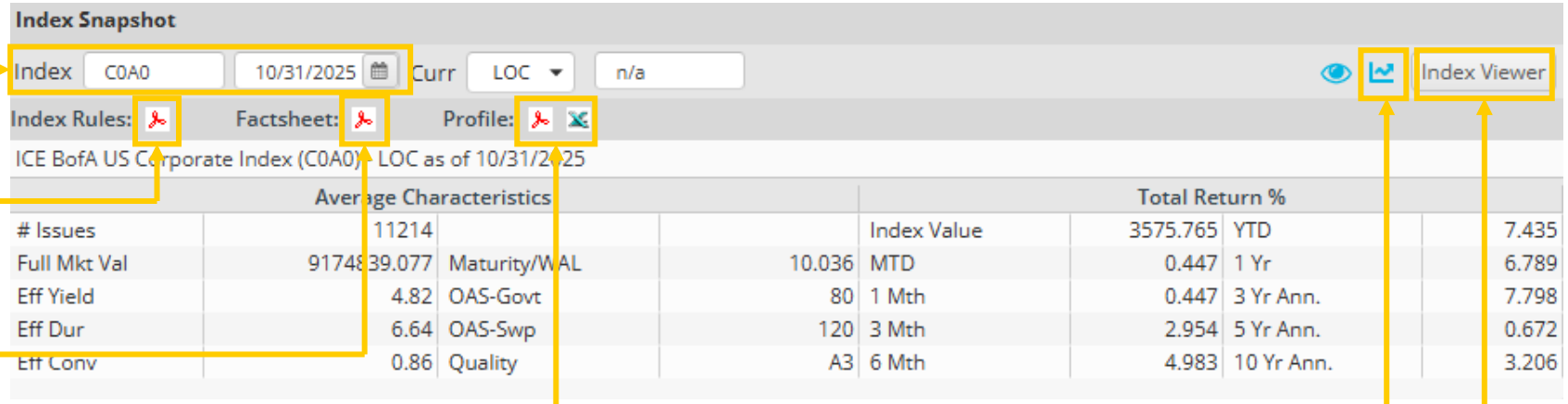
Click on the PDF icon to open the rules and methodology for the selected index.

Click on the PDF icon to open the most recent daily factsheet for the selected index.

Click on the PDF or Excel icon to open the most recent daily distribution characteristics profile for the selected index.

Click on the Chart icon to launch the Quick Chart tool, which provides fast access to a limited range of historical data.

Click on the Index Viewer button to launch the Index Viewer, which provides more detailed information on the index.



Homepage – Index Finder

Use the Index Finder pull-down to select from one of the below asset classes:

- All Indices
- Fixed Income
- Equity
- Commodity
- Volatility

Use the Index Finder to search for indices that meet certain criteria using the following pull-down filter options:

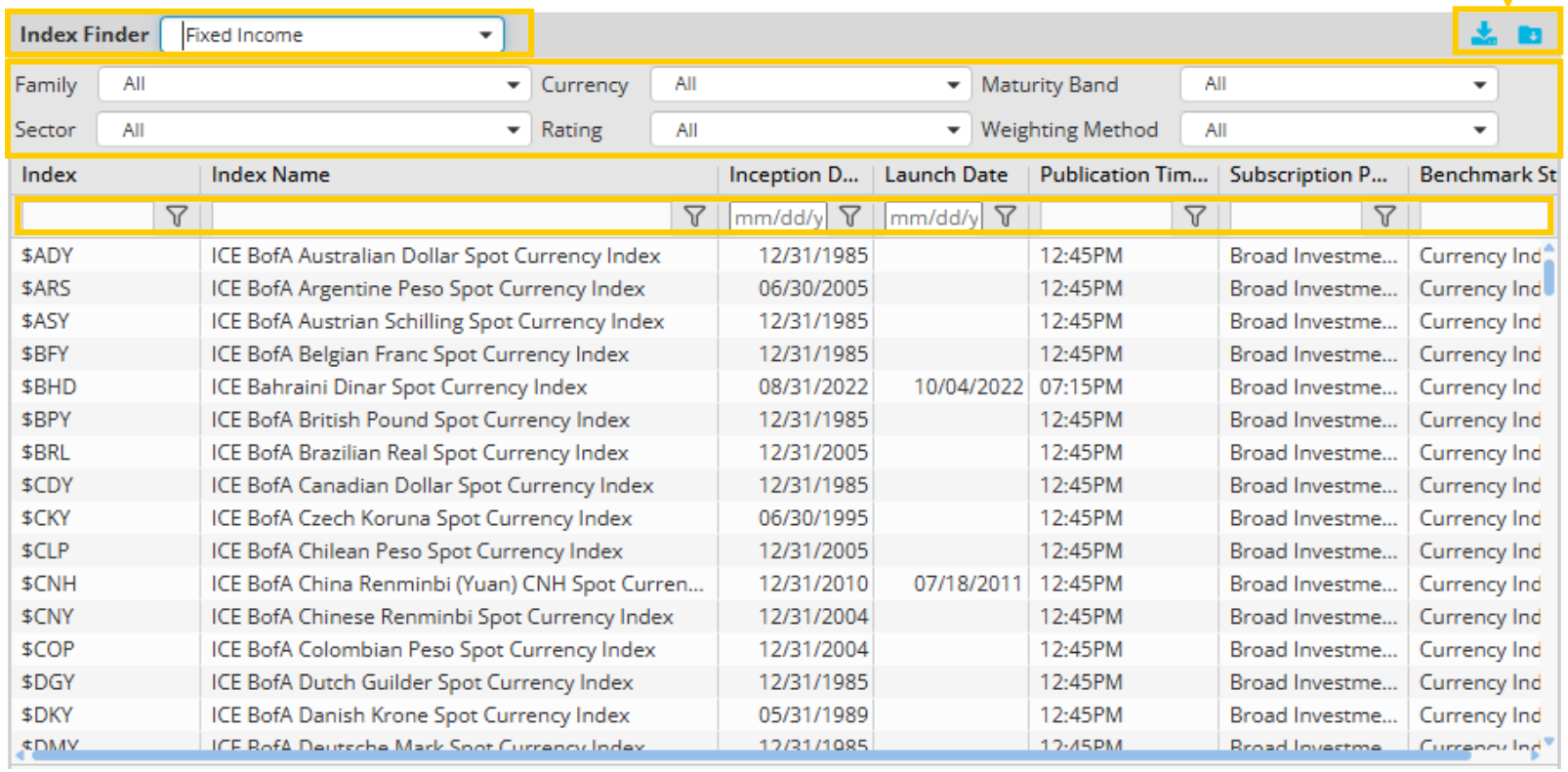
- Family (eg US high grade, Europe high grade, global high yield, emerging markets, etc.)
- Sector
- Currency
- Rating
- Maturity
- Weighting Method (eg cap-weighted, constrained, etc.)

And/Or

Use the Index Finder to search for indices using the free text search boxes in the following categories:

- Index ticker
- Index Name
- Inception Date
- Launch Date
- Subscription package
- Benchmark Statement Family

Press the icon on the left to download the list of indices that match your filters, or press the icon on the right to download a full list of all ICE indices across all asset classes



Homepage – Real-Time Index Monitor

ICE Data Indices offers the first real-time publication of indices tracking the broad fixed income markets. Real-time fixed income offerings can be monitored alongside ICE real-time equity, commodity, and currency indices, providing a complete, multi-asset view of the markets.

A selection of those indices can be seen in a Real-Time Index Monitor on the Homepage of the ICE Index Platform.

Real-time updates for these indices are available over the ICE Consolidated Feed: https://www.theice.com/marketdata/connectivity-and-feeds/consolidated-feed.

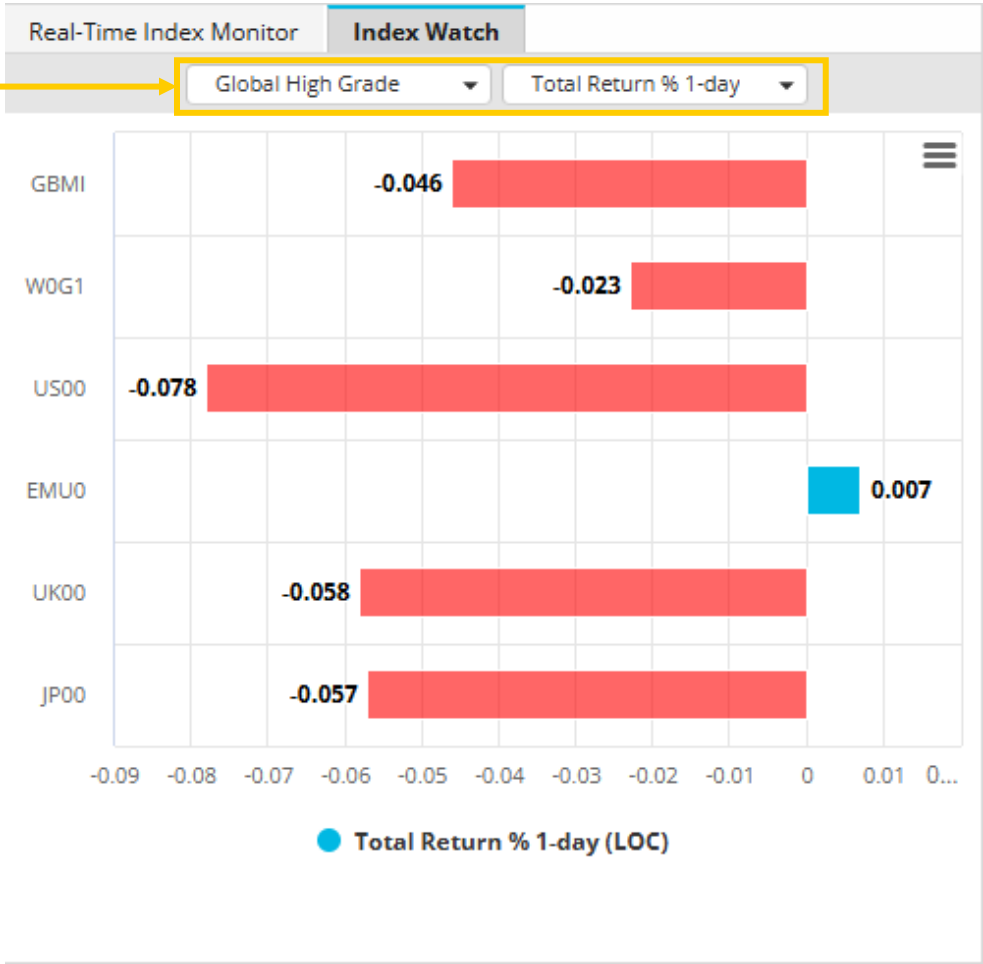
Real-Time Index Monitor | Index Watch

Name	Index		Last	Change	%Chg
Fixed Income					
FI Volatility	MOVE		67.25	0.64	0.96%
US Broad Market	US00	↑	332.42	-0.51	-0.15%
US Corporate	C0A0	↑	3567.51	-8.26	-0.23%
US High Yield	H0A0		1842.65	-3.17	-0.17%
EM Corporate	EMCL		313.69	-0.11	-0.03%
Euro Corporate	ER00	↓	317.18	-0.43	-0.14%
Euro High Yield	HE00	↓	390.69	-0.34	-0.09%
EU 8-13 Year	GREU8T13		92.61	-0.09	-0.09%
Equity					
US 3000	ICEUS3K	↓	15070.37	15.77	0.10%
Europe 600	NYUT6		151.87	0.15	0.10%
Japan All Cap	NYSACJP		212.99	0.00	0.00%
Commodity Futures					
MLCX Commodity	MLCXTR	↑	1098.36	7.80	0.72%
MLCX Brent	MLCXCOTR	↑	1756.39	3.84	0.22%
Global Carbon	ICECRBN		661.02	11.80	1.82%
Currencies					
US Dollar Index	DXY		99.88	0.16	0.16%

Distributed via the ICE Data Services Consolidated Feed

Homepage – Index Watch

Select one of several markets in the Index Watch section of the Homepage to get a performance recap for key indices within that market.



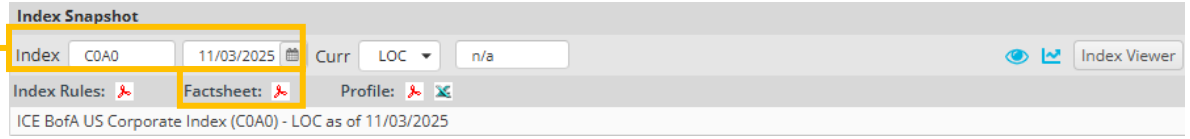
Index Factsheets and Profiles

Index Factsheets

A Factsheet is produced daily for each index showing characteristics and profile summaries.

The report is downloaded as a PDF format and will display relevant information for each product segment. Equity Indices are additionally broken down to sector, country and currency. Fixed Income Indices are further broken down into various segments including currency, country, rating, sector, maturity and best and worst performers.

Factsheets can be accessed through the Index Snapshot section of the homepage.



Enter an index ticker and as of date, then click on the PDF icon to download the factsheet.

ICE BofA US Corporate Index

ICE Index Ticker: C0A0

Description

ICE BofA US Corporate Index tracks the performance of US dollar denominated investment grade corporate debt publicly issued and settled in the US domestic market. Detailed rules can be found on the official Index Rules document available at indices.ice.com.

General Information

Asset Class	Fixed Income
Currency	USD
Sector	Corporate
Inception Date	12/31/1972
Launch Date	
Weighting Type	Market Cap

Index Characteristics

Full Market Value-USD	9,174,839
No. of Issues	11,214
Mkt Wtd Coupon	4.61
Rating	A3
144A (% Wgt)	20.29
Effective Duration	6.64
Mod Duration to Worst	6.57
Effective Yield	4.82
Yield of Worst(conv.)	4.82
Effective Convexity	0.86
Maturity / WAL	10.04

Total Return Last 10 Years

Daily Total Return Index Value

Excess Return vs. Govt Last 10 Years

Yearly Excess Return

ling Returns Summary in local currency

	1-mo	3-mo	6-mo	YTD	1-yr	3-yr*	5-yr*	10-yr*	Since Inception
Return	0.06	1.77	2.58	3.38	1.98	3.14	-3.32	-0.78	0.43
ne Return	0.39	1.18	2.41	4.06	4.81	4.66	3.99	3.98	6.57
Return	0.45	2.95	4.98	7.43	6.79	7.80	0.67	3.21	7.00
Rtn vs. Govt	-0.21	0.22	2.54	1.08	1.63	3.68	2.23	1.97	4.76
Rtn vs. Swap	0.22	0.92	3.59	2.05	2.60	3.94	2.24	2.10	4.61

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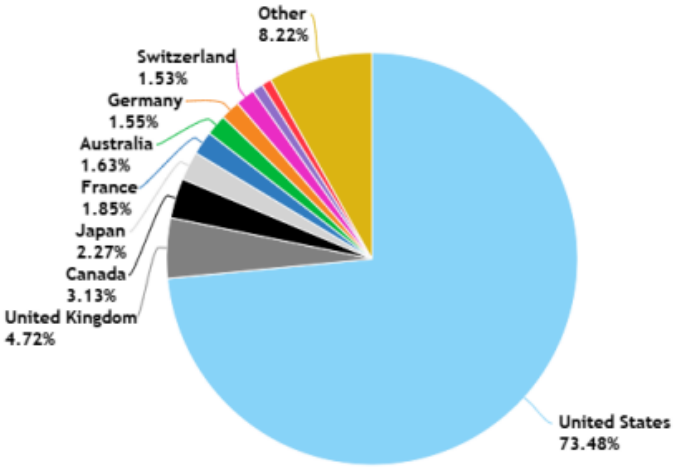
Country Profile



Index Profiles

A Profile is produced daily for each index showing characteristics and performance by segment. The report, which can be downloaded in PDF or Excel format, shows the number of constituents, full market value, duration, contribution to yield, spread (OAS), and Month to Date (MTD) total and excess returns.

The index is segmented by rating, maturity, duration, and sector/industry. U.S. Municipal indices are also segmented by state.

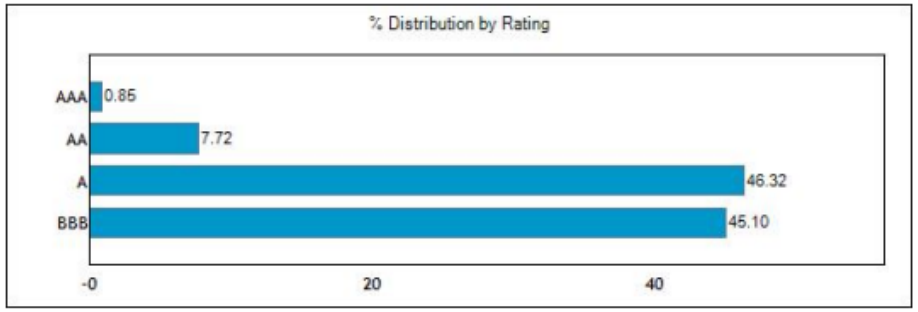
Profiles can be accessed in multiple locations throughout the system, including:

- The index snapshot section of the Homepage.
- The Profile tab of the Index Viewer.

ICE BofA US Corporate Index (C0A0) - distribution characteristics as of 11/03/2025

ICE Index Platform

Index distribution by Rating	# Bonds	FullVal	%Full Val	Eff Dur	Contr EffDur	Eff Yld	OAS	TRR%MTD	ExRtn%MTD
AAA	103	78,064.417	0.85264	9.96	0.08	4.65	37	-0.457	-0.330
AA	847	706,854.222	7.72049	7.23	0.56	4.55	49	-0.251	-0.189
A	4,831	4,241,244.538	46.32423	6.59	3.05	4.71	68	-0.191	-0.147
BBB	5,433	4,129,400.643	45.10264	6.48	2.92	5.05	104	-0.219	-0.178
Grand Total	11,214	9,155,563.820	100.00000	6.62	6.62	4.85	83	-0.210	-0.166



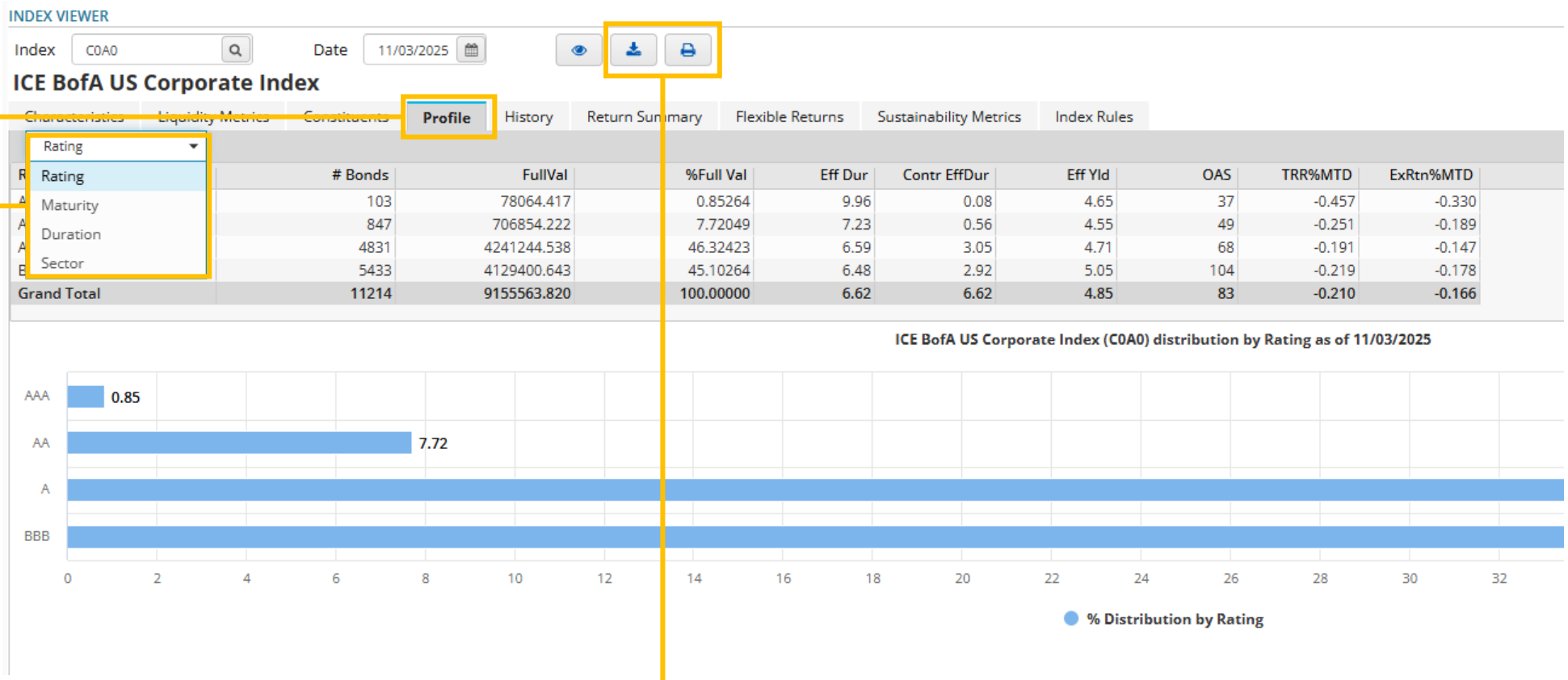
Index distribution by Maturity	# Bonds	FullVal	%Full Val	Eff Dur	Contr EffDur	Eff Yld	OAS	TRR%MTD	ExRtn%MTD
0-1 Year	14	14,120.899	0.15423	0.82	0.00	4.09	31		
1-2 Year	1,145	989,106.533	10.80334	1.38	0.15	4.20	48	0.021	-0.017
2-3 Year	1,146	985,320.418	10.76199	2.25	0.24	4.25	57	-0.012	-0.042
3-4 Year	973	804,110.703	8.78275	3.10	0.27	4.38	69	-0.038	-0.060
4-5 Year	1,176	1,008,700.717	11.01735	3.95	0.44	4.49	77	-0.070	-0.077
5-6 Year	661	542,954.709	5.93033	4.83	0.29	4.62	85	-0.105	-0.100
6-7 Year	633	533,332.622	5.82523	5.50	0.32	4.73	89	-0.129	-0.121
7-8 Year	471	449,556.907	4.91020	6.01	0.30	4.82	90	-0.156	-0.147
8-9 Year	563	525,505.482	5.73974	6.67	0.38	4.99	100	-0.173	-0.161
9-10 Year	604	536,299.305	5.85763	7.31	0.43	5.08	101	-0.201	-0.188
10-15 Year	690	543,506.057	5.93635	8.89	0.53	5.25	97	-0.282	-0.241
15-20 Year	925	595,845.066	6.50801	11.56	0.75	5.56	100	-0.419	-0.302
20-25 Year	1,071	720,747.833	7.87224	13.68	1.08	5.65	96	-0.565	-0.364
25+ Year	1,142	906,456.567	9.90061	14.66	1.45	5.73	106	-0.683	-0.427
Grand Total	11,214	9,155,563.820	100.00000	6.62	6.62	4.85	83	-0.210	-0.166

Index Profiles – Accessing from the Index Viewer

Go to the profile tab of the Index Viewer to view the profile on screen.

Select the characteristic for which the index will be segmented by.

Click on the download or print icons to export the profile in Excel or PDF format.



Methodologies

Methodologies

The Methodologies drop down provides quick access across all asset classes to overall guides and methodologies, including detailed calculation methodologies and the sector schema.

Fixed Income

- Bond Index Methodologies
- Sector Schema
- Rating Migration Methodology

Equity

- Equity Rebalance Calendar
- Withholding Tax Rates
- NYSE Indices – Guide to Mathematics
- NYSE Indices – Corporate Actions Handling Guide
- NYSE Indices – Corporate Actions Handling Matrix
- NYSE Indices – Glossary of Terms
- ICE Equity Index Methodology

Commodity

- Commodity Index Methodology
- Spot Commodity Index Methodology

Volatility

- Volatility Index Methodology

U.S. Mortgage Loan Indicators

- Rate Lock Index Methodology

AMERIBOR

Publications

Publications

The publications function is a central hub for access to all of our index related reports and announcements, including rebalancing previews, index rule announcements and consultations, and monthly/quarterly market analyses and trends.

ICE APOR	Rule Announcements	Launch Publications	Restatements	ETF Benchmarks	Equity Announcements	Monthly/Quarterly Publications

ICE APOR:
- ICE APOR Methodology
- ICE Average Prime Offer Rate Fixed Table
- ICE Average Prime Offer Rate Adjustable Table
- ICE Mortgage Rate Lock Data

Rule Announcements:
Reports related to index rules and methodologies

Launch Publications
Introductory reports announcing and describing new indices or products

Restatements:
Announcements concerning restatements in published index values

ETF Benchmarks:
Constituent reports for all indices used by passive ETFs

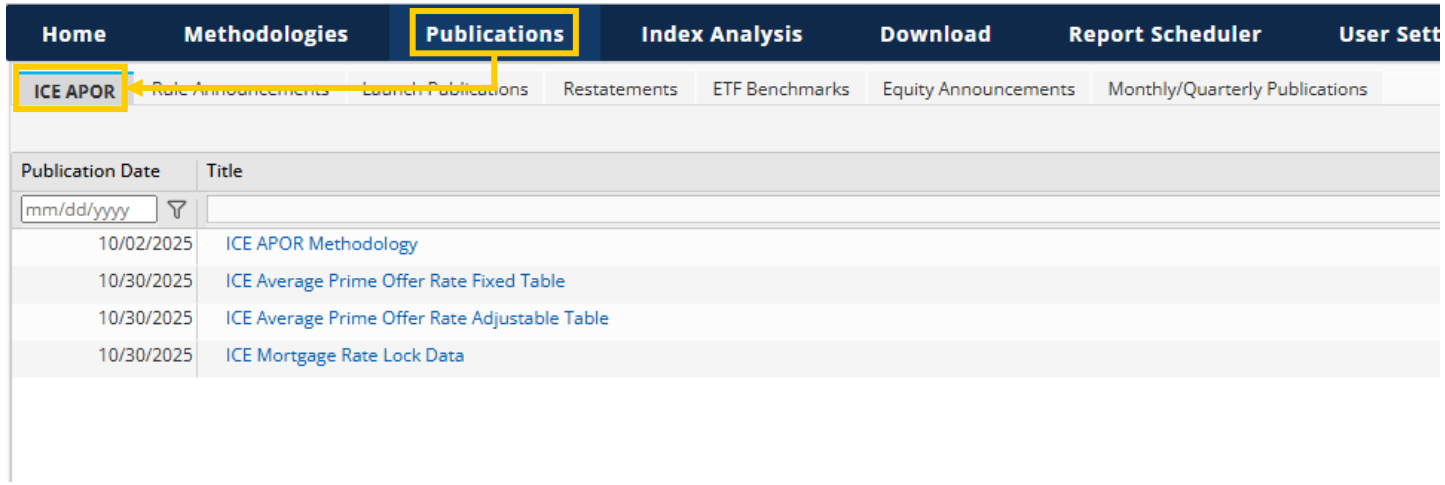
Equity Announcements:
All Equity specific index announcements

Monthly/Quarterly Publications:
- Monthly index rebalancing previews
- Sector and Country of Risk Change Announcement

Contact us at ICEIndices@ice.com to subscribe for automatic email delivery of publications and rule announcements covering for one or more of the following markets:
- Global government indices
- Global high yield & emerging markets indices
- US high grade indices
- US municipal securities indices
- European high grade indices

Publications – ICE APOR

Several ICE Average Prime Offer Rate (APOR) methodologies and reference documents are available via the ICE APOR tab.



Publications – Rule Announcements

The Rule Announcements tab contains announcements concerning index rules and methodologies, including consultations, general index rule changes, calculation methodologies, and our annual rule review.

Home | Methodologies | Publications | Index Analysis | Download | Report Scheduler | User Settings | User Guide | Cust

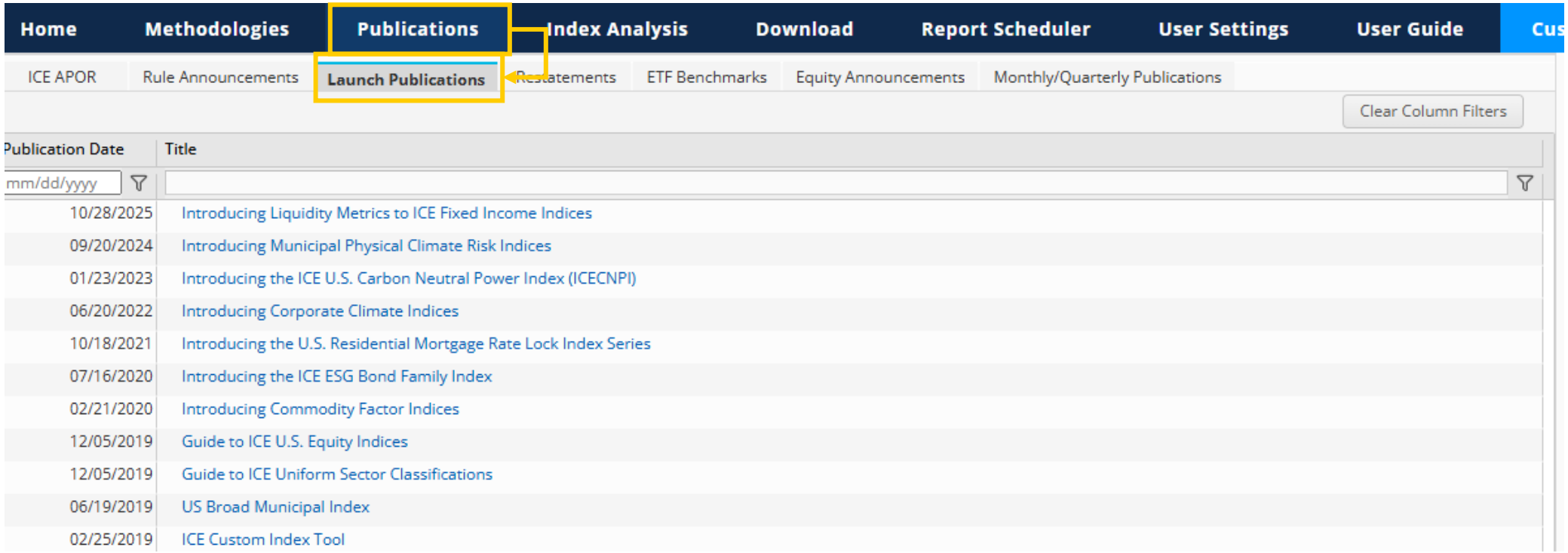
ICE APOR | Rule Announcements | Launch Publications | Restatements | ETF Benchmarks | Equity Announcements | Monthly/Quarterly Publications

Clear Column Filters

Publication Date	Title
mm/dd/yyyy	
10/17/2025	Oct-2025 Results for the Consultation on the Selection of Security Identifier for Select Indices
10/03/2025	Oct-2025 Consultation on the Selection of Security Identifier for Select Indices
10/20/2025	Oct-2025 Rebalancing Methodology of ICE Exchange-Listed Preferred & Hybrid Securities Index (PHGY)
10/07/2025	Oct-2025 Updated - Postponement of Index calculations and file delivery on weekend month end dates until October 2026
10/03/2025	Oct-2025 PIMCO Global Advantage and Emerging Markets Advantage Annual Review
10/01/2025	Oct-2025 ICE Clean Energy Transition Metals Index - Quarterly Rebalancing
10/01/2025	Oct-2025 Rules and Methodology: Results for the Consultation on ICE Short US Treasury Securities Oct- 2025 Index (GATS) / ICE 0-3 Month US Treasury Securities Index (GATX)
09/29/2025	Sept-2025 Consultation on ICE ESG 20+ Year BBB Large Cap Developed Markets US Corporate Constrained Index (C84LESG)
09/22/2025	Sept-2025 Results for the Consultation on ICE BofA California Long-Term Core Plus Municipal Securities Index (UCAP) and ICE BofA New York Long-Term Core Plus Municipal Securities Index (UNYP)
12/31/2024	Dec-2024 Retraction: Notice of Fixed Income Indices to be Discontinued as of December 31, 2024
09/10/2025	Sept-2025 Consultation on ICE BofA California Long-Term Core Plus Municipal Securities Index (UCAP) and ICE BofA New York Long-Term Core Plus Municipal Securities Index (UNYP)
09/10/2025	Sept-2025 ICE BofA 50% Financial and 8% Issuer Constrained DRD Eligible Preferred Securities Index to be Discontinued as of November 30, 2025
09/04/2025	Sept-2025 Consultation on ICE Short US Treasury Securities Index (GATS) / ICE 0-3 Month US Treasury Securities Index (GATX)
09/02/2025	Aug-2025 Updated U.S. Agency RMBS Cohort Construction and Identifier Logic
08/29/2025	Aug-2025 ICE Global Carbon Futures Index & ICE U.S. Carbon Futures Index - Annual Rebalance
08/18/2025	Aug-2025 Rule Announcement
08/07/2025	Aug-2025 Changing Default CASH Value for Selected Fields
07/31/2025	Jul-2025 Radiate Holdco LLC/Radiate Finance Inc Security (US75026JAH32) Excluded from High Yield Cash Pay Indices for July 31 st Rebalance
07/22/2025	Jul-2025 Results for the Consultation on ICE Exchange-Listed Fixed & Adjustable Rate Non-Financial Preferred Securities Index (PFAN)
07/22/2025	Jul-2025 Results for the Consultation on ICE Exchange-Listed Preferred & Hybrid Securities Index (PHGY)
07/16/2025	Jul-2025 Rules and Methodology: Results for the Consultation on ICE 8-13 Year European Union Index (G0EU8T13)
07/11/2025	Jul-2025 Consultation on ICE Exchange-Listed Preferred & Hybrid Securities Index (PHGY)
07/11/2025	Jul-2025 Consultation on ICE Exchange Listed Fixed & Adjustable Rate Non-Financial Preferred Securities Index (PFAN)

Publications – Launch Publications

The Launch Publications tab contains announcements regarding recently launched indices, product enhancements, and index data advancements.



Publications – Restatements

If there is a restatement that affects the total return index values for one or more indices, a notice will be published with details of the restatement and the dates affected.

Home | Methodologies | Publications | Index Analysis | Download | Report Scheduler | User Settings | User Guide | Cus

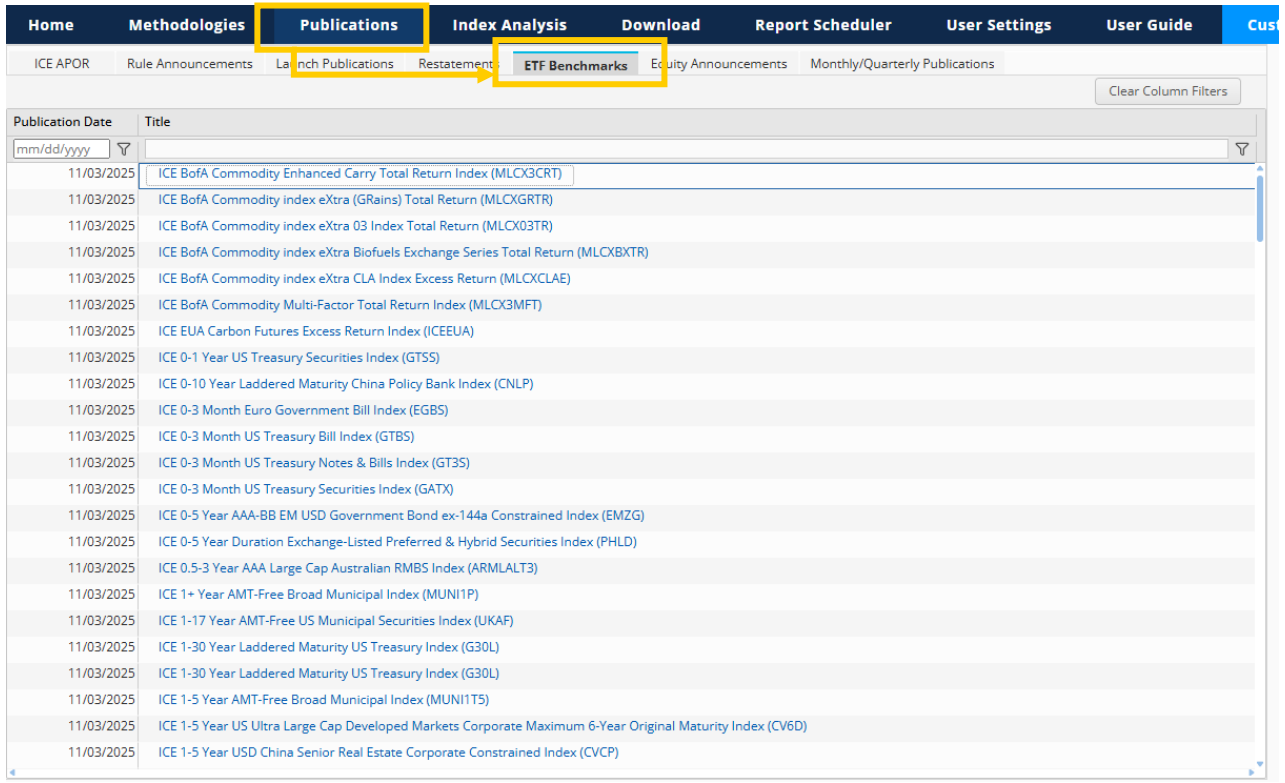
ICE APOR | Rule Announcements | Launch Publications | Restatements | ETF Benchmarks | Equity Announcements | Monthly/Quarterly Publications

Clear Column Filters

Publication Date	Title
mm/dd/yyyy	
11/04/2025	Oct 2025 Select Indices Restated from September 30, 2025 to October 28, 2025
06/06/2025	June 2025 Select Indices Restated on June 6, 2025
06/06/2025	June 2025 Restatement Notice - Convertible Indices Restated on June 3, 2025
06/03/2025	June 2025 Restatement Notice - ICE US Comprehensive Index (USCOMP) Restatement
05/05/2025	May 2025 Select Indices Restated on April 30, 2025
04/29/2025	Apr 2025 ICE 2026 Maturity US Corporate Index (C0A02026) Restated from April 1, 2025 to April 24, 2025
04/16/2025	Apr 2025 Restatement Notice - ICE Large Cap Capital Securities Index USD Hedged (CLCSUSDH) Restated
04/07/2025	Apr 2025 ICE FX-G10 Non-Corporate Social, Sustainable & Green Bond Index (SSAXEXCO) and ICE Global Hybrid Corporate & High Yield Index (GI00H) restated since inception
03/18/2025	Mar 2025 ICE Data Indices Restatement Notice: AMT-Free VRDO Municipal Indices Restated from February 3, 2025 to February 27, 2025
03/06/2025	Mar 2025 Select Indices Restated on March 3, 2025
03/04/2025	Mar 2025 Select Indices restated on February 21, 2025
01/29/2025	Jan 2025 Select US Treasury Indices Restated from November 2024
11/13/2024	Nov 2024 Select recently launched indices restated from inception
11/04/2024	Nov 2024 ICE Variable Rate Preferred & Hybrid Securities Index 4PM Mid (PVAR4MID) and ICE Diversified Variable Rate Preferred & Hybrid Securities Index 4PM Mid (PDAR4MID) Restatement
09/17/2024	Sept 2024 ICE Data Indices Restatement Notice: Target Maturity Investment Grade Corporate Indices restated since inception
09/13/2024	Sept 2024 Target Maturity Investment Grade Corporate Indices restated since inception
08/06/2024	Aug 2024 Select JPY calculation variant indices restated for August 2024
07/23/2024	Jul 2024 Restatement Notice - ICE Data Indices Restatement Notice: Select Convertible Indices restated for July 2024
07/19/2024	Jul 2024 Restatement Notice - ICE 0-3 Month Euro Government Bill Index (EGBS) and ICE 0-3 Month US Treasury Bill Index (GTBS) Restatement
07/01/2024	Jul 2024 Restatement Notice - Select Global and Emerging Market Bond Indices Restatement
05/23/2024	May 2024 Restatement Notice - ICE Emerging Markets Corporate Green, Social & Sustainable Bond Index (SSAGEMC) Restated
04/11/2024	Apr 2024 Restatement Notice - ICE 15+ Year BBB US Large Cap Corporate Constrained Index (C8AL) Restatement
03/06/2024	Mar 2024 Restatement Notice - ICE US Treasury 25+ Year Bond Index JPY Hedged 10am Tokyo (IT25JPYH) Restated

Publications – ETF Benchmarks

The ETF Benchmarks tab contains current constituent lists for all ICE indices that are used as benchmarks for passive ETFs.



ICE BofAML Commodity Indices — ICE Index Platform

ICE BofA Commodity Enhanced Carry Total Return Index (MLCX3CRT)
Constituents as of November 3, 2025

Description	Contract	Roll Weight	Weight (in %)	CPW
Aluminum	LAZ6	100	11.70500741	0.00606256
Brent Crude Oil	COZ6	100	25.23962292	0.59592496
Cocoa	CCH6	60	1.26079192	0.00047641
Coffee	KCK6	100	3.38513779	0.01377253
Copper	LPZ6	100	16.67508773	0.00233482
Gasoil	QSZ6	100	12.00545762	0.02837454
Live Cattle	LCM6	40	2.27599454	0.03872826
RBOB Gasoline	XBM6	60	6.84896931	8.35169715
Soybeans	SX6	40	3.79391804	0.01286941
Sugar	SBV6	100	6.43181545	0.67670589
WTI Crude Oil	CLZ6	100	7.67184487	0.19215837
Zinc	LXZ6	100	2.7063524	0.00134481

Publications – Equity Announcements

The Equity Announcements tab contains all Equity index specific announcements, including Equity file revisions, rule changes, and consultations.

Home | Methodologies | Publications | Index Analysis | Download | Report Scheduler | User Settings | User Guide | Cus

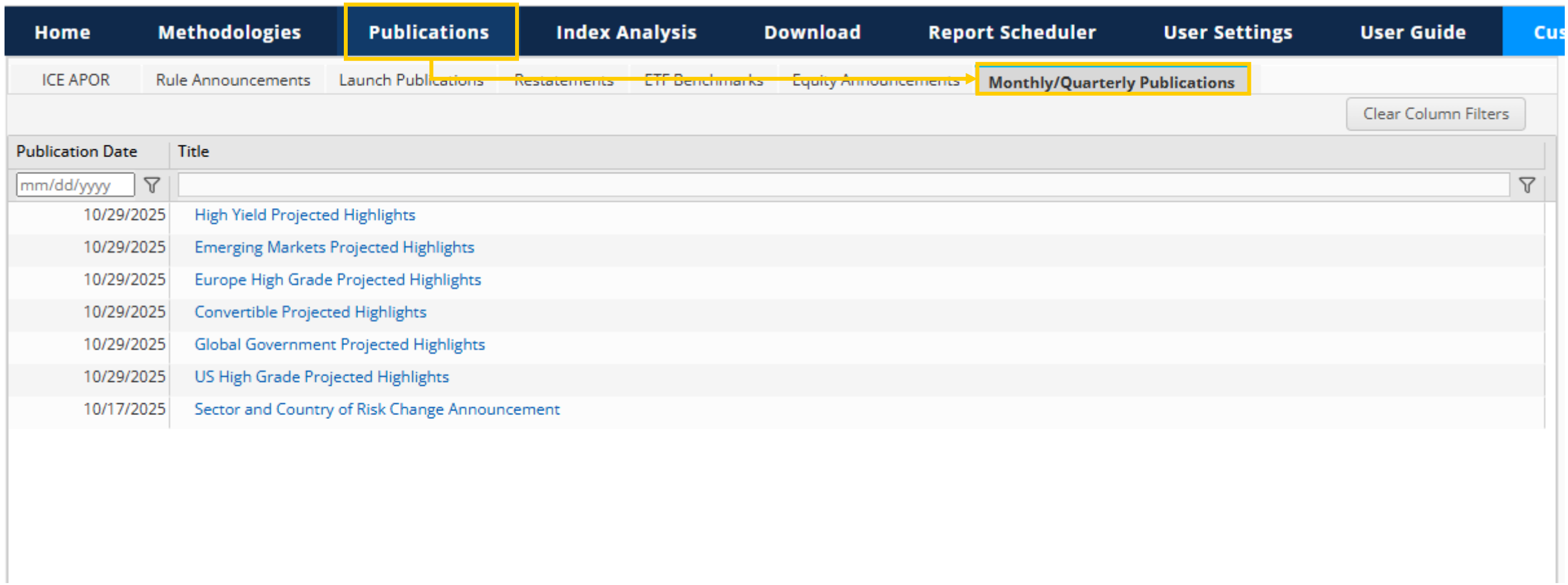
ICE APOR | Rule Announcements | Launch Publications | Restatements | ETF Benchmarks | Equity Announcements | Monthly/Quarterly Publications

Clear Column Filters

Publication Date	Title	Notice Type
mm/dd/yyyy		
11/03/2025	Equity Indices - File Revisions for November 3, 2025	Product
10/30/2025	Equity Indices - File Revisions for October 30, 2025	Product
10/24/2025	Equity Indices - File Revisions for October 24, 2025	Product
10/21/2025	Equity Indices - File Revisions for October 21, 2025	Product
10/21/2025	NYSE FactSet Selected Financials and Data Industry Index Rule Change	Product
10/21/2025	NYSE FactSet Asia Battery and Energy Storage Technology Index Rule Change	Product
10/21/2025	NYSE FactSet Taiwan ESG Leading Semiconductor Index Consultation Results	Product
10/21/2025	NYSE FactSet Battery and Energy Storage Technology Index Rule Change	Product
10/20/2025	NYSE FactSet Global Autonomous and Electric Vehicles Index Rule Change	Product
10/20/2025	NYSE FactSet Taiwan Core Semiconductor Index Rule Change	Product
10/21/2025	NYSE FactSet AI GPU Leader Value Chain Index Rule Change	Product
10/20/2025	NYSE FactSet Taiwan Core Semiconductor 10% OTC Capped Index Rule Change	Product
10/20/2025	NYSE FactSet Selected Upstream Semiconductor Index Rule Change	Product
10/20/2025	NYSE FactSet Global Semiconductor Quality Growth Index Rule Change	Product
10/20/2025	NYSE FactSet Taiwan Electricity Infrastructure Index Rule Change	Product
10/14/2025	Equity Indices - File Revisions for October 14, 2025	Product
10/13/2025	Equity Indices - File Revisions for October 13, 2025	Product
10/10/2025	NYSE FactSet U.S. Focus Manufacturing Index Rule Change	Product
10/10/2025	Equity Indices - File Revisions for October 10, 2025	Product
10/08/2025	NYSE FactSet Asia Battery and Energy Storage Technology Index - Consultation on Methodology Updates	Product
10/08/2025	NYSE FactSet Selected Financials and Data Industry Index - Consultation on Methodology Updates	Product
10/08/2025	NYSE FactSet Battery and Energy Storage Technology Index - Consultation on Methodology Updates	Product
10/08/2025	NYSE FactSet AI GPU Leader Value Chain Index - Consultation on Methodology Updates	Product

Publications – Monthly/Quarterly Publications

Projected highlights and reports are published several days prior to each rebalancing and provide key constituent and structural changes that will take place at the end of the month at the rebalancing.



Index Analysis

Index Analysis

The Index Analysis functions contain a collection of tools that you can use to analyze indices and create custom reports.

Index Viewer
The Index Viewer is where you can view and download index characteristics, constituents, returns, sustainability metrics, and index rules.

Security Viewer
The Security viewer is where you can look up and view or download descriptive information, pricing, spread, risk, and sector information on a selected security for a selected date, as well as a list of all indices in which the security is a constituent for the selected date.

FX/Forward Rates
View the spot and forward currency rates used for currency and hedged return calculations. Enter an ISO currency code or use the drop down to select a base currency and enter an as of date.

Charts
Create customized charts that integrate historical time series data for individual bonds, indices, FX rates, yield curves, and individual points on fair value yield curves. Once set up, the chart template can be saved and will automatically update when re-opened.

Monitors
Create customized monitor pages that show risk and relative value statistics and performance data for individual bonds and indices. Once set up, the monitor can be saved and will automatically update when re-opened.

Yield Curve Charts
Plot interest rate term structures for government, swap and corporate fair value yield and spread curves, or an historical times series for individual curve points.

Correlation Matrix
Create custom return, price and spread correlation reports.

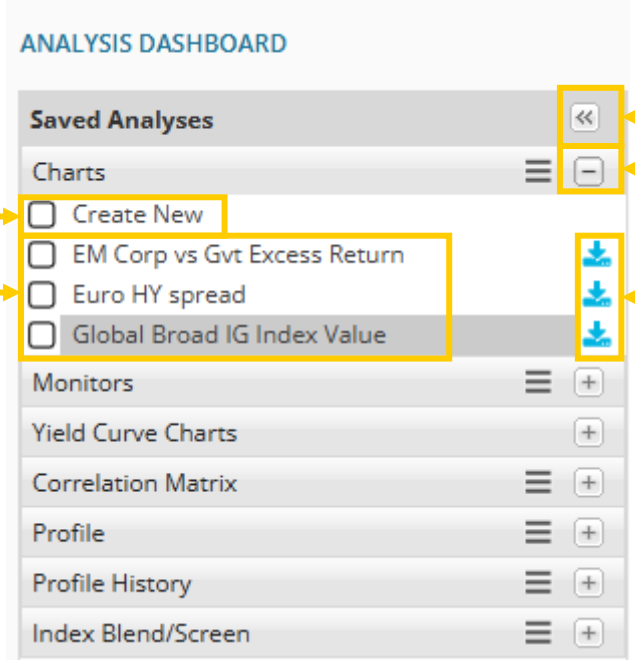
Profile and Profile History
Use the Profile function to segment an index along one, two or three attributes and calculate statistics and performance data for each cell in the matrix. You can schedule a Profile analysis for automatic nightly updates. With the Profile History tool, you can run an historical time series of a Profile over a selected date range on a monthly, quarterly or annual basis.

Index Blend/Screen
Create and back test your own custom blended and filtered indices using standard indices as your building blocks.

Custom Index Tool
Create and run monthly or daily back-tests on custom indices using complex caps and filters. View custom index results in the other ICE Index platform functions alongside standard indices.

Analysis Dashboard

The analysis dashboard is visible on the lefthand side of the screen when using any of the Index Analysis functions where files can be saved. It can be used to retrieve and download any of your saved files created.



Click “Create New” to create a new file

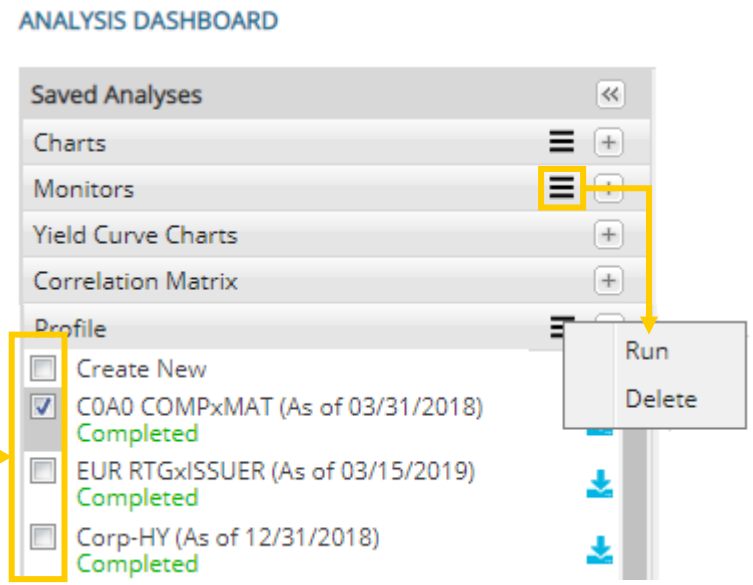
Click on a file name to open the saved file

Click on the double left arrow button to hide the Dashboard completely

Click on the [+] button to open a section or the [-] button to close a section

Download saved files directly from the Dashboard

Analysis Dashboard – Update and download options



Use the check boxes to select one or more reports

Use the section Menus to process multiple files:

- The Profile Menu includes choices to Run or Delete files
- The Profile History and Custom Indices Menus include a choice to Bring up to date

Index Viewer

Index Viewer – Characteristics (month-end dates)

The characteristics tab has updated statistics for the selected index including yield, spread, duration, convexity, and many other valuations. When a month-end date is selected on the Index Viewer tool, the Index Viewer screen will show index stats for before and after the rebalancing, and the difference.

View, Download, Print

This section shows the index stats before and after the selected rebalancing date and the difference.

This section shows the index stats for the old index universe and the MTD change.

Select the base currency to be used for index values and market capitalization statistics.

INDEX VIEWER

Index GBMI Date 10/31/2025

ICE BofA Global Broad Market Index

Characteristics | Liquidity Metrics | Constituents | Profile | History | Return Summary | Flexible Returns | Sustainability Metrics | Index Rules

Currency USD Calculation SemiAnnual

		10/31 Rebalancing			Oct Market Change	
		Nov Index 10/31/2025	Oct Index 10/31/2025	Rebal Chg 10/31/2025	Oct Index 09/30/2025	MTD chg 10/31/2025
Returns						
	Total Return Value	264.313				
Valuations (Scale MM)						
	# of Issues	37031	36861	170	36861	0
	Face Value	72194876	71926285	268591	72665369	-739084
	Accrued Interest	563942	561442	2500	539512	21930
	Cash	0	158714	-158714	0	158714
	Full Market Value	68353844	68231799	122045	68426512	-194714
	% of GBMI	100.00	100.00	0.00	100.00	0.00
Yield						
	Effective Yield	3.65	3.64	0.01	3.69	-0.06
	Yield to Worst	3.65	3.64	0.01	3.69	-0.06
	Yield to Maturity	3.67	3.65	0.01	3.71	-0.06
Spread (in SemiAnnual Terms)						
	To Worst (vs Govt)	38	38	0	38	0
	OAS (vs Govt)	32	32	0	32	0
	Swap OAS	55	55	0	59	-4
	Asset Swap	52	52	0	55	-3
Duration						
	Effective Duration	6.41	6.34	0.06	6.43	-0.08
	Spread Duration	6.30	6.24	0.06	6.31	-0.08
	Mod Dur to Worst	6.17	6.11	0.06	6.17	-0.07
	Mod Dur to Maturity	6.35	6.29	0.07	6.36	-0.08
	Mac Dur to Maturity	6.48	6.41	0.07	6.49	-0.08
Convexity						
	Effective Convexity	0.67	0.66	0.01	0.69	-0.03
	Convexity to Worst	0.64	0.63	0.01	0.67	-0.03
	Convexity to Maturity	0.64	0.64	0.01	0.67	-0.03
Other						
	Years to Workout	8.30	8.21	0.09	8.31	-0.10

Index Viewer – Characteristics (intra-month dates)

When a non month-end date is selected, this section shows the index stats on that date, the previous month-end date, and the difference.

When a non month-end date is selected, this section shows the stats for the previous month-end and the previous rebalancing change stats.

INDEX VIEWER

Index GBMI Date 11/17/2025

ICE BofA Global Broad Market Index

Characteristics | Liquidity Metrics | Constituents | Profile | History | Return Summary | Flexible Returns | Sustainability Metrics | Index Rules

Currency USD Calculation SemiAnnual

Projected Rebalancing			Nov Market Change			10/31 Rebalancing	
Projected Dec Statistics	Projected change		Nov Index 11/17/2025	Nov Index 10/31/2025	MTD chg 11/17/2025	Oct Index 10/31/2025	Rebal Chg 10/31/2025
Returns							
		Total Return Value	263.720				
Valuations (Scale MM)							
38101	1071	# of Issues	37031	37031	0	36861	170
72053385	-183702	Face Value	72237221	72194876	42345	71926285	268591
505105	833	Accrued Interest	516318	563942	-47624	561442	2500
0	-227053	Cash	152370	0	152370	158714	-158714
67861821	-401974	Full Market Value	68201291	68353844	-152553	68231799	122045
100.00	0.00	% of GBMI	100.00	100.00	0.00	100.00	0.00
Yield							
3.71	0.02	Effective Yield	3.70	3.65	0.05	3.64	0.01
3.71	0.02	Yield to Worst	3.70	3.65	0.05	3.64	0.01
3.73	0.02	Yield to Maturity	3.71	3.67	0.05	3.65	0.01
Spread (in SemiAnnual Terms)							
40	0	To Worst (vs Govt)	39	38	1	38	0
34	1	OAS (vs Govt)	33	32	1	32	0
57	1	Swap OAS	56	55	1	55	0
54	1	Asset Swap	53	52	1	52	0
Duration							
6.41	0.08	Effective Duration	6.35	6.41	-0.06	6.34	0.06
6.29	0.08	Spread Duration	6.24	6.30	-0.07	6.24	0.06
6.16	0.08	Mod Dur to Worst	6.10	6.17	-0.07	6.11	0.06
6.34	0.09	Mod Dur to Maturity	6.29	6.35	-0.07	6.29	0.07
6.47	0.09	Mac Dur to Maturity	6.41	6.48	-0.06	6.41	0.07
Convexity							
0.69	0.01	Effective Convexity	0.68	0.67	0.01	0.66	0.01
0.66	0.01	Convexity to Worst	0.65	0.64	0.01	0.63	0.01
0.37	-0.08	Convexity to Maturity	0.65	0.64	0.01	0.64	0.01
Other							
8.29	0.12	Years to Workout	8.21	8.30	-0.09	8.21	0.09

Index Viewer – Characteristics (rebalancing preview)

When a non month-end date is selected, the first two columns of the Characteristics screen are populated with projected index statistics for the upcoming rebalancing and projected change statistics. In this example, on October 27, 2025, a 0.07 year duration extension was projected for the Global Broad Market Index at the October 31 rebalancing and the projected Effective Duration for the month of November was 6.43.

(Note: projected constituents are preliminary estimates of rebalancing changes and are subject to change at the final rebalancing.)

INDEX VIEWER

Index GBMI Date 10/27/2025

ICE BofA Global Broad Market Index

Characteristics | Liquidity Metrics | Constituents | Profile | History | Return Summary | Flexible Returns | Sustainability Metrics | Index Rules

Currency USD Calculation SemiAnnual

Projected Rebalancing			Oct Market Change			9/30 Rebalancing	
Projected Nov Statistics	Projected change		Oct Index 10/27/2025	Oct Index 09/30/2025	MTD chg 10/27/2025	Sep Index 09/30/2025	Rebal Chg 09/30/2025
Returns							
		Total Return Value	266.147				
Valuations (Scale MM)							
37011	167	# of Issues	36861	36861	0	36833	28
72398878	228835	Face Value	72173352	72665369	-492017	72250002	415367
562046	2402	Accrued Interest	588498	539512	48986	536635	2877
0	-157019	Cash	111658	0	111658	165867	-165867
68807227	88840	Full Market Value	68705190	68426512	278677	68167253	259259
100.00	0.00	% of GBMI	100.00	100.00	0.00	100.00	0.00
Yield							
3.59	0.01	Effective Yield	3.58	3.69	-0.12	3.67	0.02
3.59	0.01	Yield to Worst	3.58	3.69	-0.12	3.67	0.02
3.61	0.01	Yield to Maturity	3.60	3.71	-0.11	3.69	0.02
Spread (in SemiAnnual Terms)							
38	0	To Worst (vs Govt)	38	38	0	38	0
31	-1	OAS (vs Govt)	31	32	-1	32	0
55	-1	Swap OAS	55	59	-4	58	1
53	0	Asset Swap	53	55	-2	55	0
Duration							
6.43	0.07	Effective Duration	6.37	6.43	-0.05	6.35	0.08
6.32	0.07	Spread Duration	6.27	6.31	-0.04	6.24	0.08
6.19	0.07	Mod Dur to Worst	6.14	6.17	-0.04	6.10	0.08
6.38	0.07	Mod Dur to Maturity	6.32	6.36	-0.04	6.29	0.08
6.50	0.07	Mac Dur to Maturity	6.44	6.49	-0.05	6.41	0.08
Convexity							
0.68	0.01	Effective Convexity	0.68	0.69	-0.01	0.69	0.01
0.65	0.01	Convexity to Worst	0.65	0.67	-0.02	0.66	0.01
0.44	-1.46	Convexity to Maturity	0.65	0.67	-0.02	0.66	0.01
Other							
8.31	0.09	Years to Workout	8.23	8.31	-0.07	8.21	0.10
8.34	0.10	Years to Maturity	8.26	8.33	-0.06	8.23	0.10

Index Viewer – Constituents

The constituents tab contains customizable line-item detail of all securities in the selected index on any given date. You can customize the format of this screen and save the formats under specific names.

You can create and save preset layouts with selected data fields, column order, and sort criteria. You can then save each layout and use the dropdown to select any of your saved layouts.

You can filter the constituent list based on defined criteria for one or more data field (e.g., OAS > 200bp, maturity < 5 years, etc.). Once you create a filter you can save it for future use with any selected index.

You can choose to view a current constituent universe, projected constituents (post upcoming rebalance), or a projected rebalancing changes report (a summary of additions, removals and changes within the index).

Click on a column heading to sort the list and click again to reverse the sort. The arrows show the direction of the sort and the numbers show the priority order of each sorted column.

INDEX VIEWER

Index ER00 Date 11/17/2025

ICE BofA Euro Corporate Index

Characteristics | Liquidity Metrics | **Constituents** | Profile | History | Return Summary | Flexible Returns | Sustainability Metrics | Index Rules

Select Constituents: Current (Current / Projected / Projected Rebalancing Changes Report) | Layout: Default Index Layout | Filter: None | Group By: None

Cusip			Ticker 1 ↑	↑ 2 Coupon	MtyDate 3 ↑	Rating	ISO Curr	ISO Cntry	Sector1
					mm/dd/yyyy				
9NZ8FRXX	XS2779881601	Anglo American Capital PLC	AALLN	5.750	06/15/2029	BBB2	EUR	GB	Corporate
9NZ5D5XX	XS2779901482	Anglo American Capital PLC	AALLN	4.125	03/15/2032	BBB2	EUR	GB	Corporate
8EFIXCXX	XS2598746290	Anglo American Capital PLC	AALLN	4.500	09/15/2028	BBB2	EUR	GB	Corporate
7W5TV6XX	XS2536431617	Anglo American Capital PLC	AALLN	4.750	09/21/2032	BBB2	EUR	GB	Corporate
8EFIXBXX	XS2598746373	Anglo American Capital PLC	AALLN	5.000	03/15/2031	BBB2	EUR	GB	Corporate
037833DS	XS2079716937	Apple Inc.	AAPL	0.500	11/15/2031	AA1	EUR	US	Corporate
037833CW	XS1619312686	Apple Inc.	AAPL	1.375	05/24/2029	AA1	EUR	US	Corporate
037833AV	XS1135337498	Apple Inc.	AAPL	1.625	11/10/2026	AA1	EUR	US	Corporate
037833BM	XS1292389415	Apple Inc.	AAPL	2.000	09/17/2027	AA1	EUR	US	Corporate
BM636291	DE000A289LU4	Aareal Bank AG	AARB	0.250	11/23/2027	BBB1	EUR	DE	Corporate
ZO729151	DE000AAR0264	Aareal Bank AG	AARB	0.500	04/07/2027	BBB1	EUR	DE	Corporate
744ZWZXX	DE000AAR0322	Aareal Bank AG	AARB	0.750	04/18/2028	BBB1	EUR	DE	Corporate
AXPQKAXX	ES0265936072	ABANCA Corporacion Bancaria S...	ABANCA	3.250	02/14/2030	BBB1	EUR	ES	Corporate
ANIPO4XX	ES0265936064	ABANCA Corporacion Bancaria S...	ABANCA	4.625	12/11/2031	BBB3	EUR	ES	Corporate
7VGY8OXX	ES0265936031	ABANCA Corporacion Bancaria S...	ABANCA	5.250	09/14/2027	BBB1	EUR	ES	Corporate
91QZAIXX	ES0265936056	ABANCA Corporacion Bancaria S...	ABANCA	5.875	04/02/2029	BBB1	EUR	ES	Corporate
8Q8CEYXX	ES0265936049	ABANCA Corporacion Bancaria S...	ABANCA	8.375	09/23/2028	BBB3	EUR	ES	Corporate
BN453785	XS2286044370	ABB Finance B.V.	ABBNVX	0.000	01/19/2030	A2	EUR	CH	Corporate
9FH30FXX	XS2747181969	ABB Finance B.V.	ABBNVX	3.125	01/15/2029	A2	EUR	CH	Corporate
8828ILXX	XS2575555938	ABB Finance B.V.	ABBNVX	3.250	01/16/2027	A2	EUR	CH	Corporate
8828IZXX	XS2575556589	ABB Finance B.V.	ABBNVX	3.375	01/16/2031	A2	EUR	CH	Corporate

Index Viewer – Constituents (projected rebalancing changes report)

Select ‘Projected Rebalancing Changes Report’ for Specific index and security-level details on upcoming changes to the elected index projected to take place as a result of the upcoming month-end rebalancing.

INDEX VIEWER

Index ER00 Date 10/29/2025

ICE BofA Euro Corporate Index

Characteristics | Liquidity Metrics | **Constituents** | Profile | History | Return Summary | Flexible Returns | Sustainability Metrics | Index Rules

Select Constituents: Projected Rebalancing Changes Report | Layout: Default Index Layout | Filter: None | Group By: None

This report is in a "beta" release and the formatting, fields, and content are subject to change without notice.

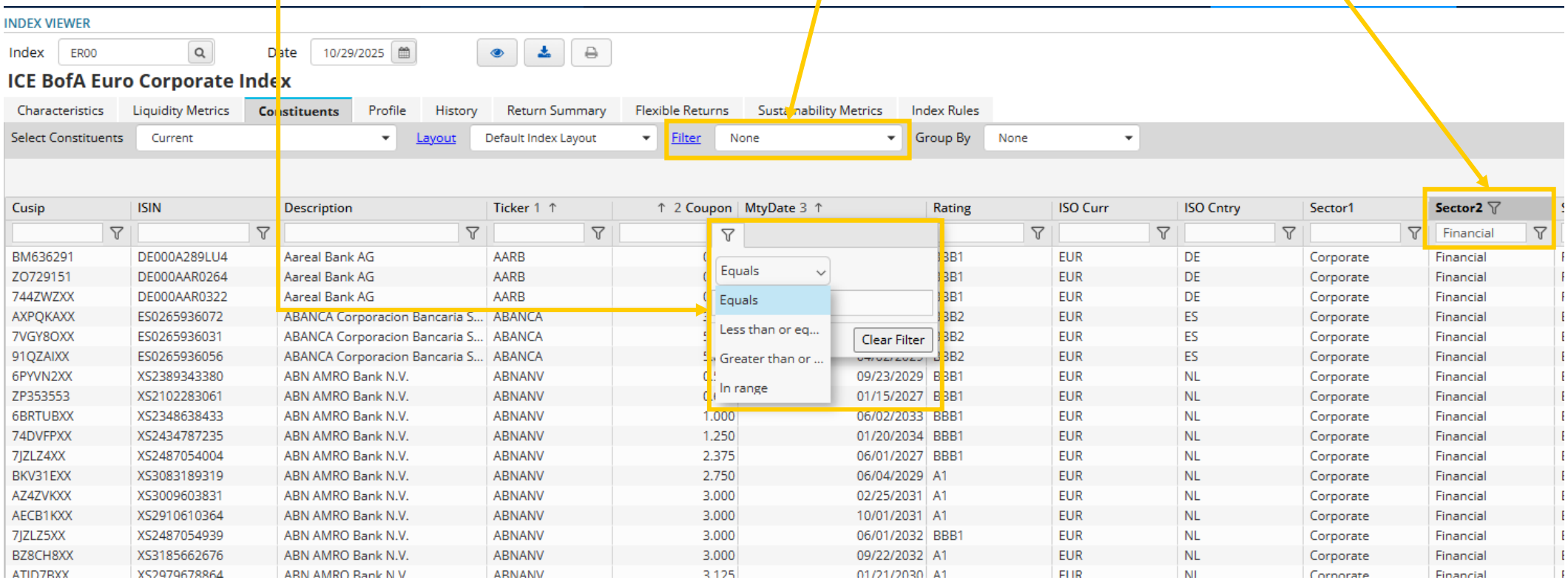
Date	Category	Reason for Change	ICEUniqueID	Cusip9	ISIN	Ticker	Coupon	MtyDate	Issue Date	IS
10/29/2025	Addition	Bond meets all ru...	BZIFVKXX	BZIFVKXX3	XS3178086230	SYMRIS	3.250	09/24/2032	09/24/2025	EU
10/29/2025	Addition	Bond meets all ru...	BZIFIZXX	BZIFIZXX5	XS3185374884	NESNVX	3.500	09/23/2038	09/23/2025	EU
10/29/2025	Addition	Bond meets all ru...	BZIFIYXX	BZIFIYXX8	XS3185372326	NESNVX	3.000	09/23/2033	09/23/2025	EU
10/29/2025	Addition	Bond meets all ru...	BOVQILXX	BOVQILXX2	XS3107209259	SFCARR	3.500	09/29/2028	09/29/2025	EU
10/29/2025	Addition	Bond meets all ru...	BJYPSDXX	BJYPSDXX9	IT0005652448	MONTE	3.500	05/28/2030	05/28/2025	EU
10/29/2025	Addition	Bond meets all ru...	7ZUYS4XX	7ZUYS4XX3	XS2549543499	TENNNL	4.500	10/28/2034	10/28/2022	EU
10/29/2025	Addition	Bond meets all ru...	7ZUYJXXX	7ZUYJXXX9	XS2549543226	TENNNL	4.250	04/28/2032	10/28/2022	EU
10/29/2025	Addition	Bond meets all ru...	7ZUYI9XX	7ZUYI9XX3	XS2549543143	TENNNL	3.875	10/28/2028	10/28/2022	EU
10/29/2025	Addition	Bond meets all ru...	7ZUYDNXX	7ZUYDNXX7	XS2549715618	TENNNL	4.750	10/28/2042	10/28/2022	EU
10/29/2025	Addition	Bond meets all ru...	9NLF38XX	9NLF38XX7	XS2785686523	MONTE	4.750	03/15/2028	03/15/2024	EU
10/29/2025	Addition	Bond meets all ru...	5VM7CDXX	BN1220514	XS2262806933	ISPVIT	2.375	12/22/2030	12/22/2020	EU
10/29/2025	Addition	Bond meets all ru...	ANIPO4XX	ANIPO4XX3	ES0265936064	ABANCA	4.625	12/11/2031	12/11/2024	EU
10/29/2025	Addition	Bond meets all ru...	AMG7O8XX	AMG7O8XX8	XS2947917527	MONTE	3.625	11/27/2029	11/27/2024	EU
10/29/2025	Addition	Bond meets all ru...	B0KTF0XX	B0KTF0XX9	XS3016383294	ISPVIT	4.217	03/05/2035	03/05/2025	EU
10/29/2025	Addition	Bond meets all ru...	8Q8CEYXX	8Q8CEYXX4	ES0265936049	ABANCA	8.375	09/23/2028	06/23/2023	EU
10/29/2025	Addition	New Issue	C3J3U8XX	C3J3U8XX7	FR0014013E84	BPCECB	2.500	10/22/2029	10/22/2025	EU
10/29/2025	Addition	New Issue	BS2EV5XX	31428XDY9	XS3142274847	FDX	0.450	05/04/2029	10/06/2025	EU
10/29/2025	Addition	New Issue	C01VD8XX	C01VD8XX9	XS3190744907	IDSLN	3.250	10/01/2029	10/01/2025	EU
10/29/2025	Addition	New Issue	C49OO2XX	C49OO2XX0	FR0014013JH3	BPCEAS	4.125	10/22/2035	10/22/2025	EU
10/29/2025	Addition	New Issue	C469HQXX	C469HQXX1	XS3212395100	STATNE	3.625	10/21/2038	10/21/2025	EU
10/29/2025	Addition	New Issue	C3FLISXX	C3FLISXX1	XS3201936724	VRDIUM	4.375	11/16/2035	10/16/2025	EU
10/29/2025	Addition	New Issue	C3FK7VXX	C3FK7VXX7	XS3205843702	PUPRIN	3.875	10/16/2031	10/16/2025	EU

Index Viewer – Constituents (applying filters)

Certain data elements such as coupon and maturity date will include the options Equals, Less than or equal, Greater than or equal, and In range.

Use the Filter drop down to apply preset filters that you have created and saved.

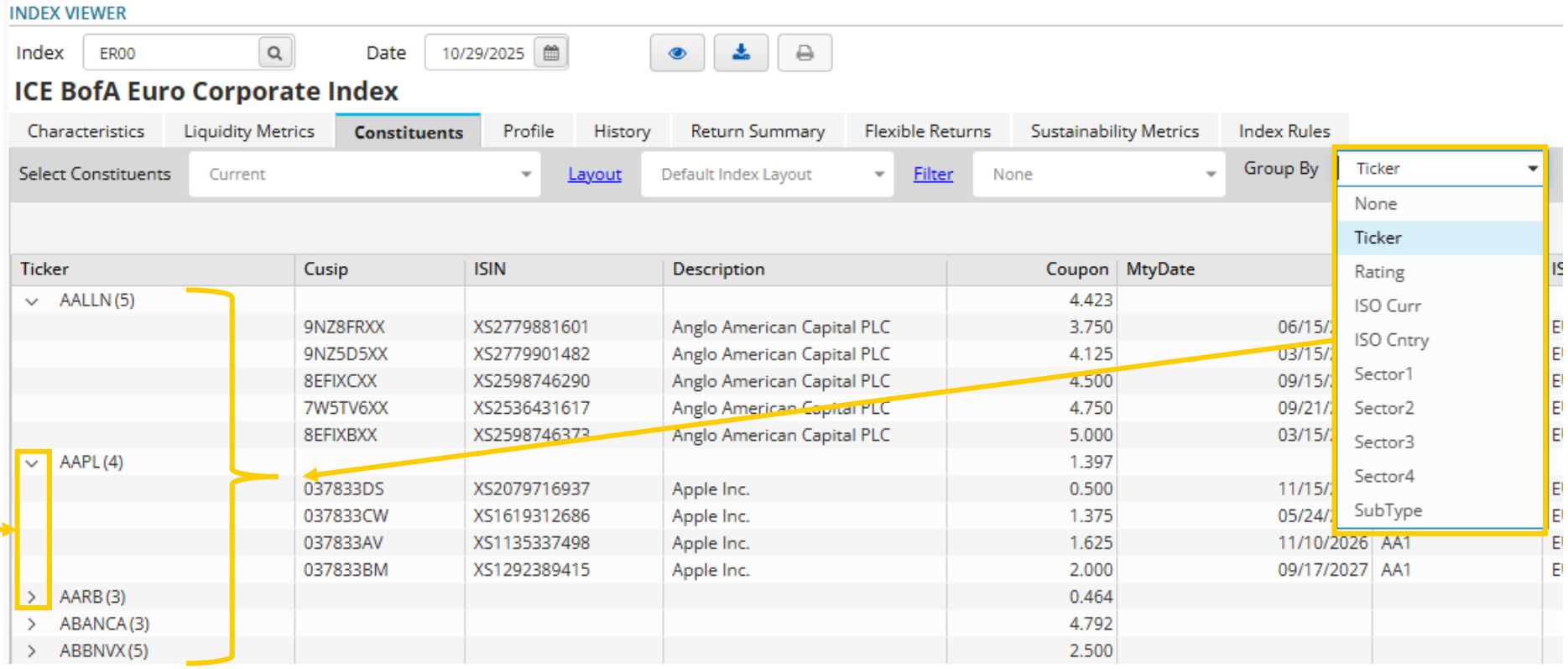
For non-numeric fields the filter will find all matches or partial matches. For example, a “Financial” filter on Sector2 will find all bonds with a level 2 Sector of Financial. For a partial example, a “BBB” filter on composite rating returns all bonds rated BBB1, BBB2, or BBB3.



Index Viewer – Constituents (grouping)

Use the ‘Group By’ drop down to summarize the index by ticker, rating, currency, country, sector, or subordination. When you use this function, you will see both the summary line for each group as well as individual line items for each bond within each group.

After the list has been grouped, click on the > arrows to expose all of the constituents for that group.



Index Viewer – Profile

The Profile tab shows key statistics and data for the index segmented by rating, maturity, duration, and sector

Use the drop down to select the segmenting criteria for the profile analysis.

Use this icon to print, download, and copy the chart.

INDEX VIEWER

Index C0A0 Date 11/17/2025

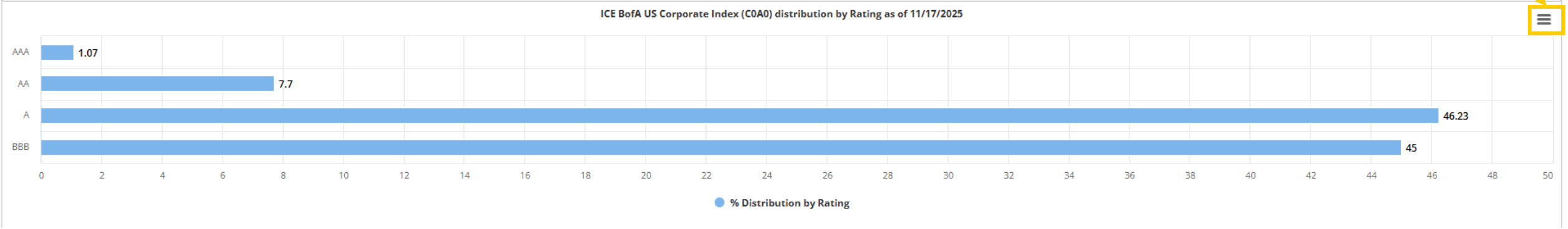
ICE BofA US Corporate Index

Inception Date 12/31/1972

Characteristics | Liquidity Metrics | Constituents | **Profile** | History | Return Summary | Flexible Returns | Sustainability Metrics | Index Rules

Rating
- Rating
- Maturity
- Duration
- Sector

R	# Bonds	FullVal	%Full Val	Eff Dur	Contr EffDur	Eff Yld	OAS	TRR%MTD	ExRtn%MTD
A	103	98032.707	1.07189	7.89	0.08	4.50	28	-0.525	-0.143
A	847	704050.311	7.69809	7.19	0.55	4.57	49	-0.349	-0.190
A	4831	4228165.043	46.23081	6.55	3.03	4.74	69	-0.278	-0.190
B	5433	4115525.591	44.99921	6.44	2.90	5.09	106	-0.347	-0.271
Grand Total	**11214**	**9145773.652**	**100.00000**	**6.56**	**6.56**	**4.88**	**84**	**-0.317**	**-0.226**



Index Viewer – Profile (sector)

When you select sector as the segmenting criteria, you then have the additional option of charting level 1, 2, 3, or 4. In this example, 31.87% of bonds in the US Corporate Index have Financial as their level 2 sector, 58.03% are Industrials, and 9.86% are Utility bonds.

INDEX VIEWER

Index C0A0 Date 11/17/2025

ICE BofA US Corporate Index

Inception Date 12/31/1972

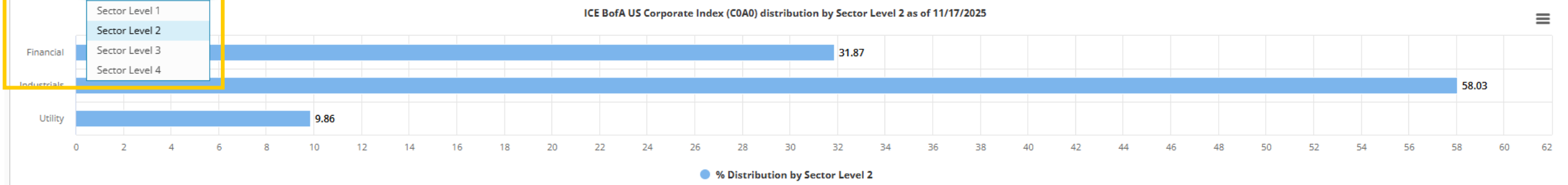
Characteristics | Liquidity Metrics | Constituents | **Profile** | History | Return Summary | Flexible Returns | Sustainability Metrics | Index Rules

Sector

Sector Levels	# Bonds	FullVal	%Full Val	Eff Dur	Contr EffDur	Eff Yld	OAS	TRR%MTD	ExRtn%MTD
Banking	1194	1564994.652	17.11167	4.61	0.79	4.69	76	-0.003	-0.058
Brokerage	233	390620.033	4.27104	5.06	0.22	4.73	76	-0.088	-0.121
Cons/Comm/Lease Financing	213	174620.370	1.90930	3.94	0.08	4.67	86	0.003	-0.094
Investments & Misc Financial Ser..	487	326015.573	3.56466	5.67	0.20	4.93	98	-0.290	-0.258
Financial Services (Sub Total)	933	891255.976	9.74500	5.06	0.49	4.79	86	-0.144	-0.166
Insurance Brokerage	76	52453.751	0.57353	8.00	0.05	4.99	85	-0.534	-0.334
Life Insurance	451	281703.463	3.08015	5.92	0.18	4.93	93	-0.288	-0.236

Sector Levels: Sector Level 2

- Sector Level 1
- Sector Level 2
- Sector Level 3
- Sector Level 4



Index Viewer – History

The History tab shows trailing monthly, quarterly, and annual performance and spread statistics back to the inception of the selected index.

You can use the drop down to select the values you would like displayed historically.

INDEX VIEWER

Index C0A0 Date 11/18/2025

ICE BofA US Corporate Index

Characteristics | Liquidity Metrics | Constituents | Profile | **History** | Return Summary | Flexible Returns | Sustainability Metrics | Index Rules

Values: Total Return % | Currency: USD | Hedged: UnHedged

- Total Return %
- Price Return %
- Income Return %
- Paydown Return %
- Currency Return %
- Hedge Return %
- Excess Return % vs Govts
- Excess Return % vs Swaps
- Change in Govt OAS (incl. rebalancing impact)
- Change in Swap OAS (incl. rebalancing impact)

				2022	2021	2020	2019	2018	2017	2016	2015	2014
Monthly												
Jan				-3.125	-1.220	2.376	2.093	-0.924	0.410	0.439	2.740	1.784
Feb				-2.181	-1.955	1.290	0.360	-1.496	1.131	0.735	-0.836	1.097
Mar				-2.639	-1.387	-7.474	2.490	0.215	-0.123	2.714	0.372	0.071
Apr				-4.972	1.190	5.272	0.557	-0.852	0.998	1.360	-0.534	1.166
May				0.535	0.702	1.748	1.435	0.450	1.162	-0.065	-0.505	1.529
Jun				-2.350	1.665	2.015	2.300	-0.540	0.245	2.180	-1.639	0.167
Jul				2.949	1.210	3.151	0.655	0.741	0.747	1.450	0.539	-0.118
Aug				-2.661	-0.198	-1.154	3.036	0.544	0.847	0.274	-0.671	1.427
Sep				-5.308	-1.057	-0.264	-0.619	-0.325	-0.228	-0.288	0.524	-1.243
Oct				-1.115	0.250	-0.172	0.612	-1.351	0.404	-0.828	0.536	0.933
Nov				4.918	0.092	2.666	0.217	-0.191	-0.140	-2.679	-0.224	0.635
Dec		-1.776	4.044	-0.212	-0.171	0.491	0.315	1.501	0.853	0.626	-0.867	-0.140
Quarterly												
Q1	2.361	-0.080	3.448	-7.738	-4.495	-4.053	5.011	-2.197	1.421	3.923	2.260	2.974
Q2	1.794	0.117	-0.209	-6.708	3.597	9.271	4.345	-0.943	2.422	3.502	-2.659	2.885
Q3	2.648	5.723	-2.696	-5.110	-0.058	1.691	3.070	0.959	1.369	1.435	0.388	0.048
Q4	0.447	-2.838	7.913	3.528	0.170	2.993	1.147	-0.061	1.118	-2.881	-0.559	1.432
Yearly												
Year	7.435	2.761	8.398	-15.444	-0.950	9.806	14.234	-2.250	6.476	5.963	-0.632	7.514

Index Viewer – History (changing base currency)

If you change the base currency, you will also have a choice of either hedged or unhedged returns.

INDEX VIEWER

Index C0A0 Date 11/18/2025

ICE BofA US Corporate Index

Characteristics | Liquidity Metrics | Constituents | Profile | **History** | Return Summary | Flexible Returns | Su

Values: Total Return % Currency: EUR Hedged: UnHedged

UnHedged
Hedged

	2025	2024	2023	2022	2021		2019
Monthly							
Jan	0.214	1.845	2.091	-1.725	-0.517	3.697	1.711
Feb	1.981	-1.024	-0.574	-2.373	-1.867	2.189	1.131
Mar	-3.986	1.387	0.113	-1.716	1.843	-7.373	3.936
Apr	-4.998	-1.346	-0.755	0.226	-1.206	5.460	0.750
May	0.135	0.319	2.180	-0.994	-0.850	0.189	2.013
Jun	-1.531	1.939	-2.004	0.060	4.815	1.034	0.103
Jul	2.713	1.384	-0.619	5.554	1.218	-2.026	2.952
Aug	-1.179	-0.742	0.891	-1.296	0.254	-2.266	4.173
Sep	1.031	0.889	0.001	-2.804	0.779	1.718	0.389
Oct	2.257	0.488	-1.657	-1.985	0.397	0.497	-1.684
Nov		4.017	2.339	0.709	2.906	-0.025	1.403
Dec		0.188	2.768	-3.728	-1.190	-1.755	-1.463
Quarterly							
Q1	-1.875	2.200	1.620	-5.703	-0.574	-1.846	6.910
Q2	-6.327	0.888	-0.625	-0.712	2.671	6.752	2.884
Q3	2.548	1.526	0.268	1.264	2.266	-2.602	7.665
Q4	2.257	4.721	3.429	-4.970	2.085	-1.291	-1.763
Yearly							
Year	-3.614	9.623	4.728	-9.903	6.571	0.738	16.335

Index Viewer – Return Summary

The Return Summary tab shows performance data for the following periods:

- 1-month
- 3-month
- 6-month
- YTD
- 1-year
- Annualized 3-year
- Annualized 5-year
- Annualized 10-year
- Annualized since inception

By default, returns are shown in local currency terms.

INDEX VIEWER

Index C0A0 Date 11/18/2025

ICE BofA US Corporate Index

Characteristics | Liquidity Metrics | Constituents | Profile | History | **Return Summary** | Flexible Returns | Sustainability Metrics | Ir

Currency LOC

Returns through 10/31/2025

Parameter	1-Month	3-Month	6-Month	YTD	1-Ye
Total Return Factors					
Price Return (Local)	0.061	1.771	2.575	3.377	1.9
Income Return (Local)	0.386	1.183	2.408	4.058	4.8
Total Return (Local)	0.447	2.954	4.983	7.435	6.7
Total Return Index Values					
Beginning Index Value	3559.846	3473.169	3406.043	3328.299	3348.4
Ending Index Value	3575.765	3575.765	3575.765	3575.765	3575.7
Price Return Index Values					
Beginning Index Value	125.457	123.349	122.382	121.433	123.0
Ending Index Value	125.533	125.533	125.533	125.533	125.5
Excess Returns					
Excess Return Vs. Govt	-0.211	0.218	2.539	1.081	1.6
Excess Return Vs. Swap	0.221	0.917	3.591	2.049	2.5
Change in OAS (Including Rebalancing Impact)					
Change in Govt OAS	4	1	-29	-2	
Change in Swap OAS	0	-4	-37	-6	

Index Viewer – Return Summary (changing base currency)

Use the currency drop down to select an alternate base currency. Choose 100 (% Hedged) for fully hedged returns.

When an alternate base currency is selected, the following additional rows are added to the display:

Currency Return: the return generated by the change in spot currency rates.

Hedge Return: the gain or loss resulting from the forward currency position.

Total Return (converted): the index return inclusive of spot and forward currency performance.

INDEX VIEWER

Index C0A0 Date 11/18/2025

ICE BofA US Corporate Index

Characteristics | Liquidity Metrics | Constituents | Profile | History | **Return Summary** | Flexible Returns | Sustainability Metrics | In

Currency GBP % Hedged 100 (0, 100)

Returns through 10/31/2025

Parameter	1-Month	3-Month	6-Month	YTD	1-Ye
Total Return Factors					
Price Return (Local)	0.061	1.771	2.575	3.377	1.9
Income Return (Local)	0.386	1.183	2.408	4.058	4.8
Total Return (Local)	0.447	2.954	4.983	7.435	6.7
Currency Return	2.477	0.744	1.746	-5.025	-2.2
Hedge Return	-2.484	-0.828	-1.897	4.907	2.1
Total Return (Converted)	0.440	2.870	4.832	7.317	6.6
Total Return Index Values					
Beginning Index Value	1803.040	1760.457	1727.504	1687.508	1697.8
Ending Index Value	1810.981	1810.981	1810.981	1810.981	1810.9
Price Return Index Values					
Beginning Index Value	156.320	153.799	152.694	151.422	153.5
Ending Index Value	156.390	156.390	156.390	156.390	156.3
Excess Returns					
Excess Return Vs. Govt	-0.211	0.218	2.539	1.081	1.6
Excess Return Vs. Swap	0.221	0.917	3.591	2.049	2.5
Change in OAS (Including Rebalancing Impact)					
Change in Govt OAS	4	1	-29	-2	
Change in Swap OAS	0	-4	-37	-6	-

Index Viewer – Flexible Returns

The Flexible Returns tab shows returns between any two dates.

Select an index and a date range to view periodic and annualized returns.

INDEX VIEWER

Index C0A0 Date 11/18/2025

ICE BofA US Corporate Index

Characteristics | Liquidity Metrics | Constituents | Profile | History | Return Summary | **Flexible Returns** | Susta

Currency LOC % Hedged 0 Start Date 09/30/2022 End Date 11/18/2025

Parameter	Periodic Return	Annualized Return
Total Return Factors		
Price Return (Local)	7.573	2.354
Income Return (Local)	15.974	4.619
Total Return (Local)	23.547	6.973
Total Return Index Values		
Beginning Index Values	2886.143	
Ending Index Values	3565.750	
Price Return Index Values		
Beginning Index Values	116.098	
Ending Index Values	124.890	
Excess Returns		
Excess Returns vs. Govt	12.595	3.605
Excess Returns vs. Swap	13.156	3.771
Change in OAS (Including Rebalancing Impact)		
Change in Govt OAS	-82	
Change in Swap OAS	-79	

Index Viewer – Flexible Returns (changing base currency)

Use the Currency drop down to select an alternate currency. Choose 100 (% Hedged) for fully hedged returns.

When an alternate base currency is selected, the following additional rows are added to the display:

Currency Return: the return generated by the change in spot currency rates.

Hedge Return: the gain or loss resulting from the forward currency position.

Total Return (converted): the index return inclusive of spot and forward currency performance.

INDEX VIEWER

Index C0A0 Date 11/18/2025

ICE BofA US Corporate Index

Characteristics | Liquidity Metrics | Constituents | Profile | History | Return Summary | **Flexible Returns** | Susta

Currency EUR % Hedged 100 Start Date 09/30/2022 End Date 11/18/2025

Parameter	Periodic Return	Annualized Return
Total Return Factors		
Price Return (Local)	7.573	2.354
Income Return (Local)	15.974	4.619
Total Return (Local)	23.547	6.973
Currency Return	-19.046	-5.560
Hedge Return	10.578	3.166
Total Return (Converted)	15.079	4.579
Total Return Index Values		
Beginning Index Values	909.044	
Ending Index Values	1046.119	
Price Return Index Values		
Beginning Index Values	89.828	
Ending Index Values	90.035	
Excess Returns		
Excess Returns vs. Govt	12.595	3.605
Excess Returns vs. Swap	13.156	3.771
Change in OAS (Including Rebalancing Impact)		
Change in Govt OAS	-82	
Change in Swap OAS	-79	

Index Viewer – Flexible Returns (Mortgage Loan Indices)

When any of our U.S. Mortgage Loan indices are selected, the index Paydown Return is included in the Flexible Returns summary.

INDEX VIEWER

Index M0A0 Date 11/18/2025

ICE BofA US Mortgage Backed Securities Index

Characteristics | Liquidity Metrics | Constituents | Profile | History | Return Summary | **Flexible Returns** | Susta

Currency LOC % Hedged 0 Start Date 09/30/2022 End Date 11/18/2025

Parameter	Periodic Return	Annualized Return
Total Return Factors		
Price Return (Local)	1.380	0.438
Income Return (Local)	11.904	3.530
Paydown Return (Local)	3.490	1.100
Total Return (Local)	16.774	5.068
Total Return Index Values		
Beginning Index Values	1979.517	
Ending Index Values	2311.563	
Price Return Index Values		
Beginning Index Values	274.030	
Ending Index Values	277.810	
Excess Returns		
Excess Returns vs. Govt	3.130	0.906
Excess Returns vs. Swap	3.678	1.066
Change in OAS (Including Rebalancing Impact)		
Change in Govt OAS	-18	
Change in Swap OAS	-14	

Index Viewer – Sustainability Metrics

Click on the Sustainability Metrics tab for index level sustainability metrics, characteristics, and scores for Fixed Income indices excluding Municipals, currencies, securitized/collateralized indices.

INDEX VIEWER

Index EMCB Date 05/03/2024

ICE BofA Emerging Markets Corporate Plus Index

Inception Date 12/31/1998

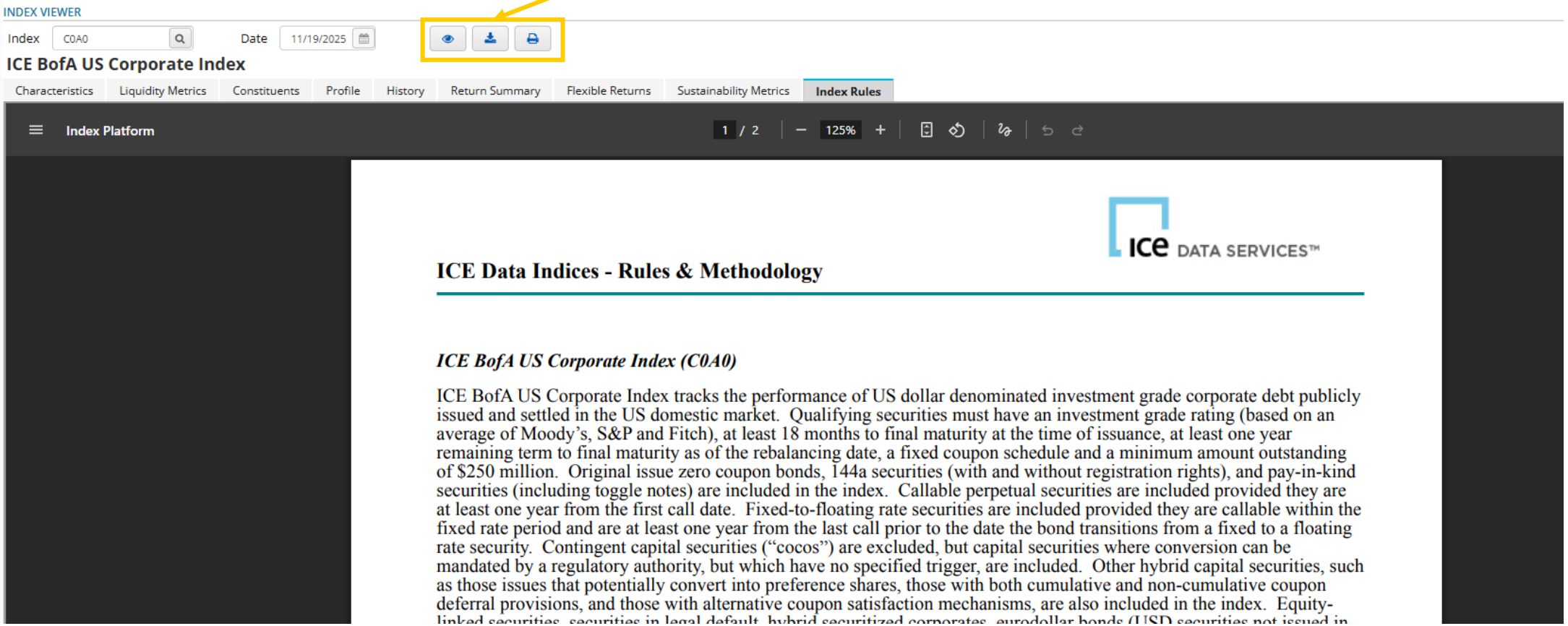
Characteristics | **Sustainability Metrics** | Constituents | Profile | History | Return Summary | Flexible Returns | Index Rules

Projected Rebalancing			May Score Change			May % Coverage Change			4/30 Rebalancing			
Projected Score	Projected % Coverage		May Score 05/03/2024	May Score 04/30/2024	MTD chg 05/03/2024	May % Coverage 05/03/2024	May % Coverage 04/30/2024	MTD chg 05/03/2024	Apr Score 04/30/2024	Rebal Score Chg 04/30/2024	Apr % Coverage 04/30/2024	Rebal % Coverage Chg 04/30/2024
Corporate Metrics												
28.81	89.91	ESG Risk Score	29.19	29.19	0.00	90.02	90.00	0.02	29.33	-0.14	90.01	-0.01
Emissions												
345.69	0.36	Carbon - Carbon Intensity Scop...	340.41	340.73	-0.32	0.36	0.36	0.00	394.26	-53.53	0.40	-0.04
1684.34	58.77	Carbon - Carbon Intensity Scop...	1666.48	1667.48	-1.00	58.22	58.21	0.01	1654.17	13.31	58.49	-0.28
2490.00	58.77	Carbon - Carbon Intensity Scop...	2463.60	2465.06	-1.46	58.22	58.21	0.01	2445.39	19.67	58.49	-0.28
1174.28	53.58	Carbon Intensity_Scope 1,2&3_E...	1160.65	1160.90	-0.25	53.31	53.30	0.01	1142.14	18.76	53.55	-0.25
583.29	53.58	Carbon Intensity_Scope 1,2&3_E...	576.52	576.64	-0.12	53.31	53.30	0.01	567.32	9.32	53.55	-0.25
173721263.78	68.99	Carbon - Total Emissions Scope ...	175596667.93	175286985.98	309681.95	69.24	69.22	0.02	172774839.64	2512146.34	68.99	0.23
	66.37	Carbon - Total Emissions Scope ...				66.56	66.51	0.05			56.05	10.46
Involvement												
0.05	92.86	Controversial Weapons Most si...	0.05	0.05	0.00	92.93	92.91	0.02	0.05	0.00	92.90	0.01
Global Standard Screen												
	82.76	Overall Global Compact Compli...				82.26	82.28	-0.02			82.45	-0.17
Social Metrics												
0.89	11.98	Employee & Contractor Fatalitie...	0.93	0.93	0.00	11.89	11.89	0.00	0.92	0.01	11.95	-0.06
0.17	53.46	Women on Board_Percentage (...	0.17	0.17	0.00	53.20	53.19	0.01	0.17	0.00	53.63	-0.44
Sovereign Metrics												
		Country-Risk Score										
		HC - ESG Factors-Score										
		IC - Control of Corruption-Score										
		IC - ESG Factors-Score										
		IC - Political Stability-Score										
		IC - Rule of Law-Score										
		IC - Voice and Accountability-Sc...										

Index Viewer – Index Rules

The Index Rules tab includes a written rule document for the selected index. The rule document details the selection criteria, weighting methodology, cash treatment, and other key concepts.

View, download, or print the rule document for the selected index.



Security Viewer

Security Viewer

Click on the export button to download the data to excel.

Enter an ISIN or CUSIP and an as of date, then press ENTER on your keyboard or the view (eye) icon to retrieve statistics and index membership information for a bond.

SECURITY VIEWER

Identifier US002824BN93 Date 11/19/2025

Select Universe Current

Once the security is loaded, the Security Viewer information shows pricing, risk statistics, sector, and other descriptive information for the security for the selected date.

Selected Security Information (All risk/yield calculations are on a semi-annual basis)

ISIN	US002824BN93	Coupon	4.75	Face Amount	639.074	Sector Level 1	Corporate
Cusip	002824BN	Maturity	04/15/2043	Subordination Type	Senior	Sector Level 2	Industrials
Description	Abbott Laboratories	Currency	USD	Composite Rating	AA3	Sector Level 3	Healthcare
Bond Ticker	ABT	Country of Risk	US	State		Sector Level 4	Medical Products
Price	94.802773	Effective Duration	11.76	OAS	57	Total Return MTD%	-0.681
Accrued	0.461806	Duration to Worst	11.51	Spread to Worst	57	Price Return MTD%	-0.943
Cash	0.000000	Modified Duration	11.51	Swap OAS	121	Excess Return vs Govt MTD%	-0.221
Full Market Value	608.811136	Spread Duration	11.279	Asset Swap Spread	112	Excess Return vs Swap MTD%	-0.487
Years to Maturity	17.40571	Effective Convexity	1.78	Effective Yield	5.19		
Years to Workout	17.406	Convexity to Worst	1.74	Yield to Worst	5.21		
Years since Issue	8.611	Convexity	1.74	Yield to Maturity	5.21		

This section of the screen shows all indices in which the security was/is a constituent on the selected date along with it's beginning of month percent weight in each index.

Included in the following indices for the month of October 2025

Index ↑	Index Name	% Weight
B010	ICE BofA AAA-A US Corporate & Government Index	0.002579
B01L	ICE BofA AAA-A US Large Cap Corporate & Government Index	0.002647
B0A0	ICE BofA US Corporate & Government Index	0.002166
B0AL	ICE BofA US Large Cap Corporate & Govt Index	0.002254
B0B0	ICE BofA AAA-AA US Corporate & Government Index	0.003198
B0BL	ICE BofA AAA-AA US Large Cap Corporate & Government Index	0.003234
B910	ICE BofA 10+ Year AAA-A US Corporate & Government Index	0.010335
B9A0	ICE BofA 10+ Year US Corporate & Government Index	0.008374
B9B0	ICE BofA 10+ Year AAA-AA US Corporate & Government Index	0.013322
BCGN	ICE 10+ Year US Treasury, Agency & Corporate Index	0.008871
BL10	ICE BofA 5+ Year AAA-A US Corporate & Government Index	0.005366
BLA0	ICE BofA 5+ Year US Corporate & Government Index	0.004316
C010	ICE BofA AAA-A US Corporate Index	0.012124
C0A0	ICE BofA US Corporate Index	0.006656
C0A0CNZ	ICE US Corporate Net Zero 2050 Index	0.010429
C0A0CNZX	ICE US Corporate Net Zero 2050 Fossil-Fuel Screened Index	0.004862
C0A0CTB	ICE US Corporate Climate Transition Index	0.009242
C0A0CTBA	ICE US Corporate Climate Transition Absolute Emissions Index	0.008650
C0A0GBPH	ICE BofA US Corporate Index GBP Hedged	0.006656

This listing does not include custom indices

FX/Forward Rates

FX/Forward Rates

The FX/Forward Rates tab contains the spot and forward currency rates used for currency and hedged return calculations.

View or download the data.

Enter an ISO currency code using the free type boxes, or use the drop down to select a base currency and then enter an as of date to see the rates for that date.

Click on any column header to sort the list and click on the same header a second time to sort the list in the opposite order. You can also click on the filter icon and filter the list using the following selection of criterion:

- Equals
- Contains
- Less than or equal to
- Greater than or equal to
- In range

FX/FORWARD RATES

Select Base Currency and Date

Base Currency USD Dates 11/21/2025 Clear Column Filters

ISO Code	Currency	Spot Rate	Forward Rate to Month End
ARS	Argentine Peso	0.0007020	0.0006951
AUD	Australian Dollar	0.6434500	0.6435149
BDT	Bangladesh Taka	0.0081566	0.0000000
BHD	Bahraini Dinar	2.6525199	2.6521957
BRL	Brazilian Real	0.1846500	0.1842128
CAD	Canadian Dollar	0.7079395	0.7082588
CHF	Swiss Franc	1.2366289	1.2379621
CLP	Chilean Peso	0.0010634	0.0010635
CNH	Chinese Offshore Renminbi	0.1406351	0.1407252
CNY	Chinese Yuan	0.1406430	0.1407297
COP	Colombian Peso	0.0002619	0.0002616
CRC	Costa Rica Colon	0.0020036	0.0000000
CZK	Czech Koruna	0.0474289	0.0474400
DKK	Danish Krone	0.1539919	0.1540861
EGP	Egyptian Pound	0.0210748	0.0000000
EUR	Euro	1.1501500	1.1507543
GBP	British Pound	1.3086000	1.3086000
GHS	Ghana Cedi	0.0899685	0.0895157
HKD	Hong Kong Dollar	0.1284423	0.1284887
HRK	Croatian Kuna	0.1526519	0.1527316
HUF	Hungarian Forint	0.0029944	0.0029926
IDR	Indonesia Rupiah	0.0000599	0.0000599
ILS	Israeli Shekel	0.3040946	0.3041675
INR	Indian Rupee	0.0111751	0.0111696
JPY	Japanese Yen	0.0063875	0.0063934
KES	Kenyan Schilling	0.0077250	0.0077137

WM/Reuters Closing Mid Spot Rates and Forward Rates

The WM/Reuters Closing Spot Rates and the WM/Reuters Forward Rates provided by The WM Company plc in conjunction with Reuters. The WM Company plc shall not be liable for any errors in or delays in providing or making available the data contained within this service or for any actions taken in reliance on the same except to the extent that the same is directly caused by its or its employees' negligence.

Charts

Charts – Overview

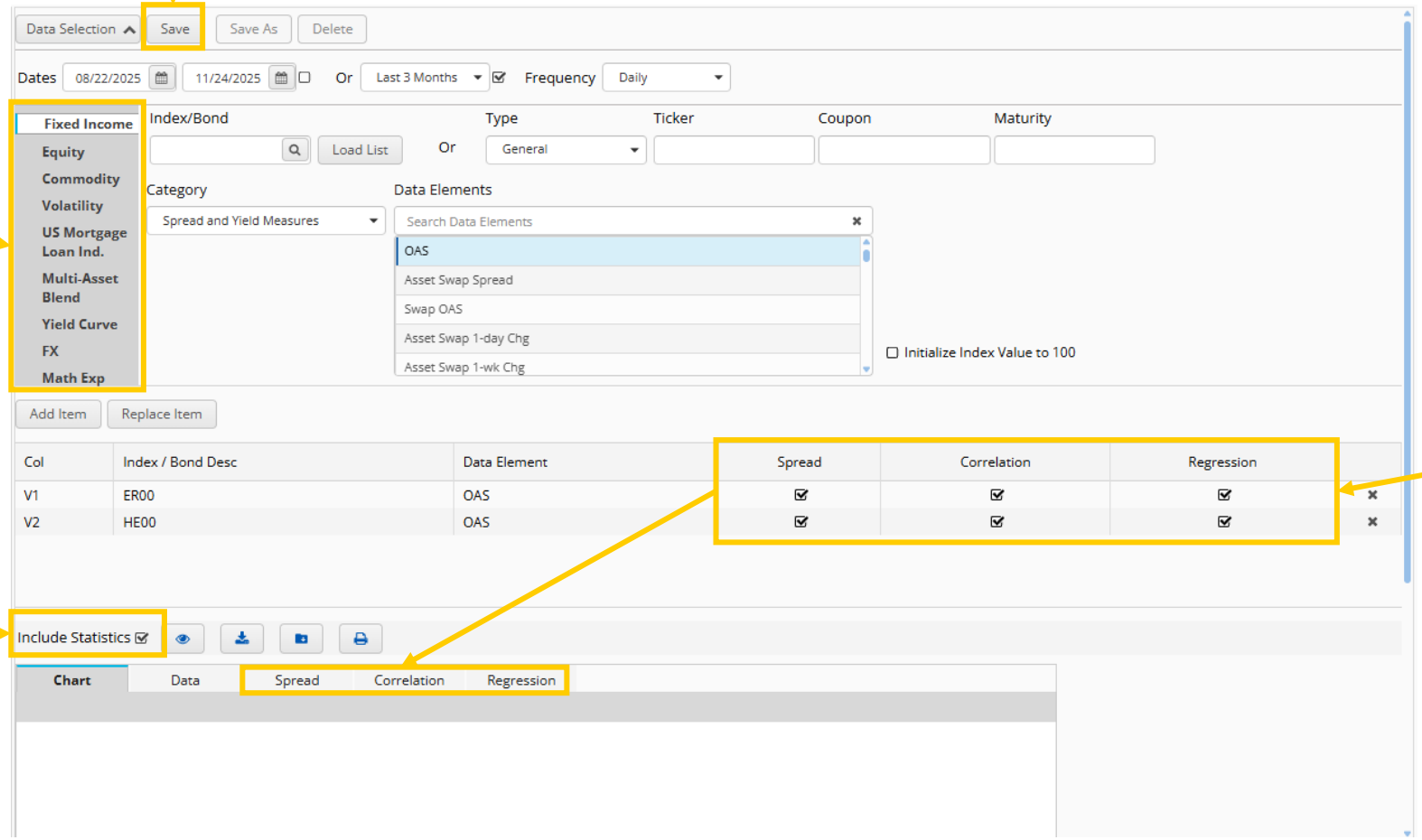
Go to the Charts tab to create and save charts that cover an extensive historical database of performance, risk, liquidity, and many other characteristics for individual constituents, indices, points on government, swap, and corporate yield curves, and FX rates.

Remember to save your chart.

Select a product tab to add data elements to your chart.

You can combine fields from any of the product tabs in a single chart.

In the Math Exp tab, you can also create your own time series based on mathematical operations applied to the selected product data.

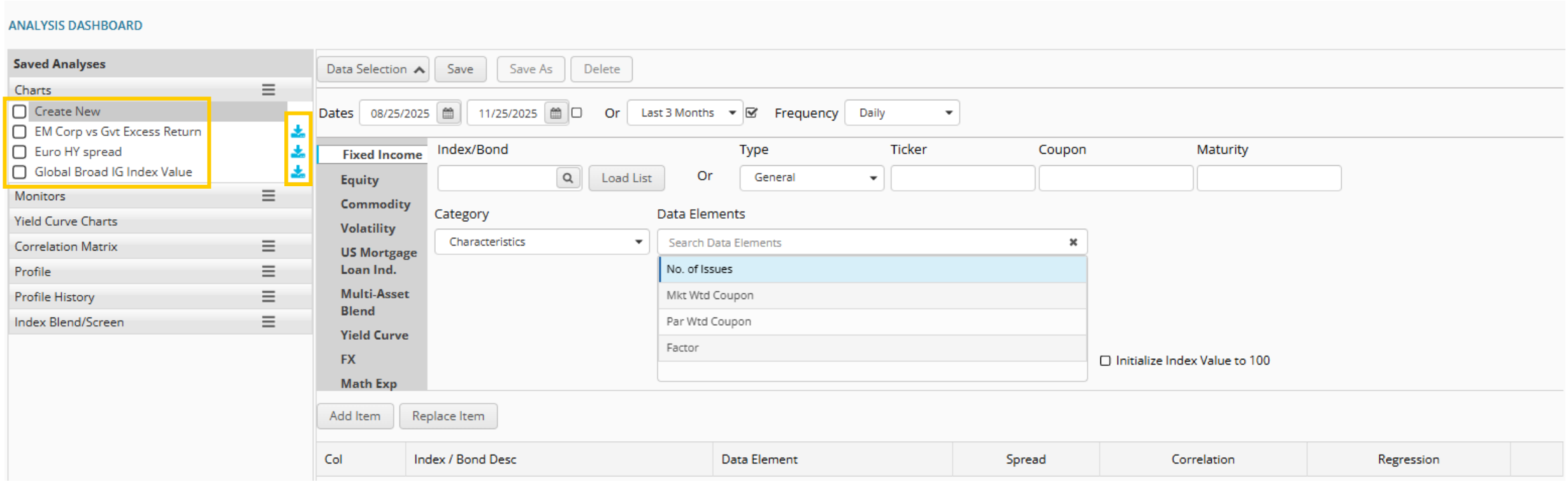


By default, statistics will appear below the generated chart. You can uncheck this box to deselect the option.

As items are added, Spread, Correlation, and Regression calculations can also be generated from the data element combinations selected. Each of these will be displayed in separate tabs.

Charts – Saved Files

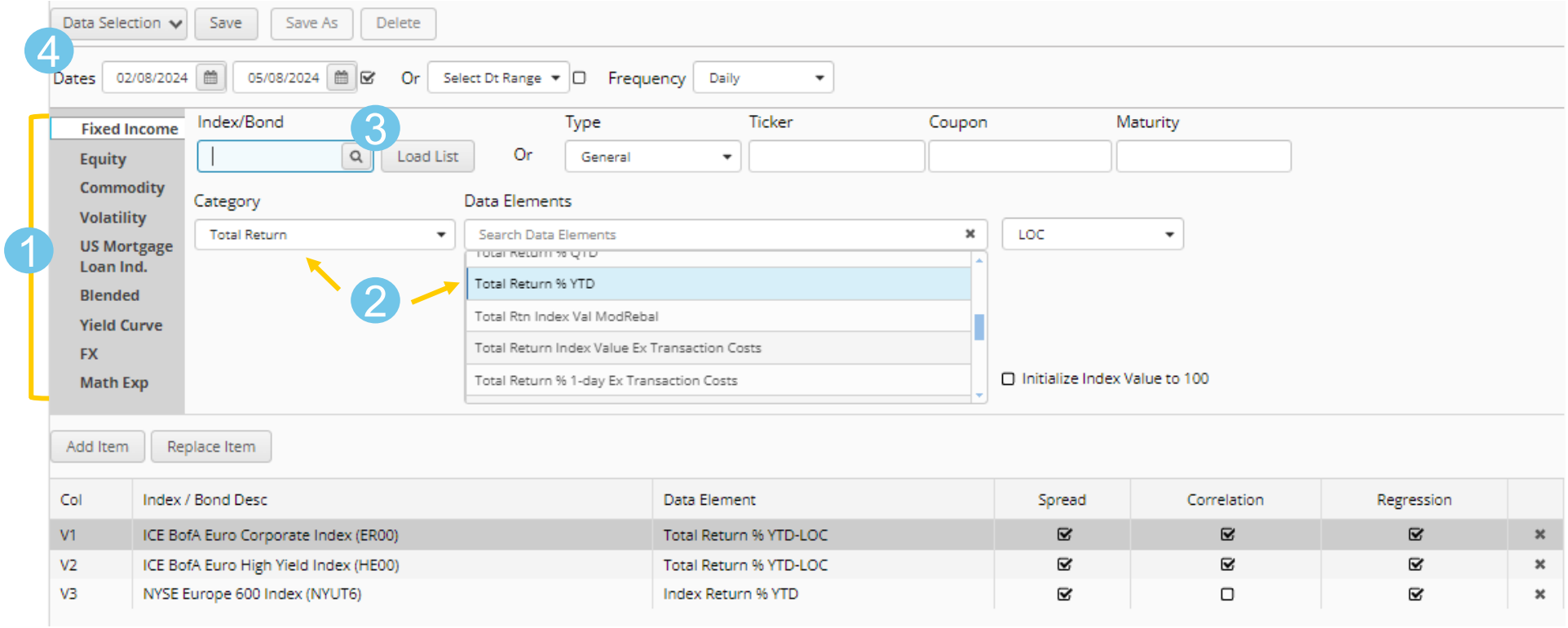
Any chart created can be saved under any desired name and will then be listed in the Analysis Dashboard on the lefthand side of the screen under “Charts”. Click on a file name to re-open a chart or click on the download icon next to any saved chart to save the chart to an excel file.



Charts – Create new chart for Security/Index level

To add items to view in a chart, choose the desired category, then enter the index/bond/security/etc and press enter or click the “Add Item” button.

1. Select the product type to display the available options
2. Use the category dropdown menu bar to find the data element(s) for the chart. Once found, highlight one or more using the ctrl + key
3. Enter a single index and press enter or click on “Add Item” button. For multiple indices, continue to add one at a time or use the Load list button
4. Select date range and frequency

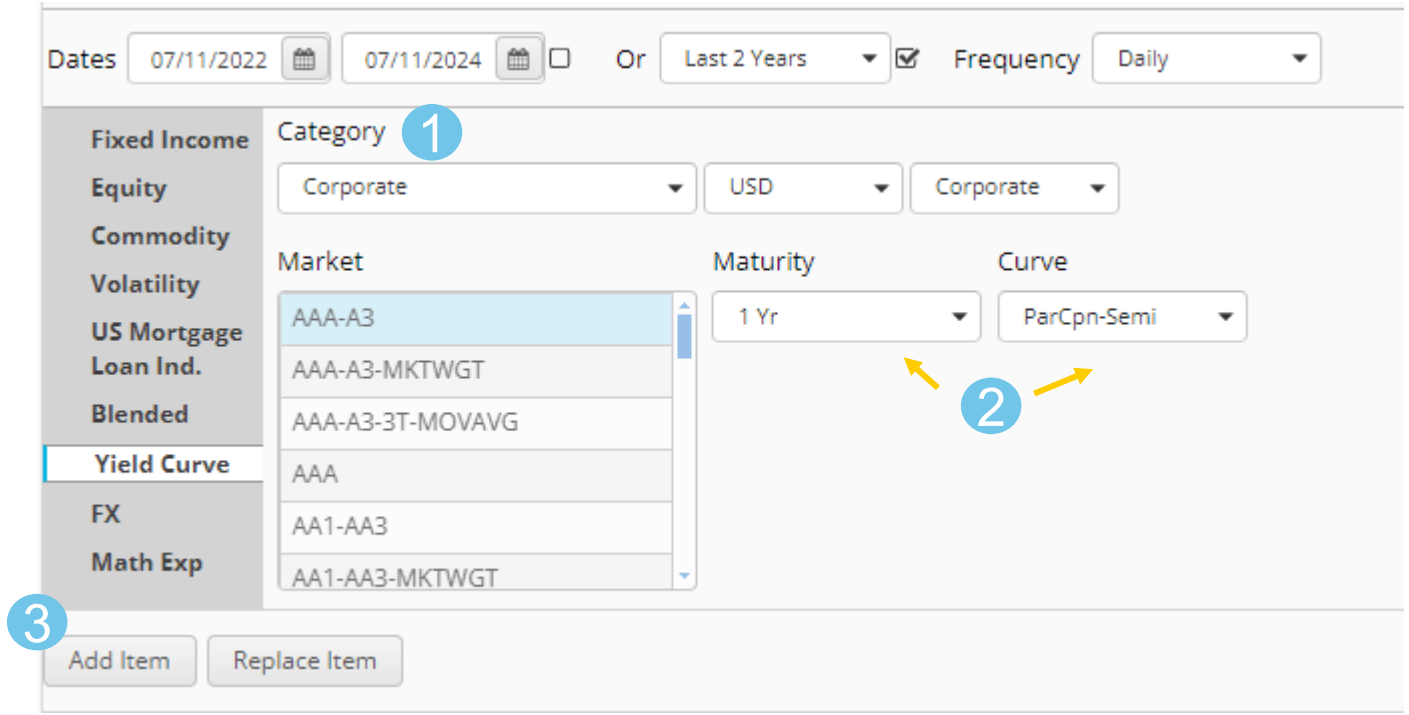


Note: each asset class will have its own selection of indices and available data elements

Create new chart – Yield curve data chart

Click on the Yield Curve tab to load par coupon or spot rates for a point along any one of our government, swap or corporate fair value yield curves. For corporate yield curves, which are segmented by rating and/or sector, you can also select the spread over the corresponding government curve.

1. Select a market (Gov't, Swap or Corp)
   - For corporates: select a currency and a sector (all Corporates, Financials, Industrials, Utilities), then specify a rating category
   - For governments and swaps select a country.
2. Select a Maturity point and a curve type (either part coupon or spot), spread curves are also available for corporates.
3. After you have made all selections, add to the yield curve series to the chart list.



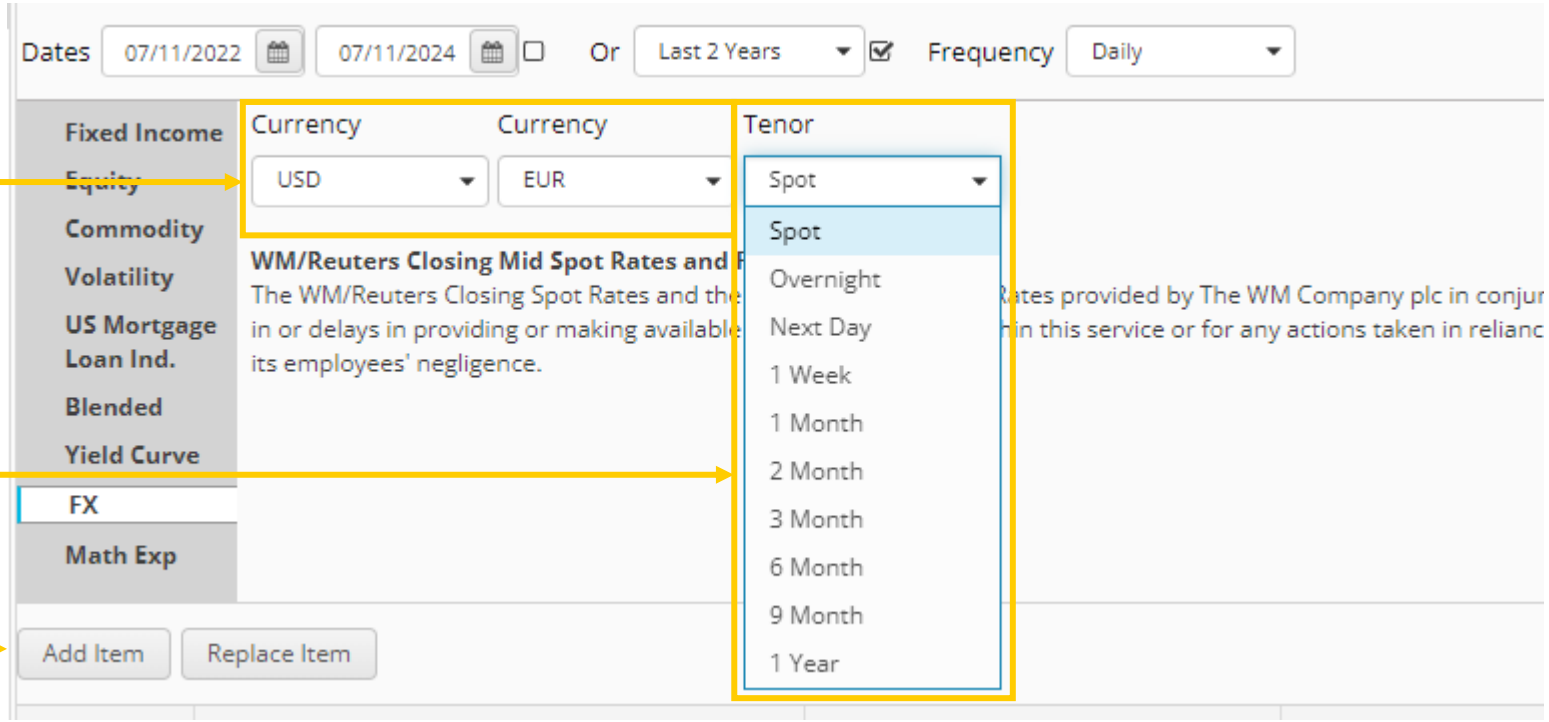
Create new chart – Currency data

Click on the FX tab to load the closing spot and forward cross rates used to calculate the global bond indices. Index calculations are based on The WM/Reuters Closing Spot Rates and The WM/Reuters Forward Rates provided by The WM Company plc in conjunction with Reuters.

Select a currency pair…

…and a tenor…

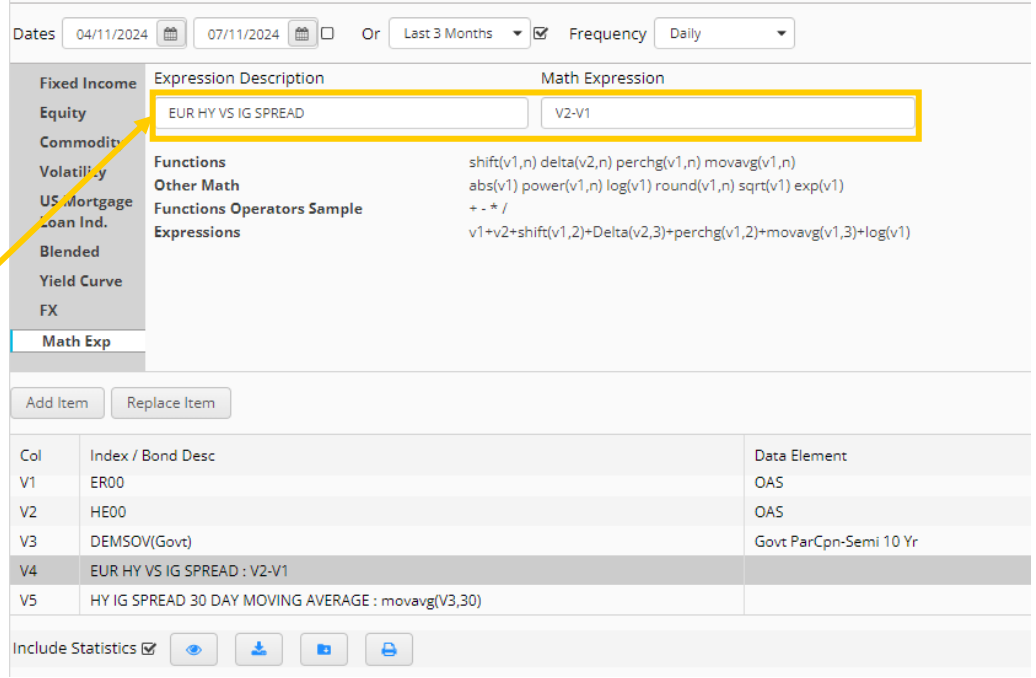
…then add the selection to your list.



Create new chart – Math Exp

Click on the Mathematical Expressions tab to create a time series derived from one or more previously selected bond, index, yield curve and/or FX data elements.

Enter a formula using the available functions (see below) and make sure to reference the assigned variable number/s for the previously selected data sets.

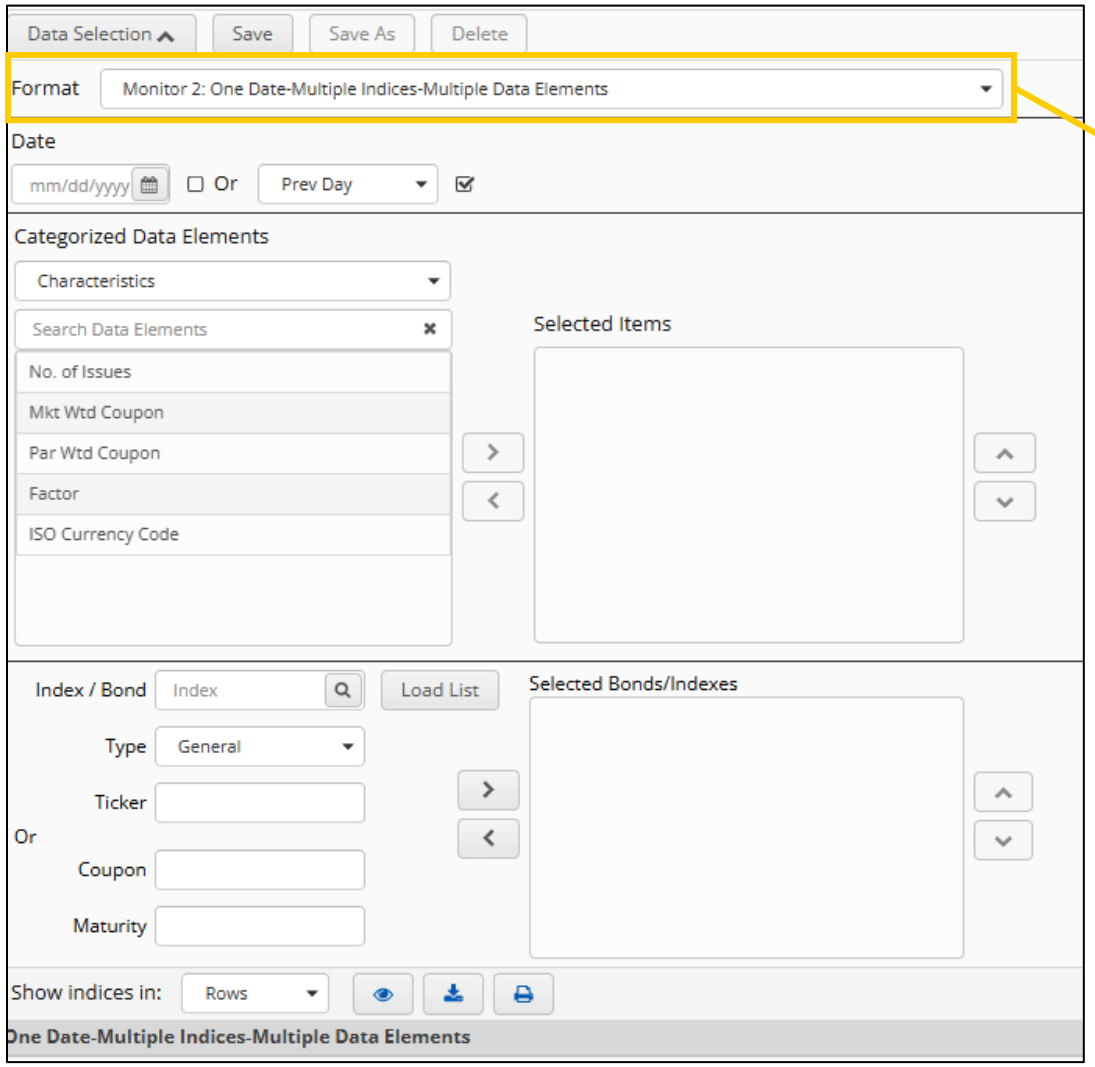


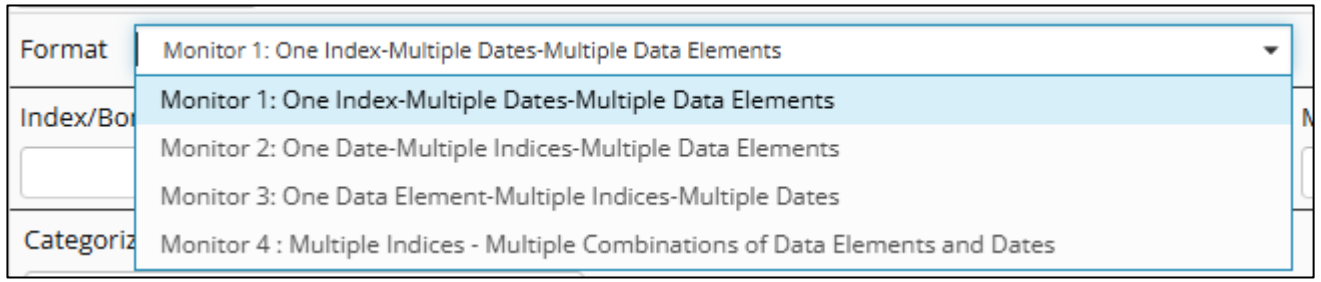
Function	Description
shift(v1,n)	Shift from previous n value. n = required number of observations to lag. This will align a second time series with an anchor.
delta(v2,n)	Change in value between previous n values, expressed as a whole number. n = required number of observations expressed between periods.
perchg(v1,n)	Percentage change between previous n values. n = required number of observations between values.
movavg(v1,n)	Rolling moving average of previous n values. n = required number of observations to average.
abs(v1)	Returns the absolute, positive value of the given numeric expression for each observation in the time series.
power(v1,n)	Returns the value of the given expression to the specified power. n = required power to be applied to each observation
log(v1)	Returns the natural logarithm of the given input for each observation in the time series.
round(v1,n)	Returns a numeric expression, rounded to the specified length or precision. n = required number of decimal places.
sqrt(v1)	Returns the square root of the given expression for each observation in the time series.
exp(v1)	Returns the exponential value of the given float expression

Monitors

Monitors – Select a template

Click on Monitors in the Index Analysis menu to design a customized report containing top-level index and/or individual constituent bond returns and statistics.





Start by selecting one of our four available format templates:

Monitor 1: one index with multiple dates/data elements

Monitor 2: one date with multiple indices/data elements

Monitor 3: one data element with multiple indices/dates

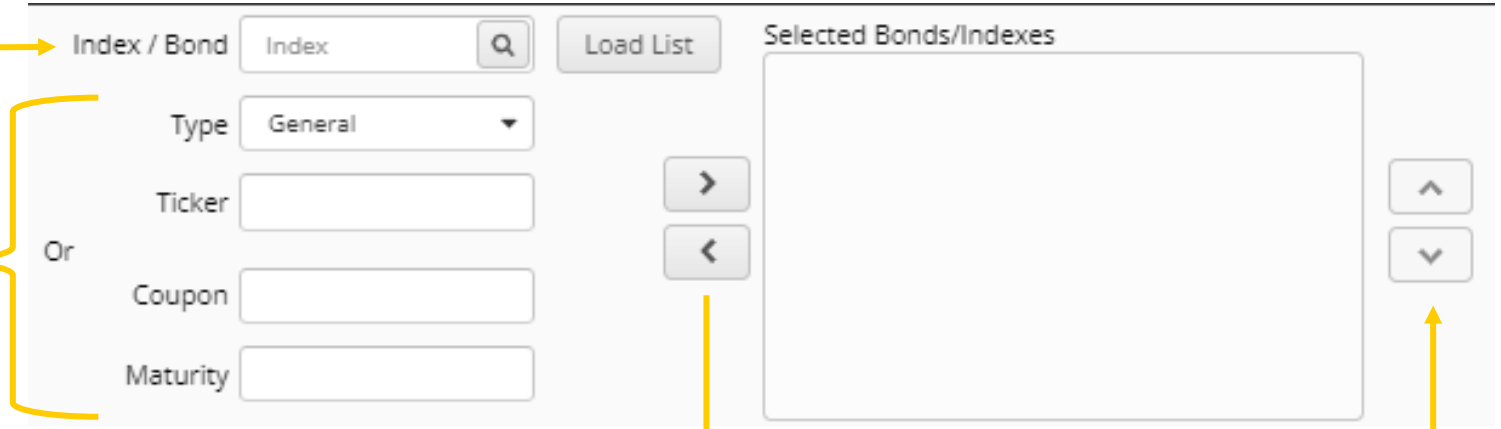
Monitor 4: multiple indices – Multiple combinations of data elements and dates

Monitors – Select indices/bonds

Monitors 2, 3 and 4

Enter an index ticker or a bond ISIN and then hit the return key to add it to the list.

…Alternatively, you can add a bond by its ticker, coupon and maturity. If you only provide one or two of the three you will get a pop-up list with all available bonds.



Click on the right arrow to add the index/bond to the monitor list. Use the left arrow to remove a selected item from the list.

Use the up and down arrows to re-order the list

Monitor 1

Monitor 1 templates only allow for one index/bond to be selected

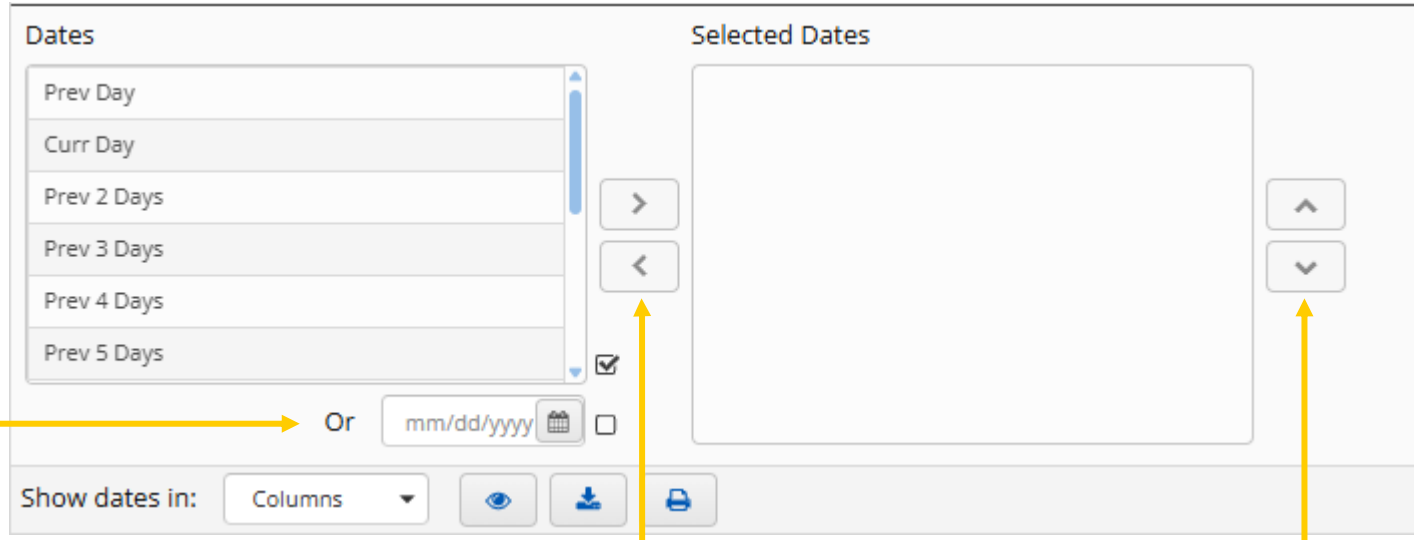
Monitors – Select dates (Monitors 1,2, and 3)

Monitors 1 and 3

You can add dates in relative terms (e.g. previous day, previous month-end day, previous quarter-end day, etc.)

Alternatively, you can enter specific dates.

Click on the right arrow to add the date(s) to the monitor list. Use the left arrow to remove a selected item from the list.



Use the up and down arrows to re-order the list

Monitor 2

Monitor 2 templates only allow for one date to be selected

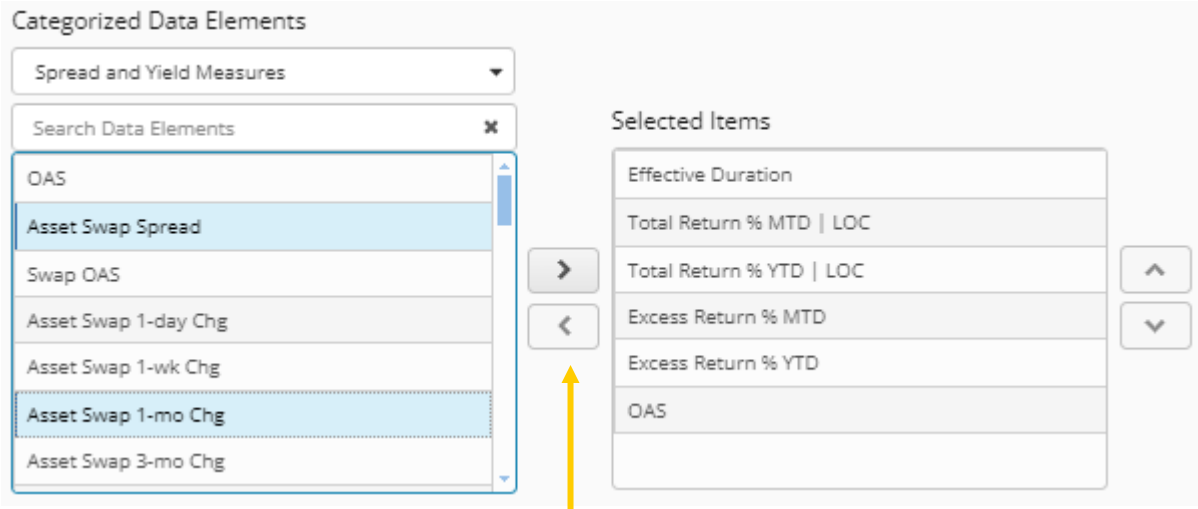
Monitors – Select data elements (Monitors 1,2, and 3)

Monitors 1 and 2

Use the dropdown menu to select one of the data categories…

…use the free-form text box to search within the data category

OR click to highlight one or more data element(s) in the section menu

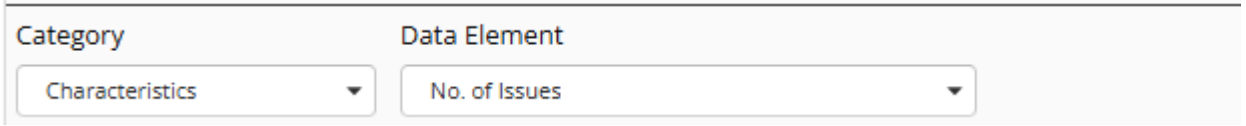


Then use the right and left arrow to add it to the Selected Items box

To re-arrange a data element in the list, highlight the data element, then use the up and down arrows.

Monitor 3

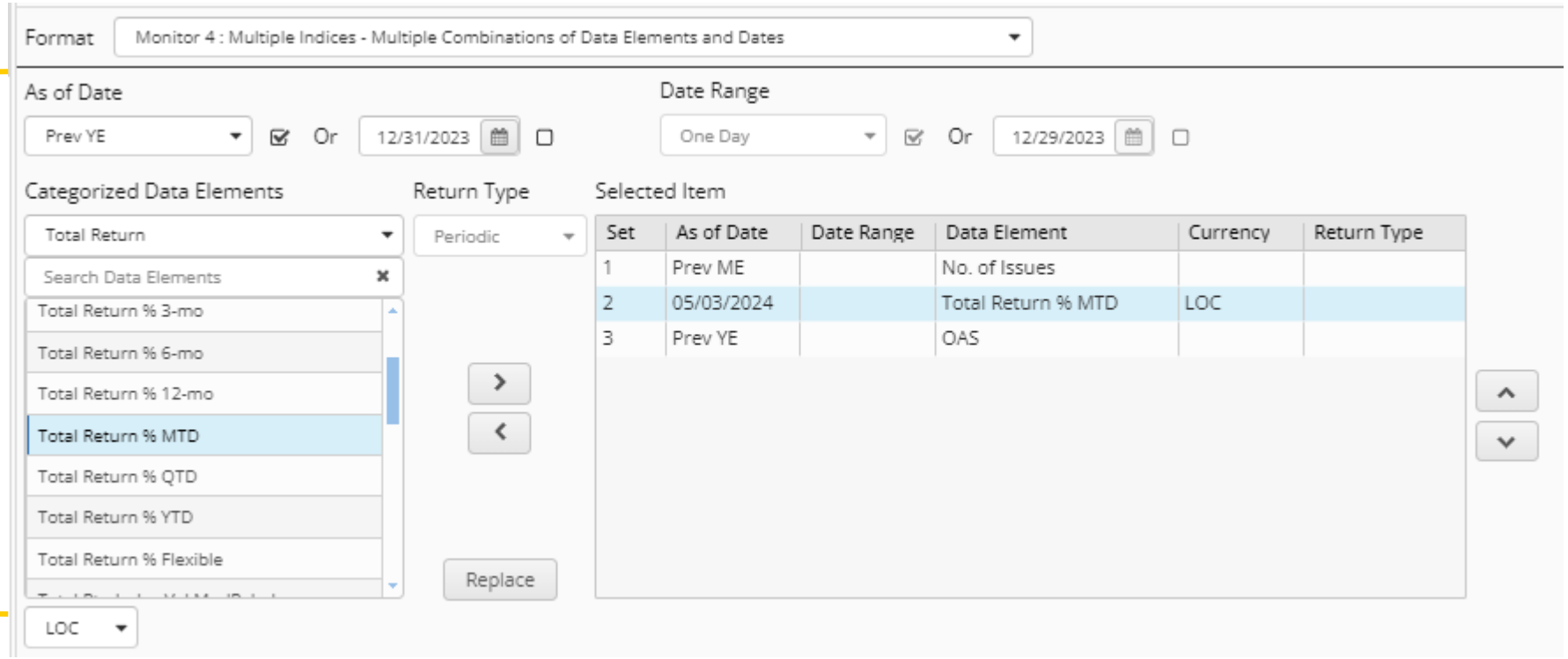
Monitor 3 templates only allow for one data element to be selected. Use the category dropdown menu and select the data element from the Data Element dropdown.



Monitor 4 – Select Dates and Data Elements

Monitor 4

Select both a specific date and a data element before adding it to the Selected Item list.



Monitors – Output results

Once you have set up your monitor, use the below icons to view, download, or print the results.

Save your template for future reference.

View, download, or print results.

Click on the Data Selection button to modify your selections.

Change the presentation results style between rows and columns.

Data Selection | Save | Save As | Delete

Show indices in: Rows

One Date-Multiple Indices-Multiple Data Elements

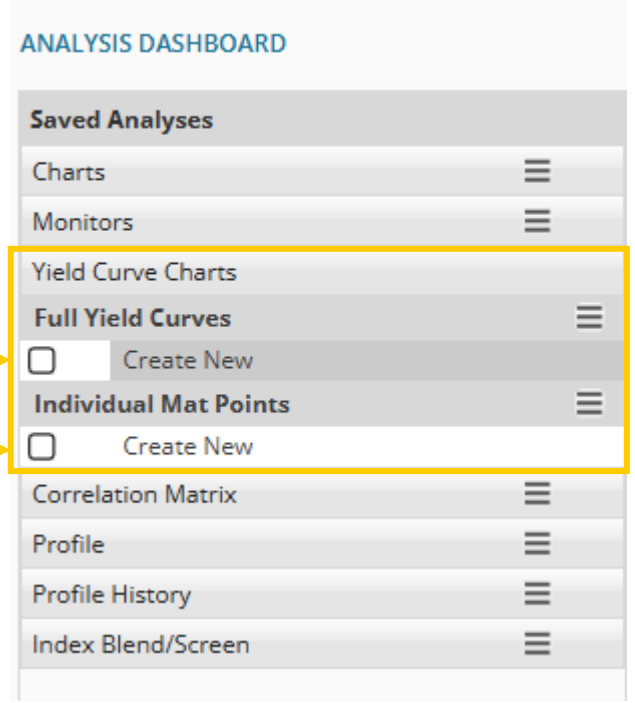
03/31/2024	OAS	OAS 1-mo Change	OAS 3-mo Change	Excess Return % 3-mo	Excess Return % 1-mo
G0P0-ICE BofA US Agency Index	13	4	0	0.197	-0.037
M0A0-ICE BofA US Mortgage Backed Securities Index	48	-4	0	-0.508	0.312
C0A0-ICE BofA US Corporate Index	94	-6	-10	1.032	0.554
C0A1-ICE BofA AAA US Corporate Index	38	-4	-2	0.717	0.525
C0A2-ICE BofA AA US Corporate Index	51	-4	-5	0.640	0.416
C0A3-ICE BofA Single-A US Corporate Index	80	-4	-8	0.868	0.477
C0A4-ICE BofA BBB US Corporate Index	117	-7	-12	1.254	0.651
R0A0-ICE BofA US Fixed Rate Asset Backed Securities Index	98	-2	-25	0.917	0.124
CMBS-ICE BofA US Fixed Rate CMBS Index	197	-5	-56	2.074	0.399

Yield Curve Charts

Yield Curve Charts – Select chart type

In the Yield Curve Charts function, you can chart and download a wide selection of government, swap, and corporate fair value yield and spread curves.

Click Create new under either “Full Yield Curves” or “Individual Maturity Points” in the Analysis Dashboard to display a new blank template.

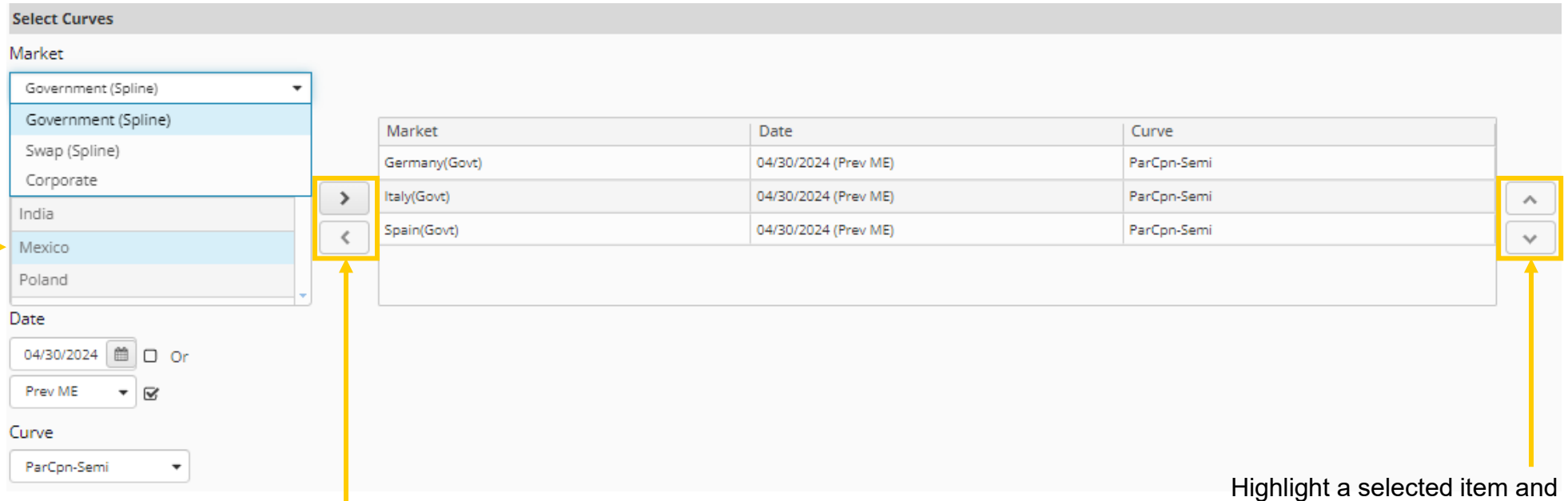


Yield Curve Charts – Select curve(s)

Start by selecting a curve type…

…then highlight one or more curves on the list…

…choose and date and a curve type…



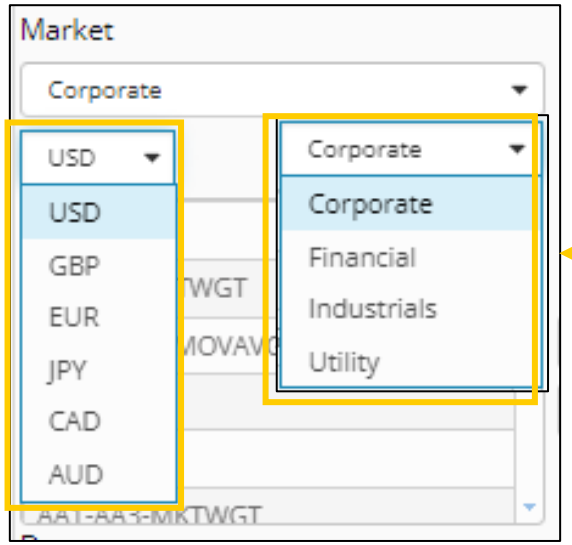
…lastly, click on the right arrow to add the corresponding market curve you have selected to the list. Use the left arrow to remove a selected item from the list.

Highlight a selected item and use the up/down arrows to change the list order.

Yield Curve Charts – Select curve(s) (corporate)

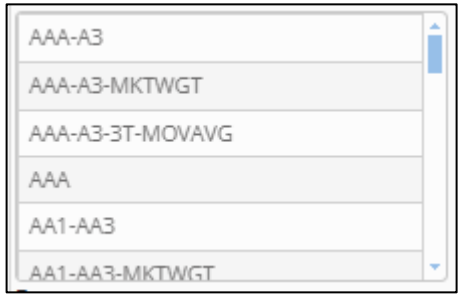
When the Corporate curve type is selected, you will have a choice of currency, sector, and rating.

Select desired currency from the drop-down options…



… then select a sector from the drop-down options…

… finally, select a rating category within the selected currency and sector.



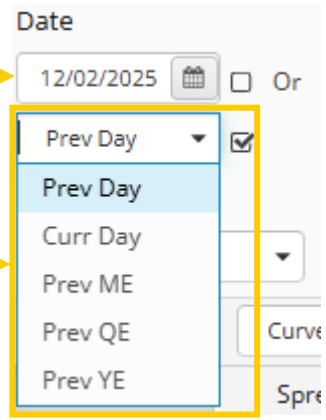
Yield Curve Charts – As of date and curve type

Date and curve choices vary between Full Yield Curve charts and Individual Maturity Points charts.

Full Yield Curve charts

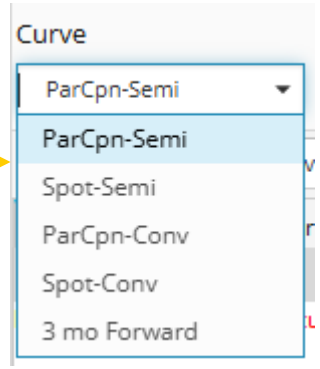
For Full Yield Curve charts, you can add specific dates…

… or you can add dates in relative terms (e.g., the previous day, previous month-end day, previous quarter-end day, etc.)



Finally, pick a curve type (e.g., par coupon or spot).

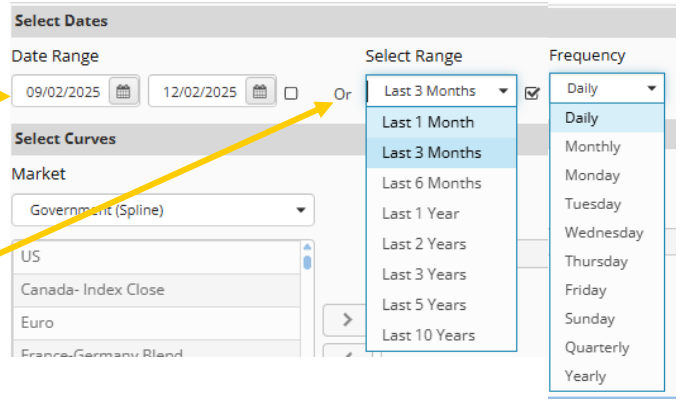
Note: Spread curves are only available for the Corporate market.



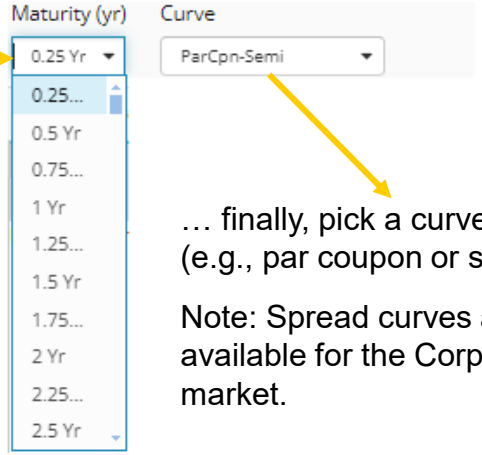
Individual Maturity Points charts

You can add specific date range…

… or select one of the drop-down date ranges and then a frequency.



Then you must select an individual maturity point…



… finally, pick a curve type (e.g., par coupon or spot).

Note: Spread curves are only available for the Corporate market.

Yield Curve Charts – Output results

Once you have set up your monitor, your chart will populate on the bottom half of the screen with separate tabs for spread and underlying raw data.

Save your template for future reference.

Display results in Annual or Semi-Annual data points

View, Download or Print results

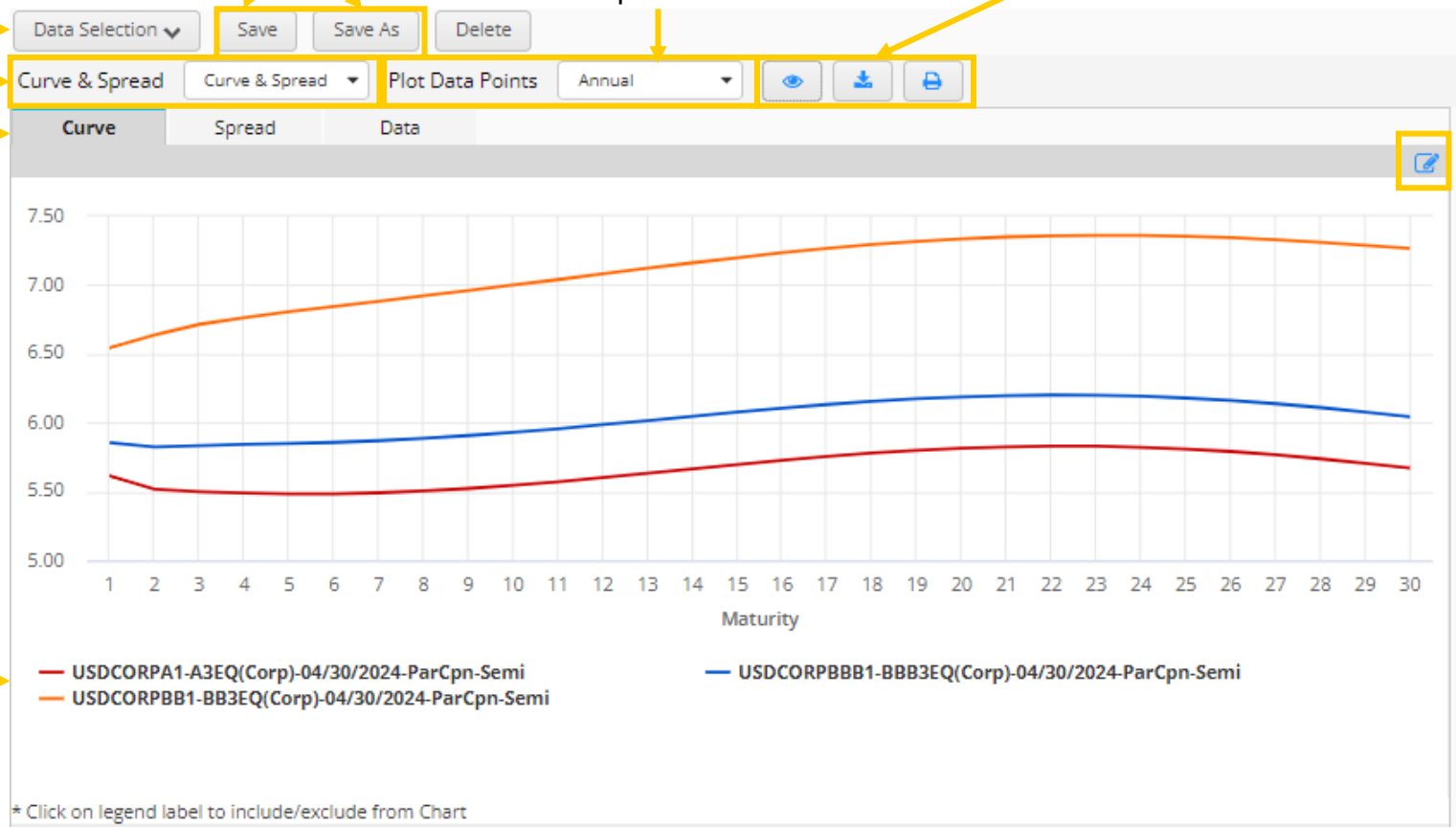
Click on the **Data Selection** button to modify the contents of the chart.

View Curve and/or Spread data.

Output results will be available in different tabs. Underlying data will always display in the data Tab

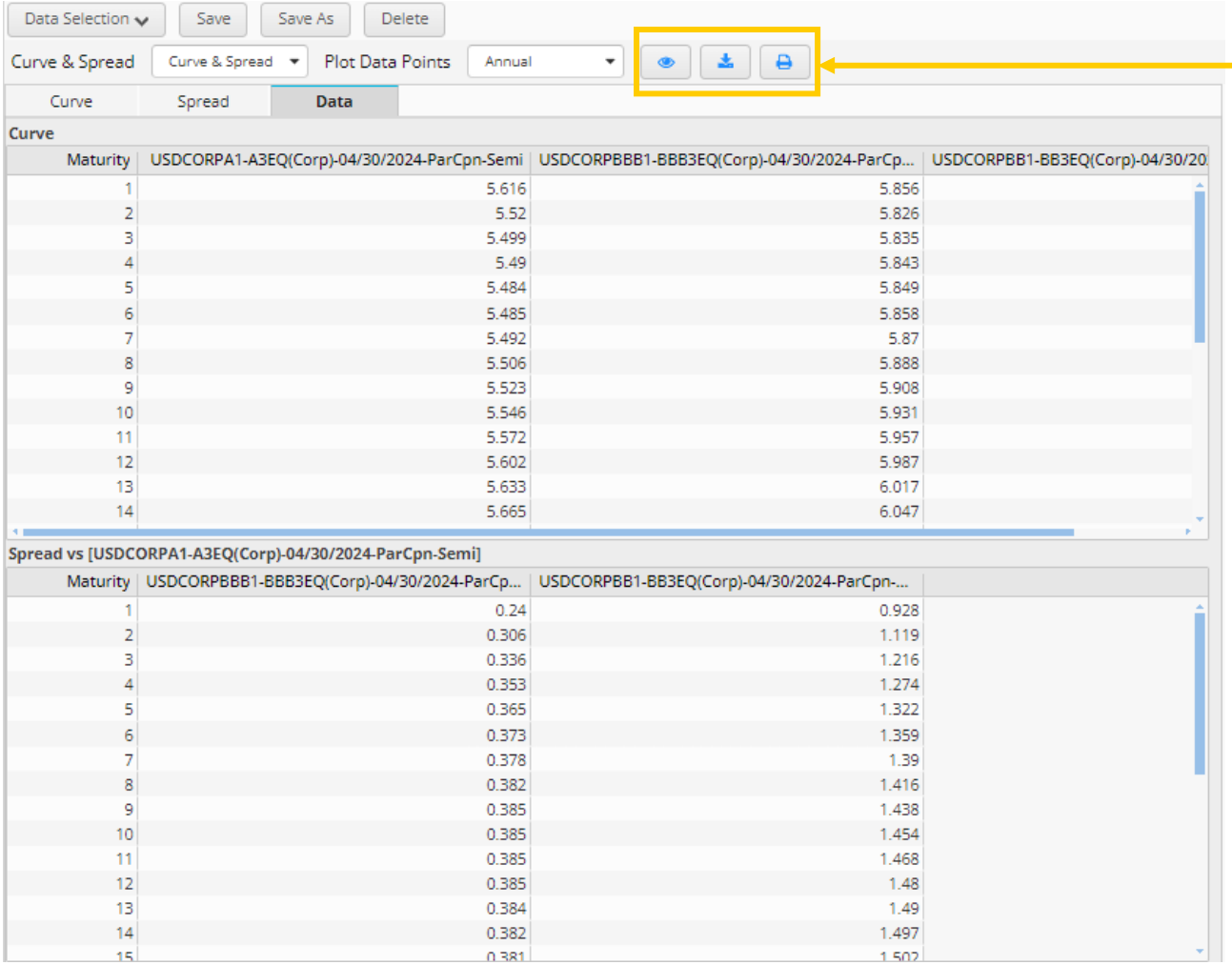
Change chart line colors and/or styles

Click on a curve name in the legend to temporarily remove it from the chart. Click it again to add it back.



Yield Curve Charts – Data Tab Output results

The data tab displays all underlying data points for each curve in the chart, and can be downloaded or printed



Maturity	USDCORPA1-A3EQ(Corp)-04/30/2024-ParCpn-Semi	USDCORPBBB1-BBB3EQ(Corp)-04/30/2024-ParCp...	USDCORPBB1-BB3EQ(Corp)-04/30/20
1	5.616	5.856	
2	5.52	5.826	
3	5.499	5.835	
4	5.49	5.843	
5	5.484	5.849	
6	5.485	5.858	
7	5.492	5.87	
8	5.506	5.888	
9	5.523	5.908	
10	5.546	5.931	
11	5.572	5.957	
12	5.602	5.987	
13	5.633	6.017	
14	5.665	6.047	

Maturity	USDCORPBBB1-BBB3EQ(Corp)-04/30/2024-ParCp...	USDCORPBB1-BB3EQ(Corp)-04/30/2024-ParCpn-...
1	0.24	0.928
2	0.306	1.119
3	0.336	1.216
4	0.353	1.274
5	0.365	1.322
6	0.373	1.359
7	0.378	1.39
8	0.382	1.416
9	0.385	1.438
10	0.385	1.454
11	0.385	1.468
12	0.385	1.48
13	0.384	1.49
14	0.382	1.497
15	0.381	1.502

View, Download or Print results

Correlation Matrix

Correlation Matrix – Overview

Using the Correlation Matrix function, you can run correlations across multiple indices

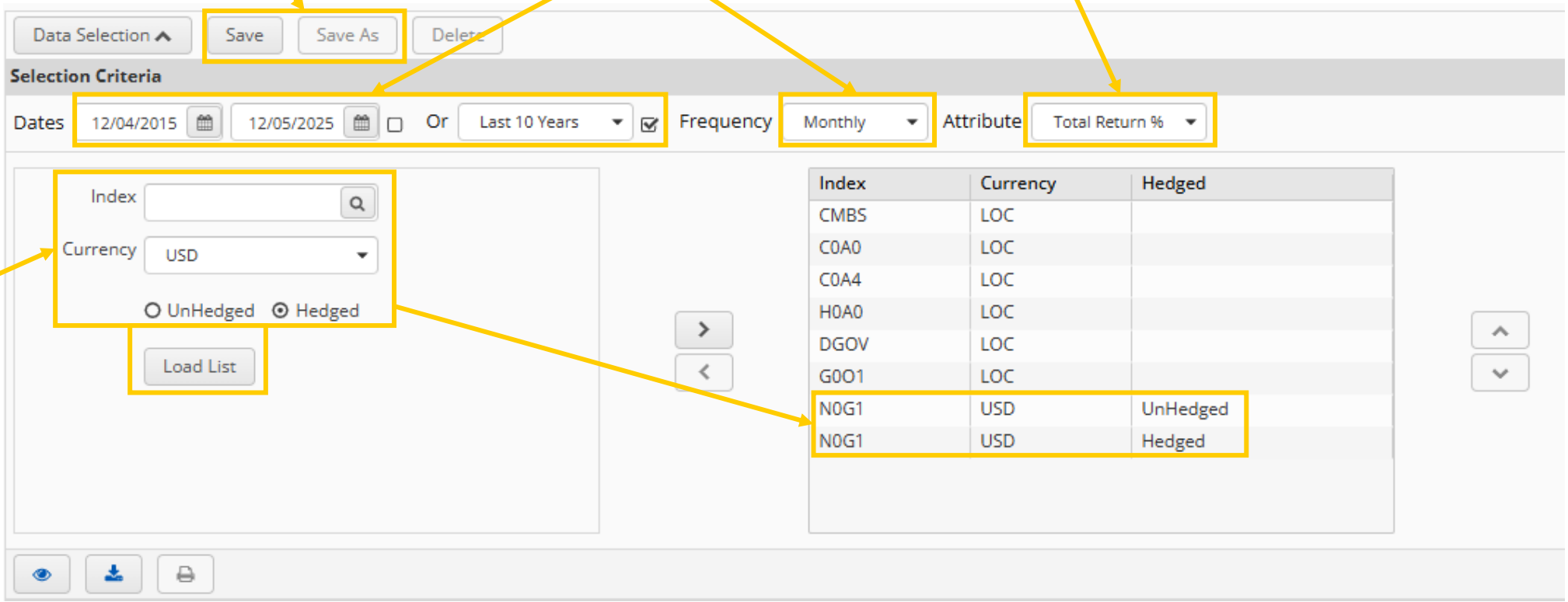
Save your matrix here.

Select your date range and then choose the frequency.

Choose from the following attributes: Total Return %, Price Return %, Govt OAS, Excess Return %

Enter the index ticker and currency combination. You can enter indices one at a time or use the **Load List** button to add multiple indices at once.

Use the Currency drop down to select the index local currency, or choose another base currency and select hedged or unhedged.



Correlation Matrix – Output results

Click on the Data Selection button to modify the selection criteria.

View, download, or print the matrix results.

Data Selection | Save | Save As | Delete

Correlation Matrix

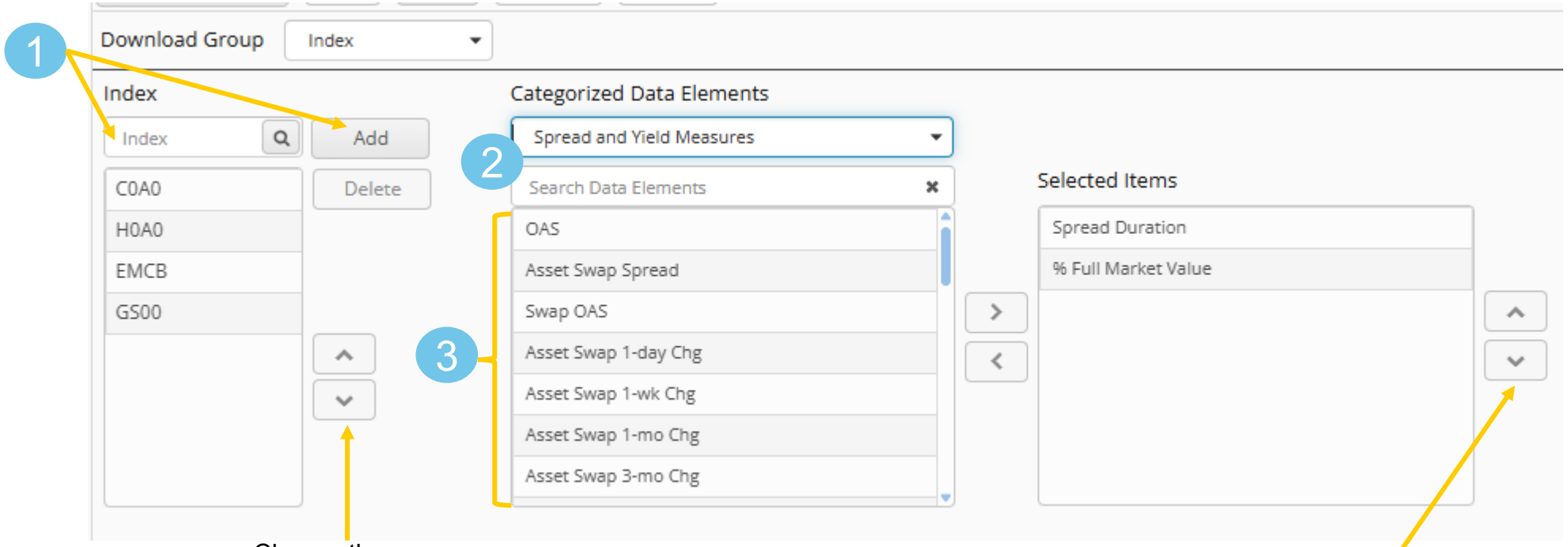
Total Return % 1-mo			CMBS	C0A0	C0A4	H0A0	DG...	G0O1	N0G1 USD UnHedged	N0G1 USD Hedged
ICE BofA US Fixed Rat...	CMBS	LOC	1	0.908	0.891	0.588	0.759	0.043	0.677	0.724
ICE BofA US Corporat...	C0A0	LOC		1	0.988	0.73	0.857	0.033	0.749	0.74
ICE BofA BBB US Corp...	C0A4	LOC			1	0.796	0.884	0.021	0.714	0.681
ICE BofA US High Yiel...	H0A0	LOC				1	0.826	-0.013	0.512	0.397
ICE BofA US Emerging...	DGOV	LOC					1	0.038	0.701	0.566
ICE BofA US 3-Month ...	G0O1	LOC						1	0.062	0.054
ICE BofA Global Gover...	N0G1	USD UnHedged							1	0.661
ICE BofA Global Gover...	N0G1	USD Hedged								1

Profile

Profile – Select indices and data elements

The profile Analysis function lets you create a report that segments an index into custom buckets. You can break the index down across up to three attributes and calculate returns and statistics for each cell in the segmented matrix. Once a profile is created, the report template is saved on your account and can be scheduled for automatic updates and automatic delivery to your email or FTP.

1. Start by entering an index ticker and clicking the Add button
2. Select a data category…
3. Highlight one or more fields from the selected data category and then use the right arrow to add the field(s) to the selected list. You can use the left arrow to remove a selected item from the list.

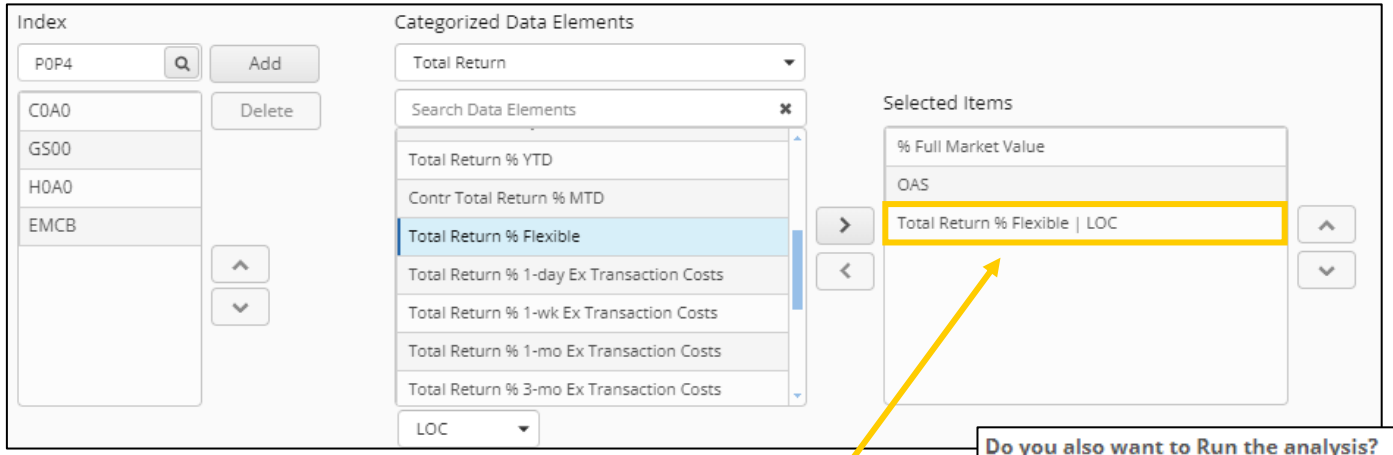


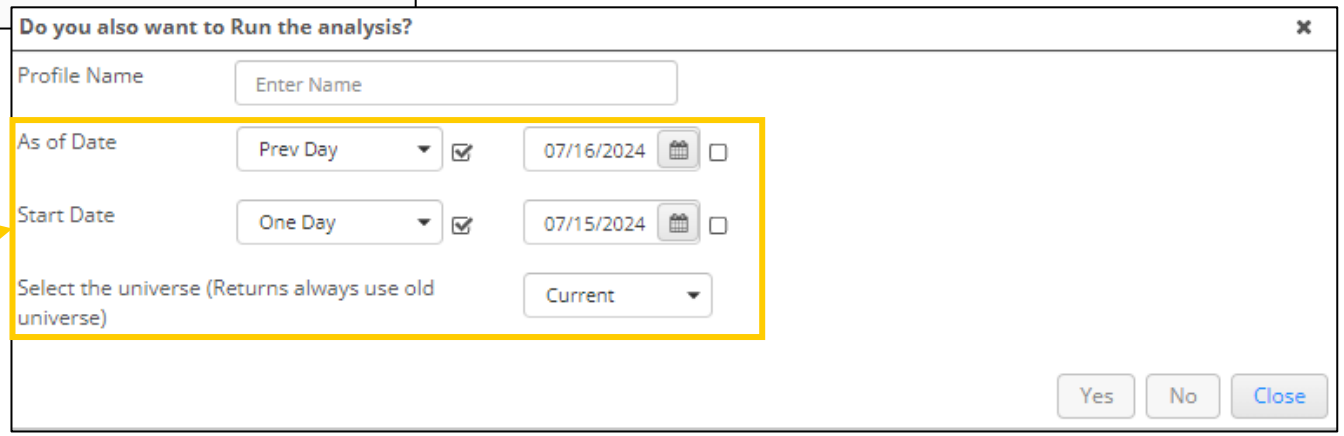
Change the order of the selected indices

Highlight a selected item and use the up/down arrows to change the list order

Profile – Flexible returns

The Profile Analysis tool has a flexible returns option that allows you to run the segmented performance analysis using custom date ranges.



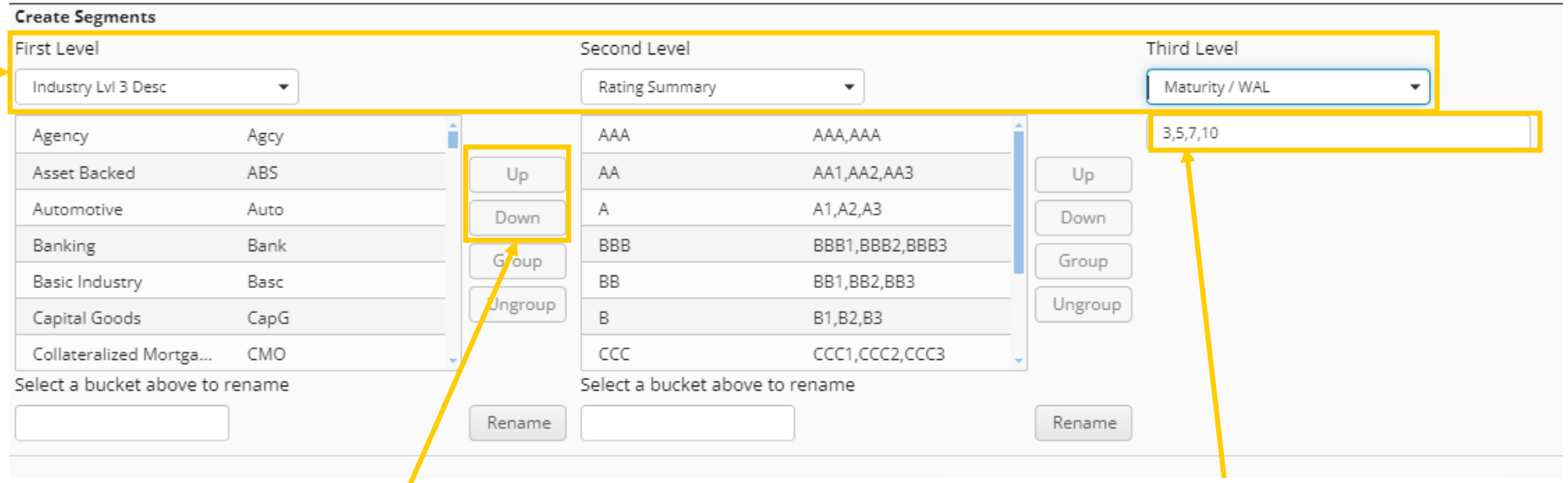


If Total Return % Flexible is selected, when you click **Run** or **Save** you will be asked to set the date range for the return calculation.

Profile Analysis – Create custom segments

You can segment the index into one, two, or three attributes.

Use the drop downs to select the attributes used to create the matrix. In this example the index will first be segmented by the Level 3 Sector classification, then by rating category and then by maturity bucket.

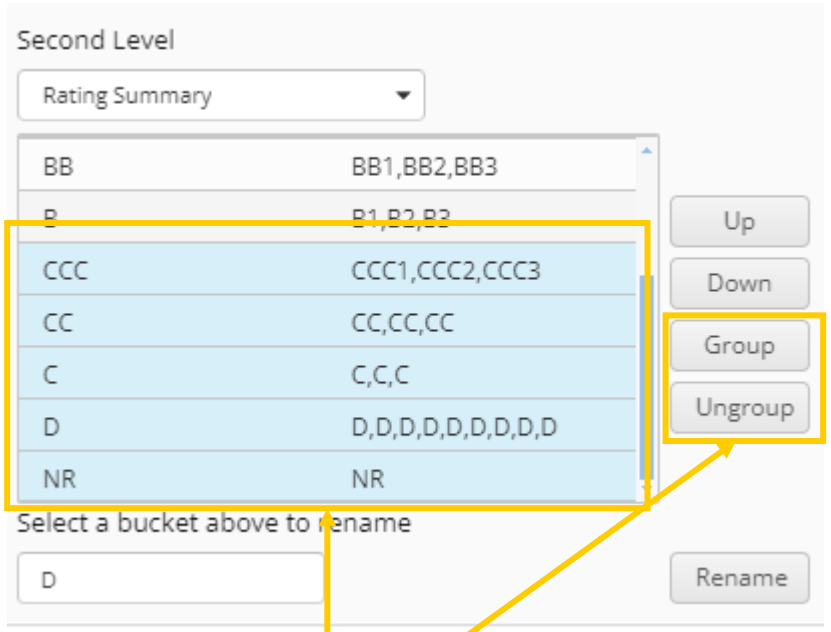


Highlight a category and use the **Up**/**Down** buttons to change the order in which it appears in the results.

Numeric fields such as maturity, duration, yield and spread will be populated with default bucket ranges that can be edited. Use commas to separate the break points.

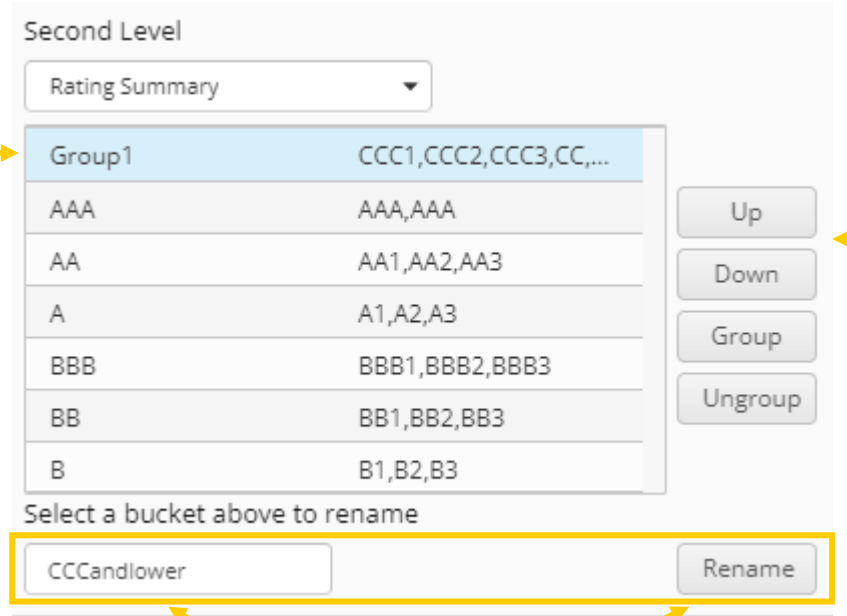
In this example the index will be segmented into five maturity buckets: < 3 years, 3-5 years, 5-7 years, 7-10 years and 10+ years.

Profile Analysis – Create custom segments (continued)



Select the data elements you want to group and click the **group** button.

The new custom group is placed at the top of the list with the name "Group#".



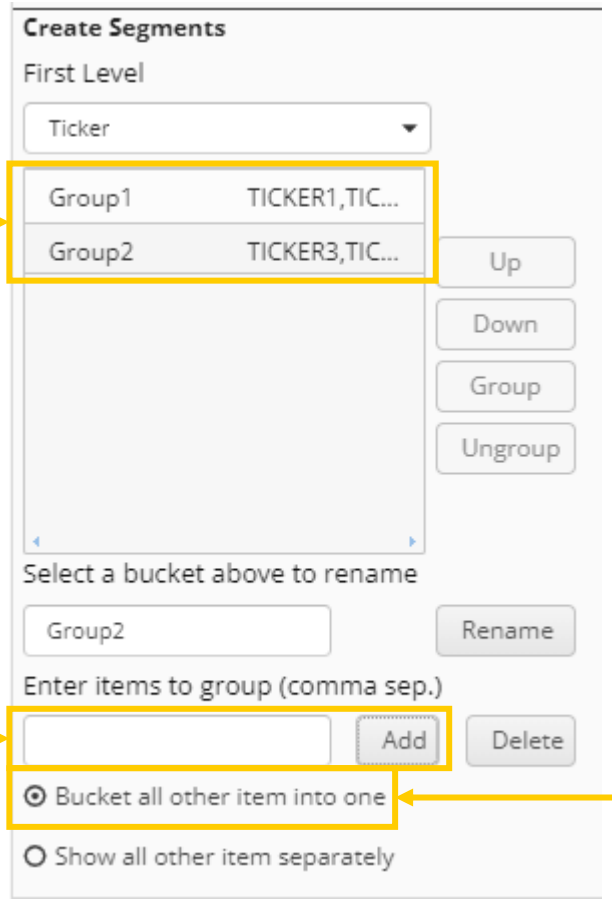
Highlight a Group, enter a name and click the **Rename** button.

Use the **Up/Down** buttons to re-order the list.

Profile Analysis – Create custom segments (continued)

When Ticker is selected as the attribute to be segmented, you have additional customization options.

In this example, TICKER1 and TICKER2 as one group, TICKER3 and TICKER4 will be a second group and all other issuers will be combined in a third group.



Create a group by entering one or more tickers and clicking the **Add** button.

All other tickers not included in a custom group can be shown individually or grouped together as a single line item.

Profile Analysis – Run/Save the report

After you have entered all parameters for your Profile Analysis, use the action buttons at the top of the screen to run and/or save your report.

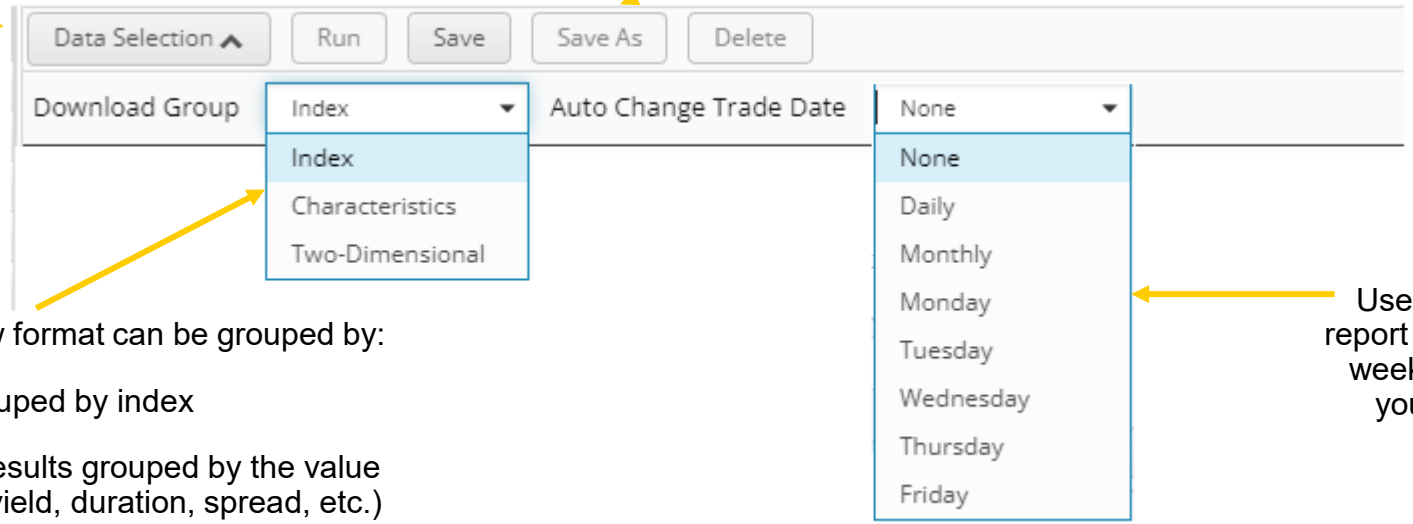
Note: the Run and **Save As** buttons are not active when you first create a new Profile, they become active after you have saved the profile.

Save your file and immediately run the report. This option becomes available after the first time it is saved.

Save your analysis but do not run the report.

Make a copy of an existing file and save it under another name.

Open/Hide the input section of the screen.



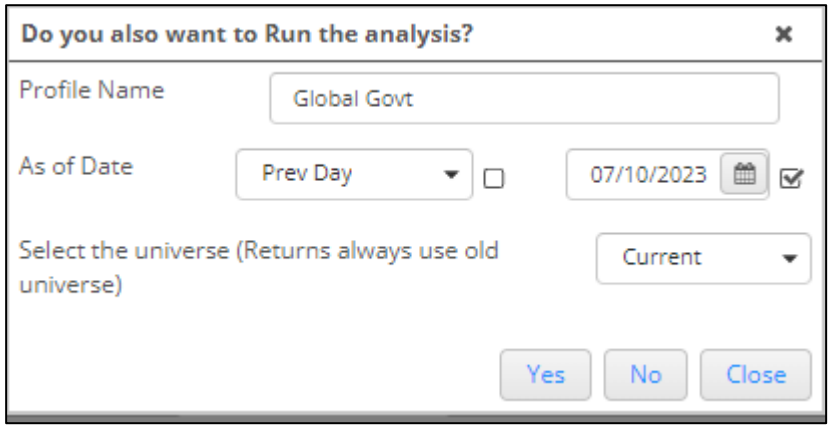
Your default download/view format can be grouped by:

- Index: show results grouped by index
- Characteristics: show results grouped by the value being calculated (e.g., yield, duration, spread, etc.)
- Two-dimensional: displays the results for a selected index/value in a two-dimensional matrix with the first attribute as the y-axis and the second attribute as the x-axis of the report.

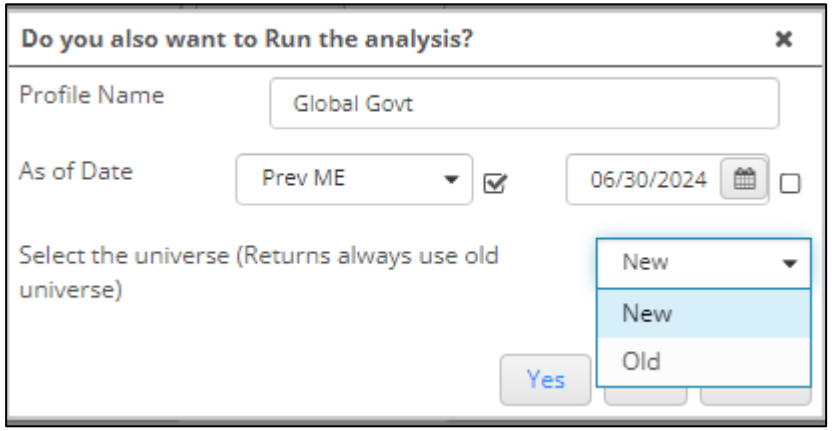
Use the drop down to schedule your report for automatic updates every night, week or month. For a weekly update you can pick the day of the week.

Profile Analysis – Run/Save the report (continued)

After you click the **Save** Button for a new Profile you will be asked to enter a file name and as of date. If you enter a month-end date you will also have to indicate whether you want to use the New (post-rebalancing) or Old (pre-rebalancing) constituent universe. After you have made your selections, click Yes to run the analysis or No to save the parameters without running the analysis.

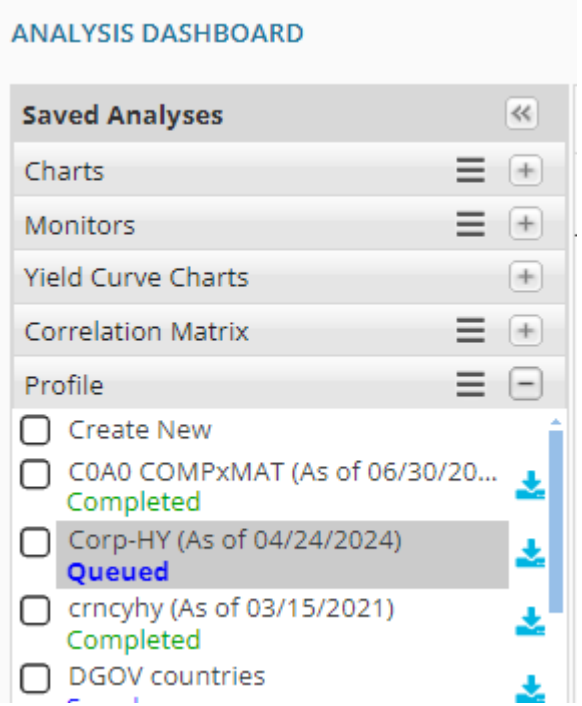


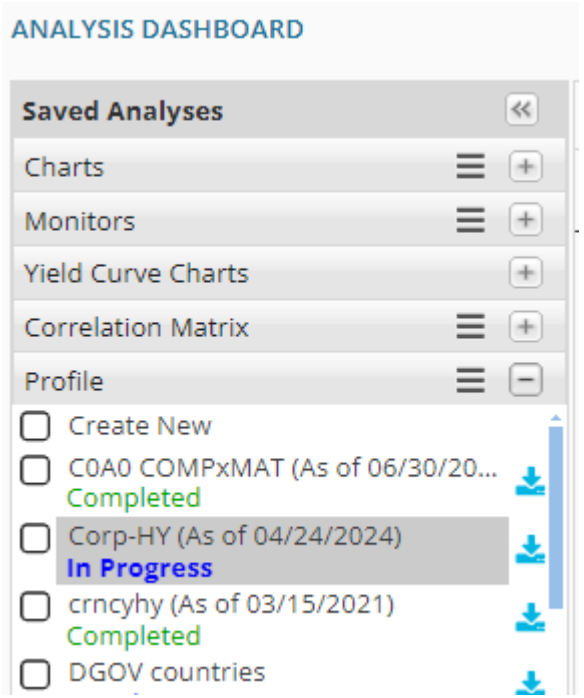
After you click the Run button for an existing Profile you will be asked to enter an as of date. If you enter a month-end date you will also have to indicate whether you want to use the New (post rebalancing) or Old (pre rebalancing) constituent universe. After the selections are made click Submit to run the analysis.

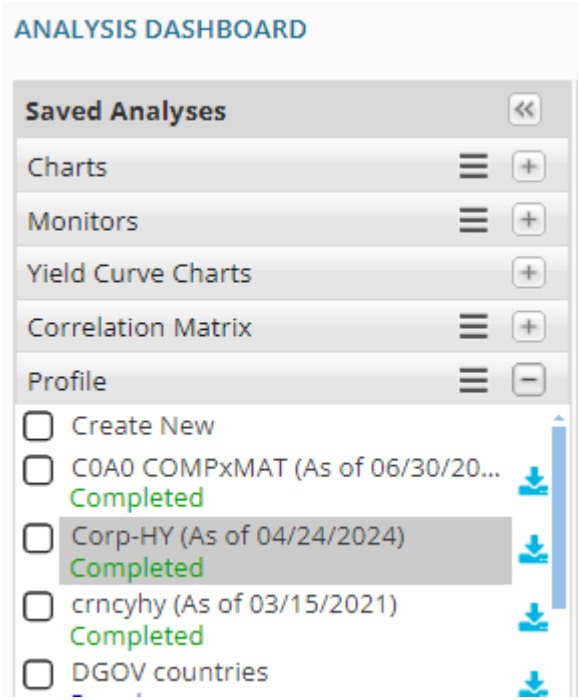


Profile Analysis – Run/Save the report (continued)

After you submit a Profile for calculation the file name will appear on the Analysis Dashboard marked as “Queued”. It will then progress to “In Progress” and finally “Completed” with the results displayed.







Profile Analysis – Output results

Click on Data Selection to modify the parameters for the analysis.

Click Download to export results for the currently displayed Index. Click Download All to export all indices in the analysis.

Click on a cell link for a pop-up window with its constituents.

Data Selection | Run | Save | Save As | Delete

Index Profile Analysis Output Data

C0A0

Expand All | Expand Next | Collapse Prev | Collapse All

C0A0 - 11/10/2022	%Full Val	YTW (sa)	OAS	Eff Dur	Avg Rating
Automotive - A1	0.44794	4.80	60	3.13	A1
Automotive - A2	0.17282	5.11	97	3.78	A2
Automotive - A3	0.35253	5.09	91	3.36	A3
Automotive - BBB1	0.40087	5.97	177	3.17	BBB1
Automotive - BBB2					
Automotive - BBB3					
Total - Automotive					
Banking - AAA					
Banking - AA2					
Banking - AA3					
Banking - A1					
Banking - A2					

Index: C0A0 as of Date: 11/10/2022
Level1: Automotive, Level2: BBB2

List for Month End: Current | Download | Close

No of issues: 24

Cusip	Description	Ticker	Coupon	MtyDate
412822AD	Harley-Davidson Inc.	HOG	3.500	07/28/20
412822AE	Harley-Davidson Inc.	HOG	4.625	07/28/20
03835VAF	Aptiv PLC	APTV	4.400	10/01/20
521865AY	Lear Corporation	LEA	3.800	09/15/20
03835VAG	Aptiv PLC	APTV	4.350	03/15/20
03835VAH	Aptiv PLC	APTV	5.400	03/15/20
521865AZ	Lear Corporation	LEA	5.250	05/15/20
521865BA	Lear Corporation	LEA	4.250	05/15/20
521865BB	Lear Corporation	LEA	3.500	05/30/20
41283LAY	Harley-Davidson Financial Servic...	HOG	3.350	06/08/20
372460AA	Genuine Parts Co	GPC	1.875	11/01/20
85855CAA	Stellantis Finance Us Inc	STLA	1.711	01/29/20

Profile Analysis – Output results (continued)

Use the **Collapse Previous** button to shrink the view of a three attribute matrix to the top two attributes, or use the **Collapse All** button to shrink the view to just the top attribute. Use the Expand Next and Expand All buttons to reverse the process.

Index Profile Analysis Output Data

C0A0

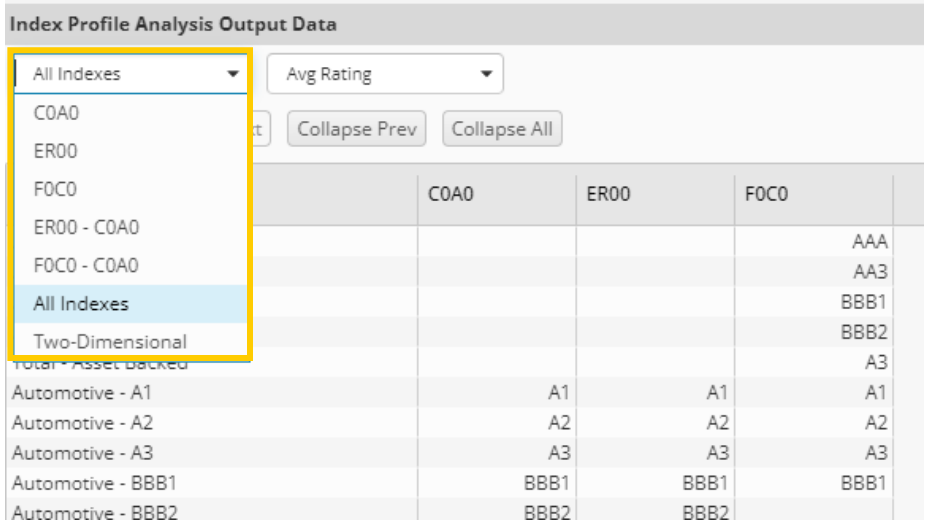
Expand All | Expand Next | Collapse Prev | Collapse All

C0A0 - 11/10/2022	%Full Val	YTW (sa)	OAS
Total - Automotive	2.23676	5.66	
Total - Banking	18.33399	5.85	
Total - Basic Industry	3.69821	6.04	
Total - Capital Goods	4.69757	5.38	
Total - Consumer Goods	5.67558	5.46	
Total - Energy	8.39666	5.81	
Total - Financial Services	9.69125	5.88	
Total - Healthcare	9.00339	5.33	
Total - Insurance	4.41284	5.93	
Total - Leisure	0.35653	6.73	
Total - Media	3.84606	6.01	
Total - Real Estate	3.42268	6.01	
Total - Retail	3.75760	5.24	
Total - Services	1.15846	5.54	
Total - Technology & Electronics	6.42646	5.37	
Total - Telecommunications	3.86611	5.66	
Total - Transportation	2.28031	5.71	
Total - Utility	8.68624	5.80	
Total - CASH	0.05331	0.00	

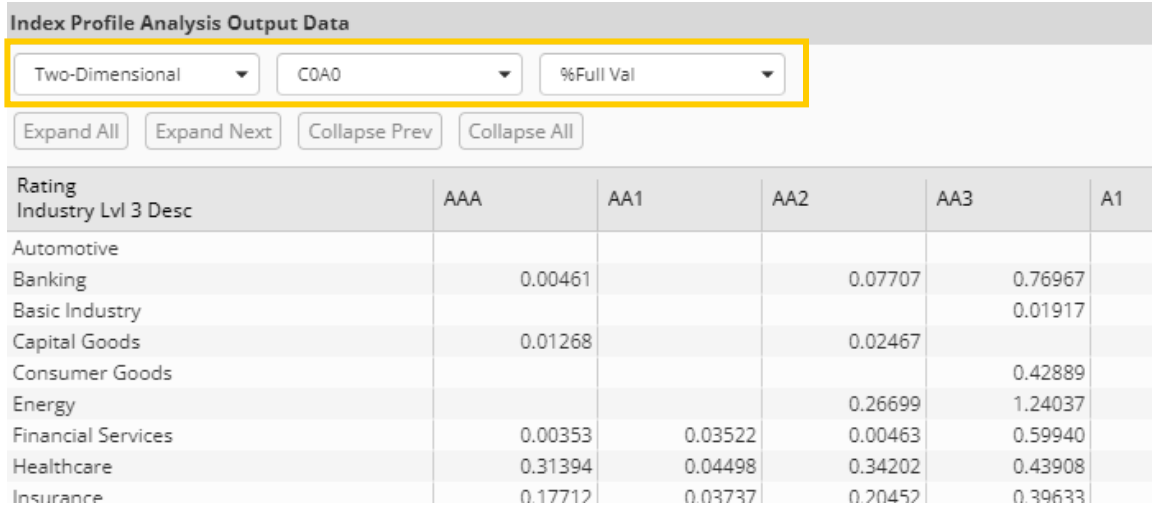
Profile Analysis – Output results (continued)

Use the drop-down button to display results in a variety of ways.

If using more than one index, select to view one index at a time, the differences between indices or all indices in the same view.



When a profile is built using only a segment level 1 and segment level 2, the Two-Dimensional view will display a matrix view.



Rating Industry Lvl 3 Desc	AAA	AA1	AA2	AA3	A1
Automotive					
Banking	0.00461		0.07707	0.76967	
Basic Industry				0.01917	
Capital Goods	0.01268		0.02467		
Consumer Goods				0.42889	
Energy			0.26699	1.24037	
Financial Services	0.00353	0.03522	0.00463	0.59940	
Healthcare	0.31394	0.04498	0.34202	0.43908	
Insurance	0.17712	0.03737	0.20452	0.39633	

Profile History

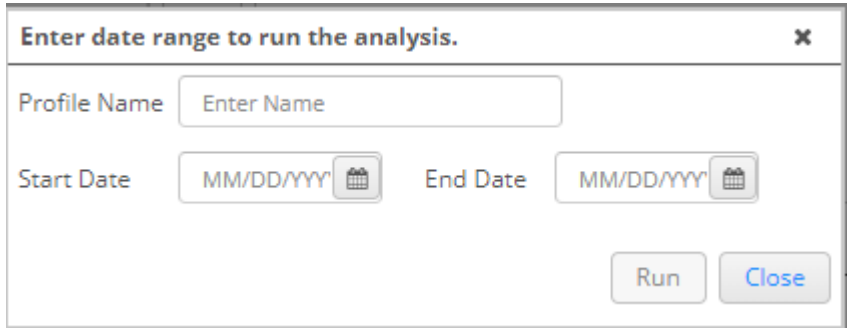
Running a Profile History analysis is the same as running a Profile analysis with just a few differences:

You will have to select a frequency.

You can only run one index per analysis.

When you run the analysis you will be asked to enter a date range instead of a single as of date.

Results can be exported to Excel but will not be shown on screen.



Index Blend/Screen

Index Blend/Screen – Overview

Use the Index Blend/Screen function to back test your own custom strategies. The following features are available on the Index Blend/Screen function

- **Blend Indices**: combine two or more standard indices with their weights determined automatically based on relative market capitalizations or based on fixed allocations that you enter manually.

- **Add Filters:** apply filters to a single standard index, or to a combination of blended standard indices, to include or exclude specific sectors, rating or maturity bands, etc.

- **Back Test Result:** compile historical results for your custom index on a monthly, quarterly or annual basis. History extends as far back as the later of either (i) 1997 or (ii) the launch date of the standard indices that are used as the basis for the custom index.

Index Blend/Screen – Template overview

Save the analysis and choose the time series to view the back test.

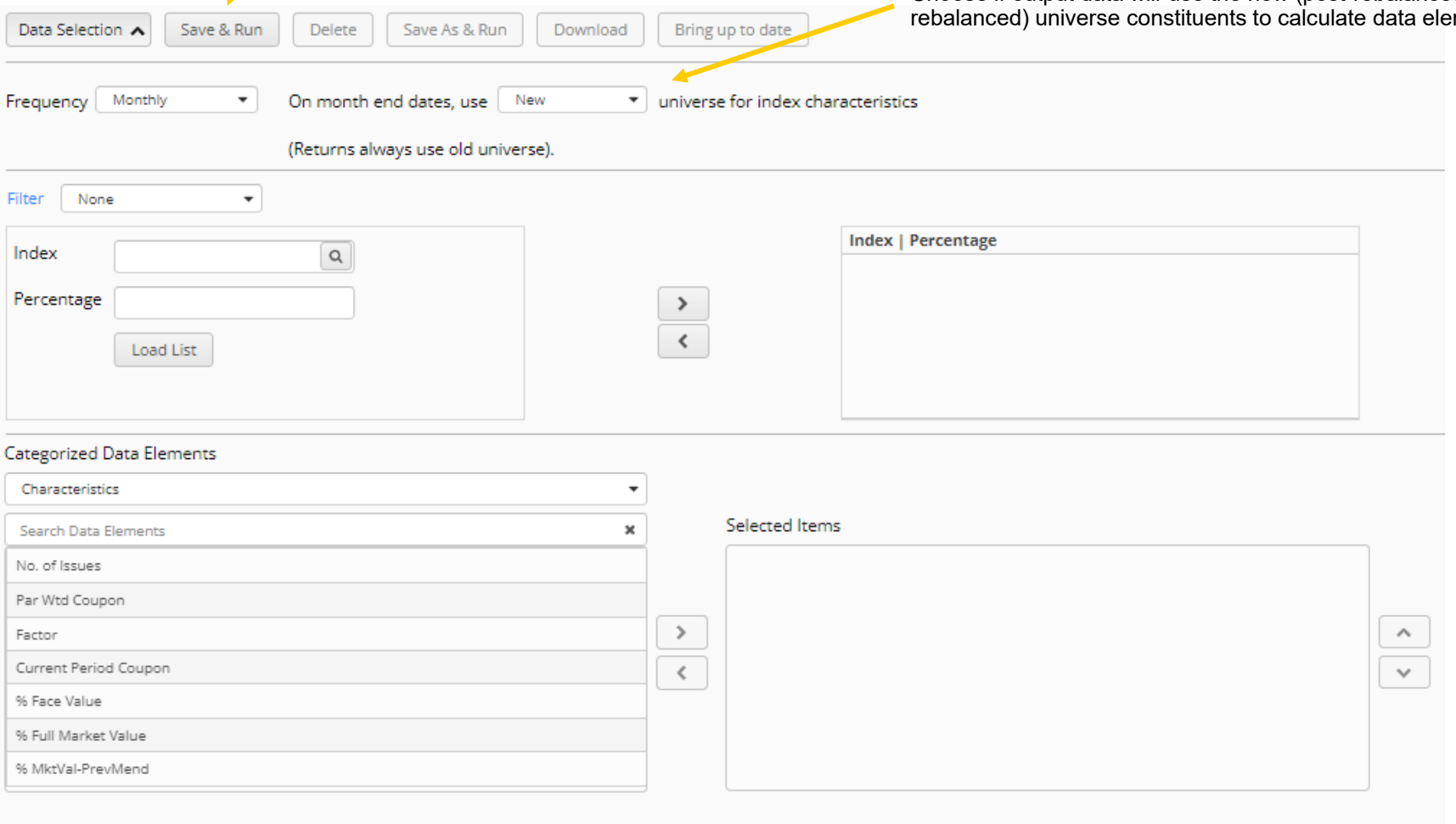
Choose if output data will use the new (post-rebalanced) or old (pre-rebalanced) universe constituents to calculate data elements.

Select a frequency

Create and/or apply a saved filter by clicking on the blue "Filter" hyperlink

Select Indices and weights if applying a fixed weight blend

Select data elements to view in a downloadable monthly report



Index Blend/Screen – Blend Indices

Start by selecting one or more standard indices to be used as the starting point for your custom index. If you select multiple indices, you have three weighting options for the Percentage field:

- Leave the field blank for all components, in which case the index will be capitalization-weighted.
- Assign a weight to each of the components with the sum totaling 100. The blended index will rebalance to these fixed weights monthly.
- Assign weights to some, but not all, of the components. The components that have not been assigned a weight will be capitalization-weighted relative to each other and that combined unit will receive the unassigned weight.

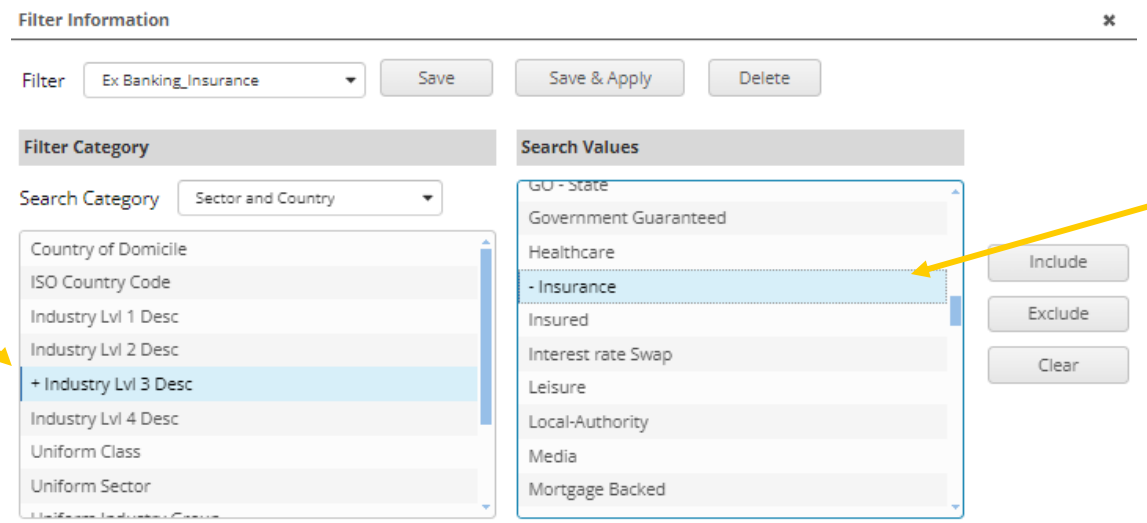
Use the right and left arrows to add and remove indices with their specific weighting to your custom blend.

Index Blend/Screen – Create and apply filters

Click on the Filter link to apply additional constraints on the selected standard indices. Saved filters can be applied quickly to any new prototype template.

Click on the Filter link to open the **Filter Information** Screen

Select a category and attribute on which to apply a filter…



…Highlight the specific values within the selected attribute that you want to include or exclude from the custom index and choose the Include or Exclude Option to add it to the filter Summary.

The **Filter Summary** shows a recap of all constraints included in the Filter.

Once all of your constraints have been added, click or the **Save** button to store the Filter, or Save and Apply to apply it to the current custom index**.**

In this example, the filter will exclude any constituents with a Level 3 sector classification equal to Banking or Insurance. You can include multiple constraints in the same Filter.

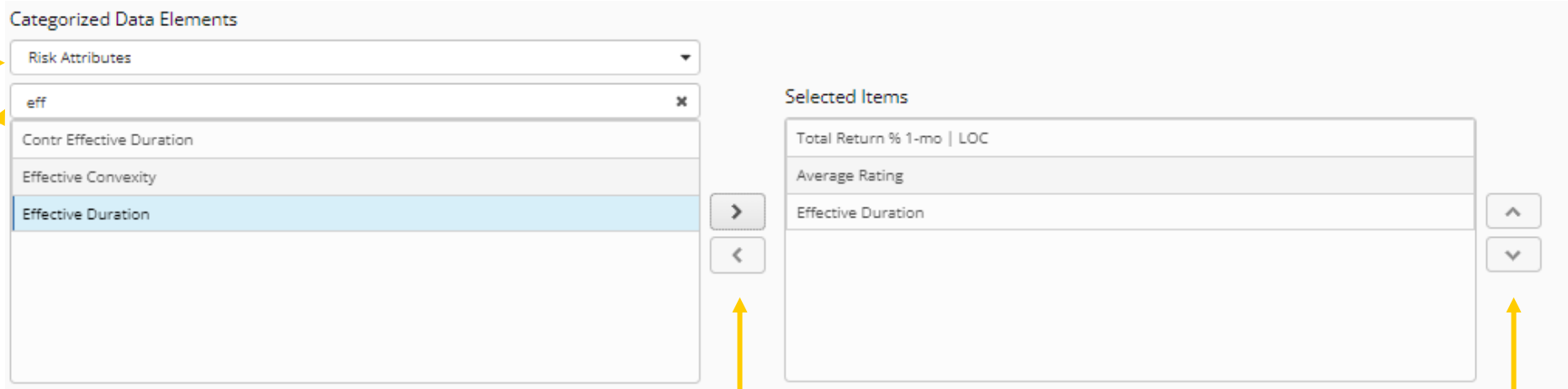
Index Blend/Screen – Add data elements

Add one or more data elements to view for back test results.

Use the dropdown menu to select one of the data categories…

…use the free-form text box to search within the data category

OR click to highlight one or more data element(s) in the section menu

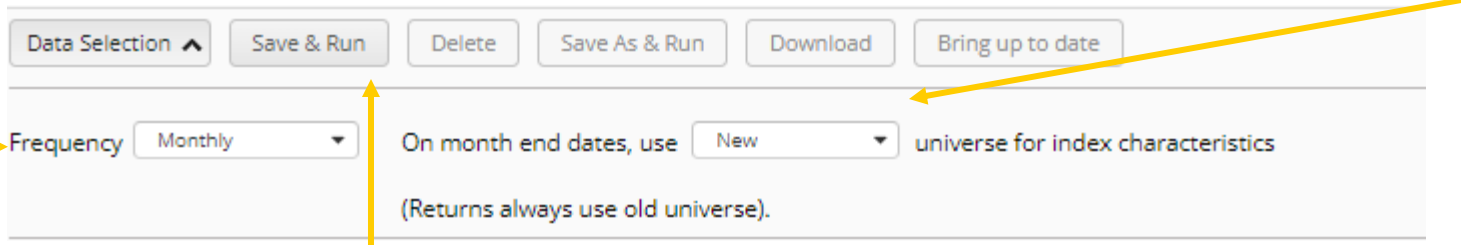


Then use the right and left arrow to add it to the Selected Items box.

To re-arrange a data element in the list, highlight the data element, then use the up and down arrows.

Index Blend/Screen – Run a back test

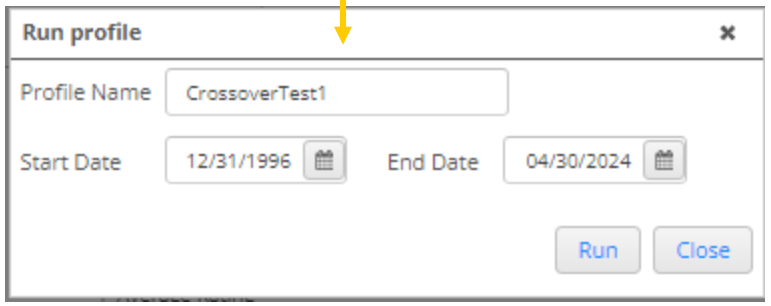
2. Choose if output data will use the new (post-rebalanced) or old (pre-rebalanced) universe constituents to calculate data elements. Note: Returns always use old universe)



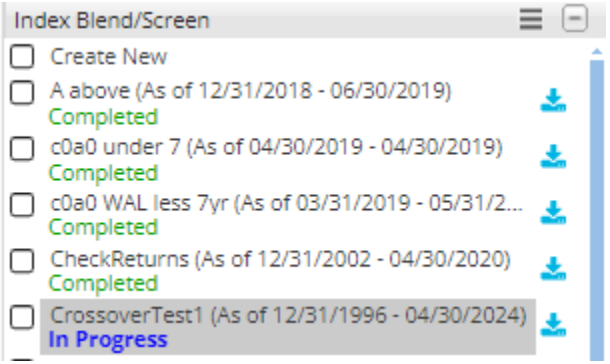
1. Select a frequency

3. Press **Save & Run** for the **Run Profile** options to appear

4. Add a Profile Name, Start Date, End Date and Press **Run**



5. The analysis will be available in the Analysis Dashboard and the status indicator will move from Queued to In Progress and finally to Completed.



Custom Index Tool

Custom Index Tool – Overview

The ICE Custom Index Tool ("CIT") provides users with a variety of ways to design and back-test ideas for Fixed Income, Equity, and Multi-Asset Blend Indices. Using one or more existing ICE index(es) as a starting point, you can then narrow your selection universe by applying inclusionary or exclusionary filters, placing caps on certain index characteristics, ranking specific data elements, and many other customization capabilities to the selected "parent" indices.

Index	Percentage (If blank Cap Wgt)	Index Name	Inception Date
C0A0		ICE BofAML US Corporate Index	12/31/1972
H0A1		ICE BofAML BB US High Yield Index	12/31/1996

Index	Percentage (If blank Cap Wgt)	Index Name	Inception Date
C0A0	75	ICE BofAML US Corporate Index	12/31/1972
H0A1	25	ICE BofAML BB US High Yield Index	12/31/1996

Index	Percentage (If blank Cap Wgt)	Index Name	Inception Date
C0A0		ICE BofAML US Corporate Index	12/31/1972
H0A0		ICE BofAML US High Yield Index	08/31/1986
DQG0		ICE BofAML US Composite Agency & Quasi-Governme...	12/31/1999
G1O2	5	ICE BofAML 1-3 Year US Treasury Index	12/31/1975

Examples of custom blended indices using more than one ICE Index as a starting point

Example of a simple exclusion filter

Exclude Filters: Any security meeting any of the rules below will be excluded from your index.

Id	Rule	Apply To
1	Industry Lvl 2 Desc = Financial	All

Example of Data Ranking attributes

# of Securities % of Securities # of Securities/% of Securities: 100 Apply To: Entire Index

Ranking Filter

Priority	Attribute	Order
1	Security Face Value	Highest to Lowest
2	Current period coupon	Highest to Lowest
3	Years since Issue	Lowest to Highest

Please contact us at ICEIndices@ice.com for a full Custom Index Tool Demo

Download

Download – Overview

The Download menu contains a collection of tools that you can use across multiple asset classes to analyze indices on an ad hoc basis. You can download historical time series data for individual bonds, indices, yield curves and more. With these tools, you can quickly tap into our entire historical index warehouse and extract the data you need.

Index Data History:

- **Fixed Income Download**
  Export multiple data fields for selected indices or individual ISINs. For indices, the content includes the full history for the index back to its inception date, which for some indices goes back to December 31, 1972. For individual bonds, data extends as far back as 1997 but will only include a given security during the period that it was a constituent of one of the indices.

- **Equity Download**
  Download Equity index level characteristics and historical returns, over a selected time range.

- **Commodity Download**
  Download Commodity index level characteristics and historical returns, over a selected time range.

- **Multi-Asset Blend Download**
  Download Multi-Asset Blend index level characteristics and historical returns, over a selected time range.

- **Volatility Download**
  Download individual security or Volatility index level characteristics, historical returns, over a selected time range.

- **U.S. Mortgage Loan Indicators Download**
  Download individual security or US Rate Lock index level characteristics, historical returns, over a selected time range.

- **AMERIBOR**
  Download AMERIBOR index level characteristics and historical returns, over a selected time range.

Turnover Report Download:
Look up descriptive information, pricing and risk statistics for a security on a selected date along with a list of all indices in which that security is a constituent.

Rating Migration Report:
View monthly index level changes in the composite ratings for an index over a selected time-period. Download a defaulted bond list over a period of time for a Fixed Income index.

Yield Curve Download:
The Yield Curve Download function allows you to download term structures for one or more yield curves over a specified date range. Available yield curves include governments, swaps and corporate fair value curves by currency/rating category. Data availability depends on the market and curve type, but in some cases extends as far back as 1985.

Download – Index Data History

Select the Index Data History function from the Download menu to tap into our entire historical database of top-level index data and download returns and statistics for individual constituent securities.

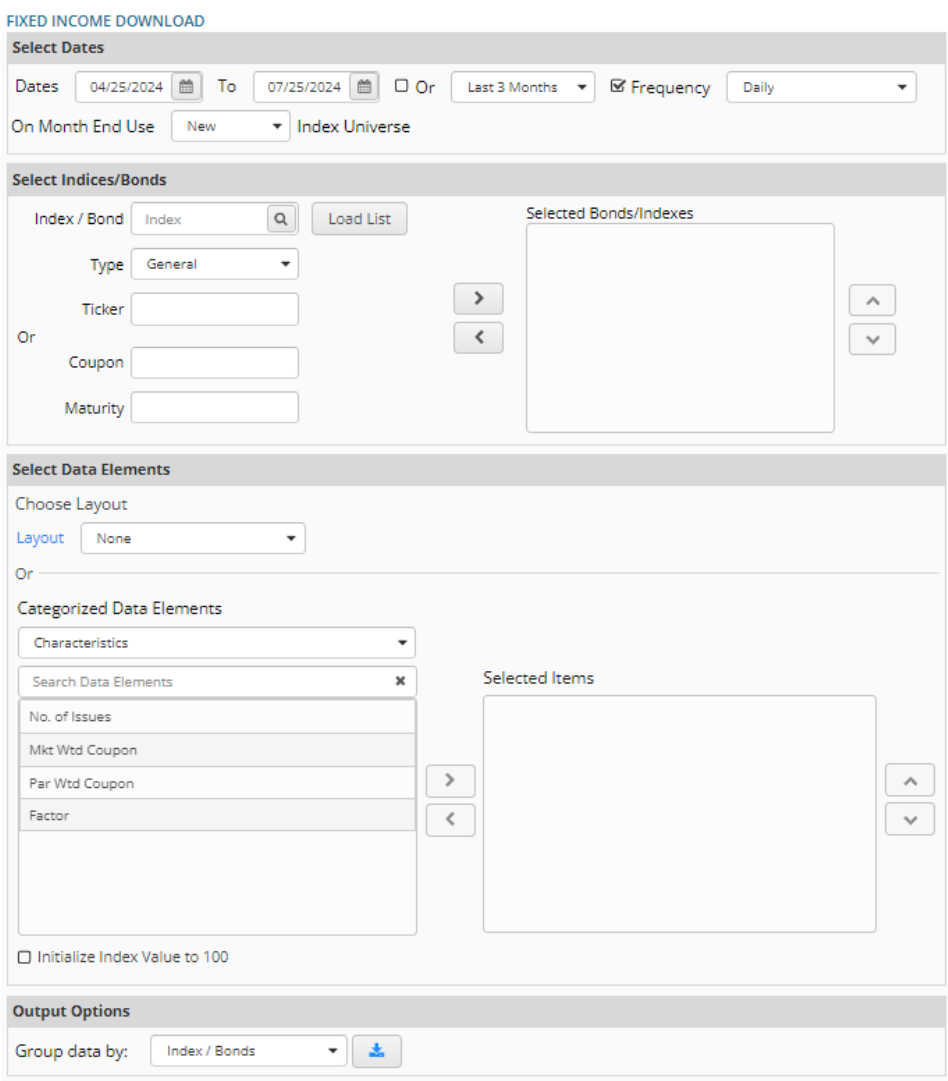
Select a date range and frequency:

Select any combination of indices and/or individual constituent securities.

Select from an inventory data fields that are available to download.

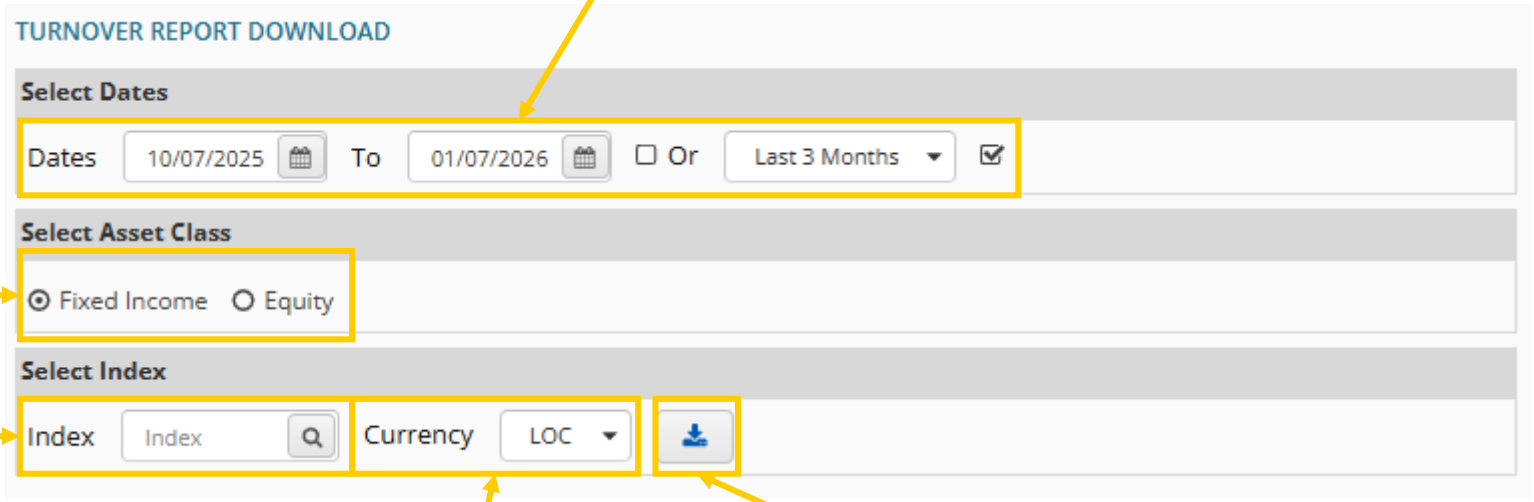
Click on the blue Layout button to open a new window to set up a custom layout option

Once all selections have been entered, click on the **Download** button to export the data to Excel.



Download – Turnover Report Download

Select a specific date range or a given range from the drop-down list



Select Fixed Income or Equity Asset Class

Select desired index

Select desired currency or choose the local currency of the selected index

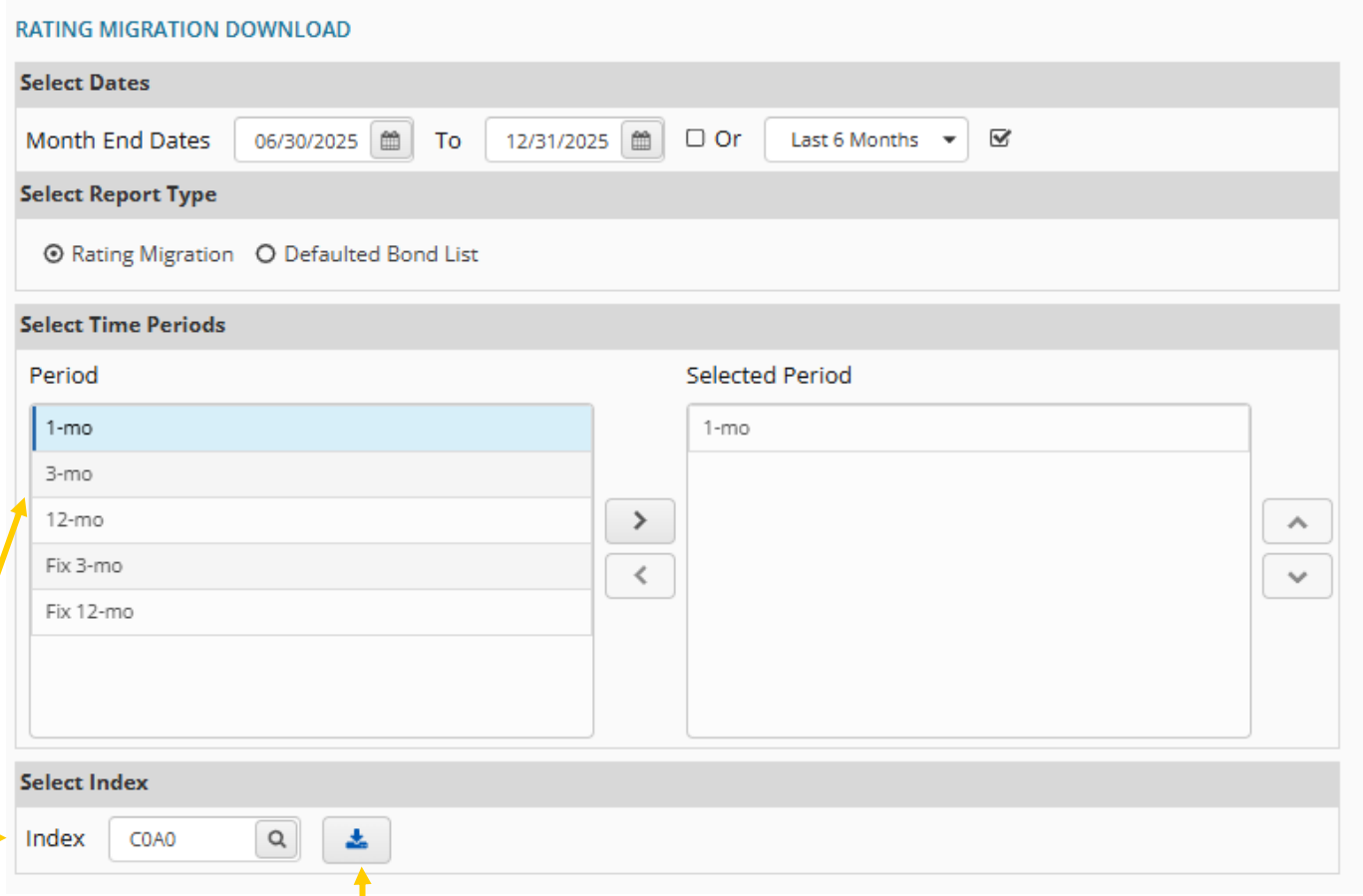
Download results

Download – Rating Migration Report

The Rating Migration download is a dataset of changes in the composite ratings of global index constituents. The Databook tracks upgrades and downgrades, rising stars, fallen angels and defaults, all of which are tallied in terms of number of bonds, number of issuers and face value.

Rating Migration Download Features:

- Trailing history is provided back to the beginning of 2014. All historical face values are shown in USD terms, converted at exchange rates in effect on the as of date of the report.
- Trailing 1, 3 and 12-month statistics are compiled using two aggregation methods. The “fixed universe” is based on a frozen set of bonds that were constituents in the selected index at the beginning of the measurement period. The “dynamic universe” includes all bonds that were index constituents at any time during the measurement period.



Select the time periods to view in the report and the desired index

Then press the blue download button to download the report

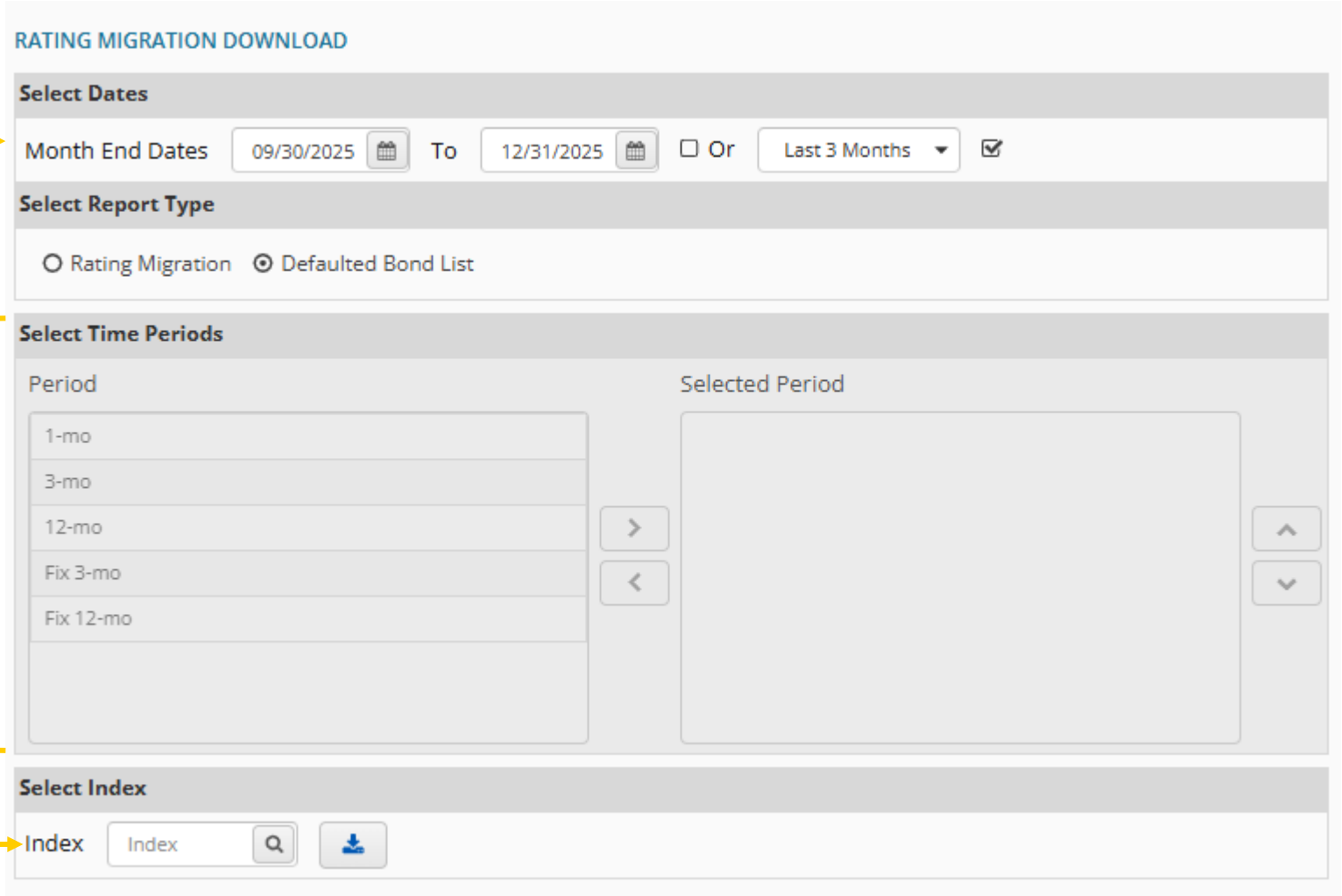
Download – Rating Migration Report – Defaulted Bond List

Download the unique set of defaulted constituents in a Fixed Income Index over a select time series from the same screen.

Select the dates

This section is not applicable for the report and is unavailable

Enter an index then press the blue download button to download the report



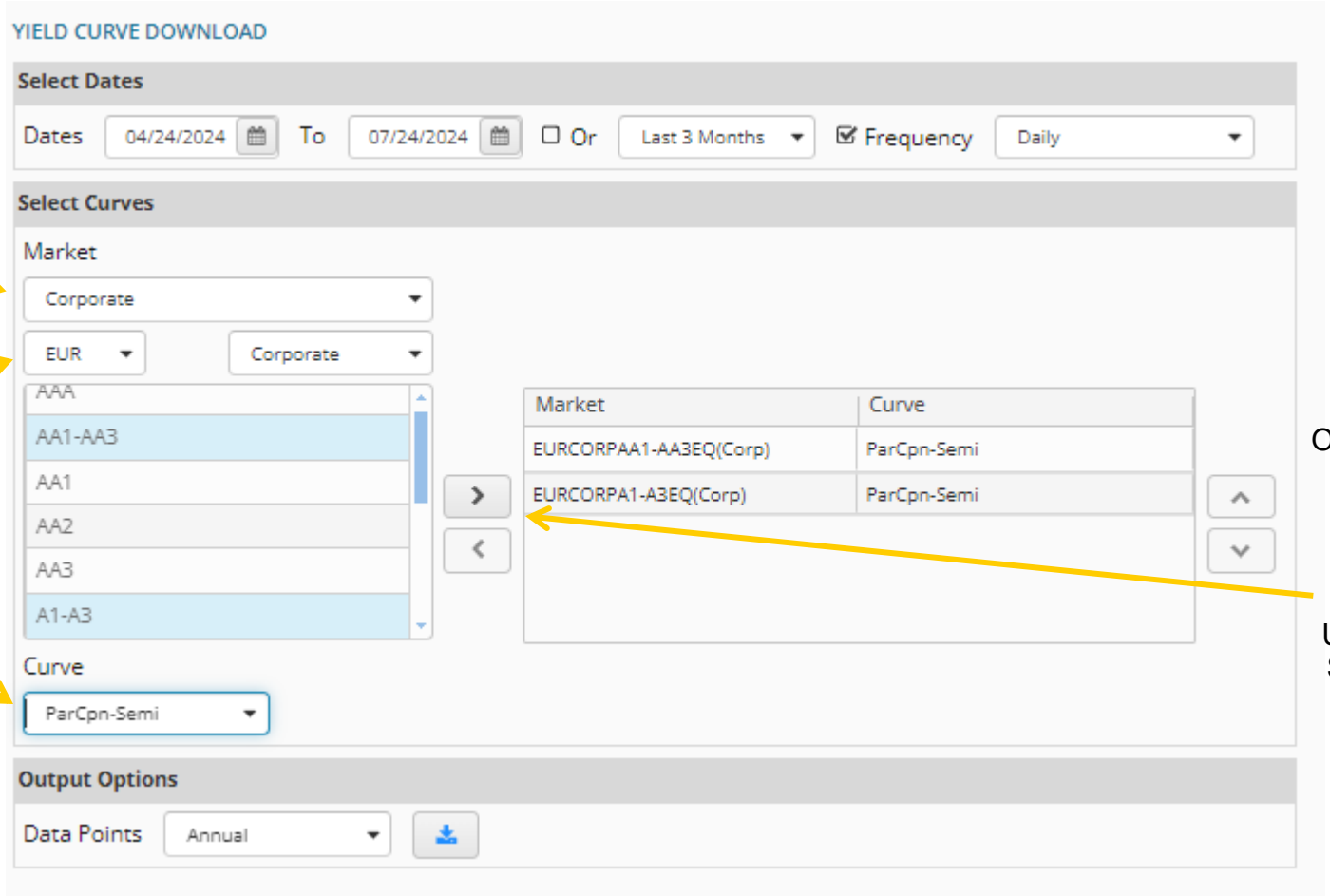
Download – Yield curve history

Select the Yield Curve Download function from the Download Menu to access our inventory of fair value yield curves, which includes daily history for an extensive list of Government, Swap and Corporate curves around the world. Par coupon, zero and forward rate curves are available in both conventional and semi-annual terms. In addition, spread curves are available for Corporates. You can also use the Report Scheduler to set up nightly delivery of yield curve data to your back office.

Select the curve type (Government, Swap or Corporate).

For Corporate curves select the currency and rating category; for Government and Swap curves select the country.

Select the curve: par coupon, spot or forward; yield vs spread (for corporates only).



Once all selections are made, click on the double right arrow to add the curve to your list.

Use the Ctrl + Click or Shift + Click with your mouse to multi-select prior to adding

Report Scheduler

Report Scheduler – Overview

With the Report Scheduler function, you can set up and manage automated data feeds from a wide selection of data. Data files can be directed to an FTP and/or email address and can be delivered on a daily, weekly, or monthly frequency.

File Types:

Fixed Income

- Index Level Data
- Constituent Level Data
- Rebalancing Changes Data
- Profile Data
- Yield Curve Data
- Corporate Action

Equity

- Index Level Data
- Constituent Level Data
- Corporate Action
- Rebalancing Changes Data

Commodity

- Index Level Data
- Constituent Level Data

Volatility

- Index Level Data
- Constituent Level Data

US Mortgage Loan Indicators

- Index Level Data

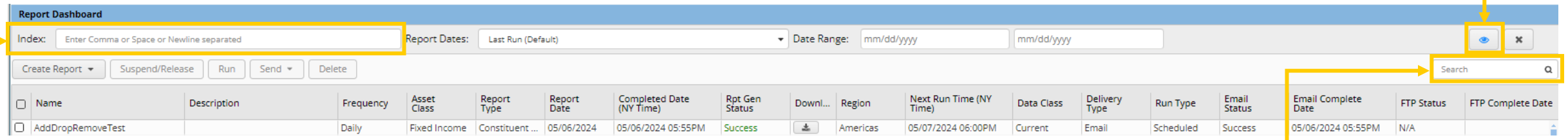
File Type Descriptions:

- **Index-Level Data** – send automated top-level index returns and statistics to your email and/or your back office.
- **Bond-Level Data** – send automated feeds of index constituent returns and statistics to your email and/or your back office.
- **Rebalancing Changes Data** – send automated constituent level files containing security additions, removals and changes for the index.
- **Yield Curve Data** – send automated feeds of government, swap and corporate fair value yield curves that are derived from the valuations of our index constituencies.
- **Corporate Action** – send automated feeds of upcoming corporate action data.

Report Scheduler – Report Dashboard Overview

The Report Dashboard displays all currently reports for a specific time period that can be defined – the Last Run will be the default view. The Report Dashboard can search for one or more indices within the reports or filter on free-text.

View icon



Use the Index Search box to find all of the reports in which one or more indices are included by

entering the index ticker or entering multiple indices, separated by commas. Press the view icon for results to be displayed.

Use the free-text search box to search for any data within the Dashboard across all available columns.

Search for a report using either a full or partial name. The results will automatically update as you enter the text/data into the search box.

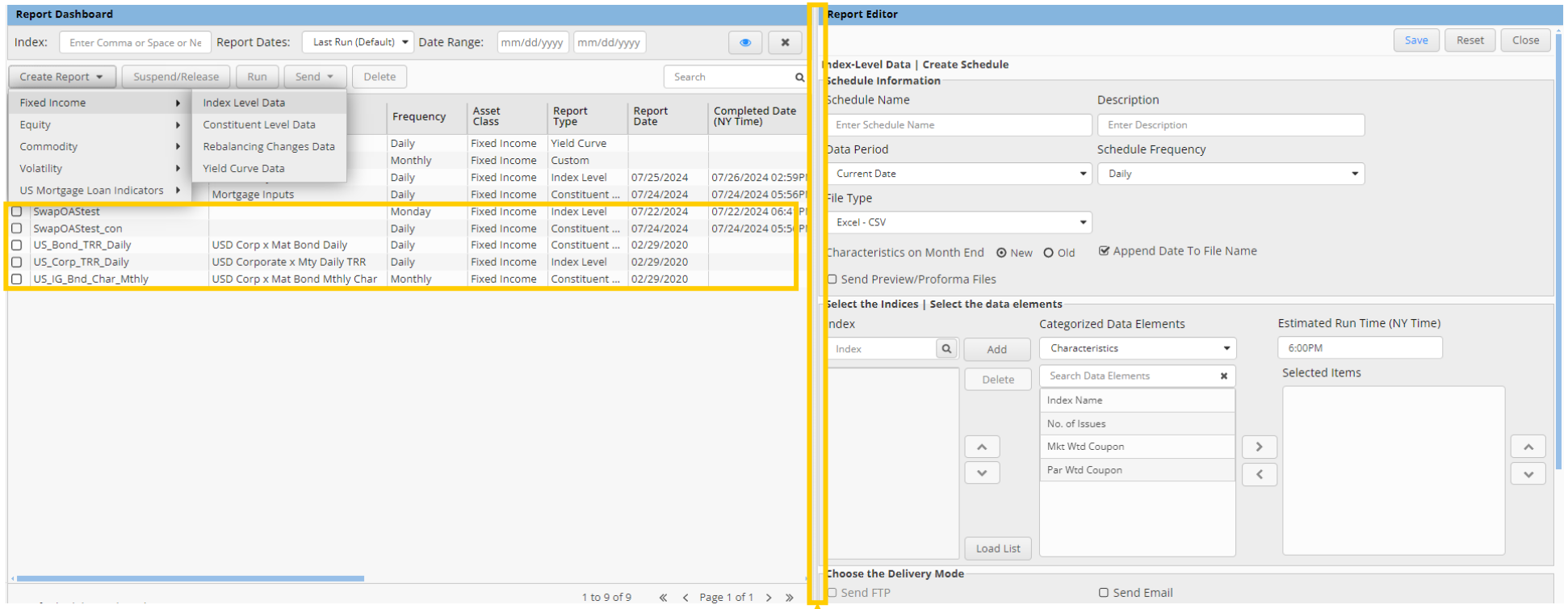
Report Scheduler – Report Editor Split-Screen View

Open the Report Editor in the split-screen view by selecting the Create Report option to create a new report or by clicking on an existing report on the Report Dashboard.

Click on an option under the Create Report Menu Bar to open the Report Editor

or…

Click on any row to open the Report Editor for a previously created report



Move cursor between the Report Dashboard and Report Editor to click and drag the Report Editor to the right or left.

Report Scheduler – Set up Index Level data feed

Select the Index-Level Data option from the Create Report dropdown for any product segment within the Report Scheduler. Select this report type to set up an automated feed of top-level index statistics and performance data. Each product will have various default options to select from.

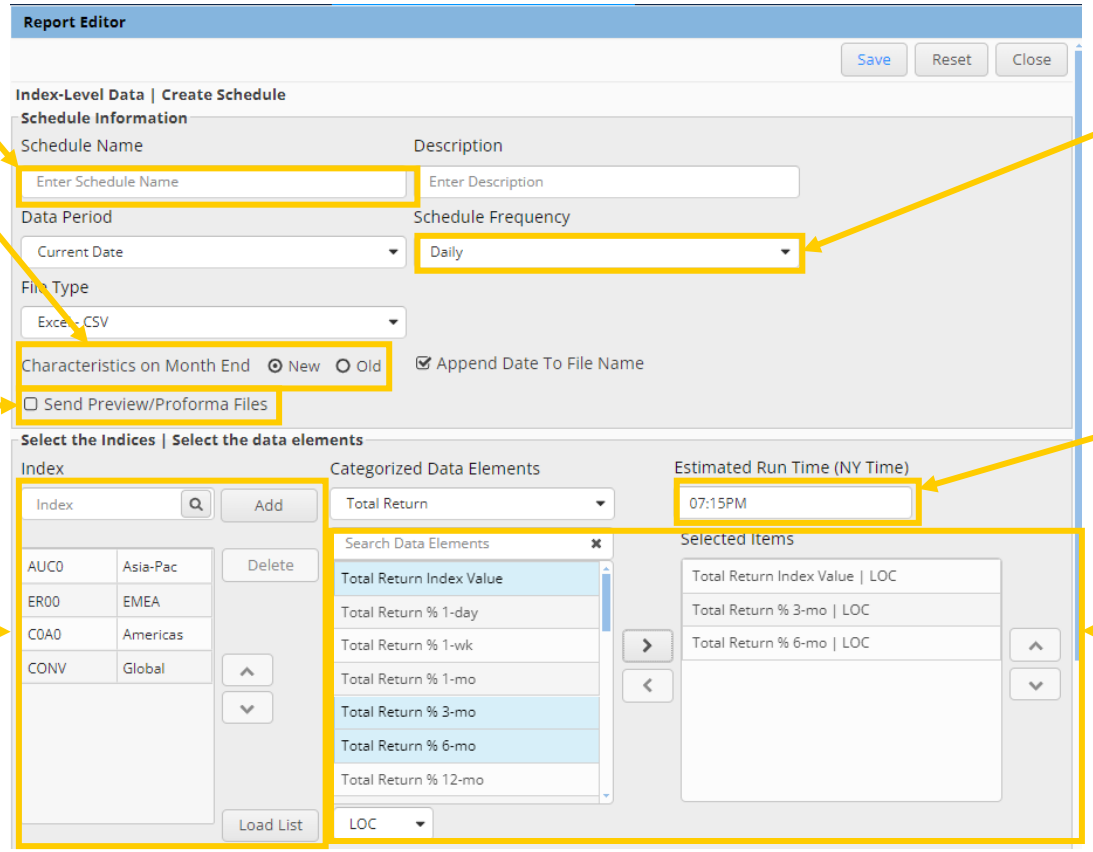
The following example showcases the options for a Fixed Income Index Level Data Report Editor

Enter a Report name.

Indicate if the report should use new characteristics (post-rebalancing) or old characteristics (pre-rebalancing) on month-end dates.

Check off this box if you also want to receive preview constituent files on the three days prior to the rebalancing.

Select the indices you want included in the file and the order in which they should appear.



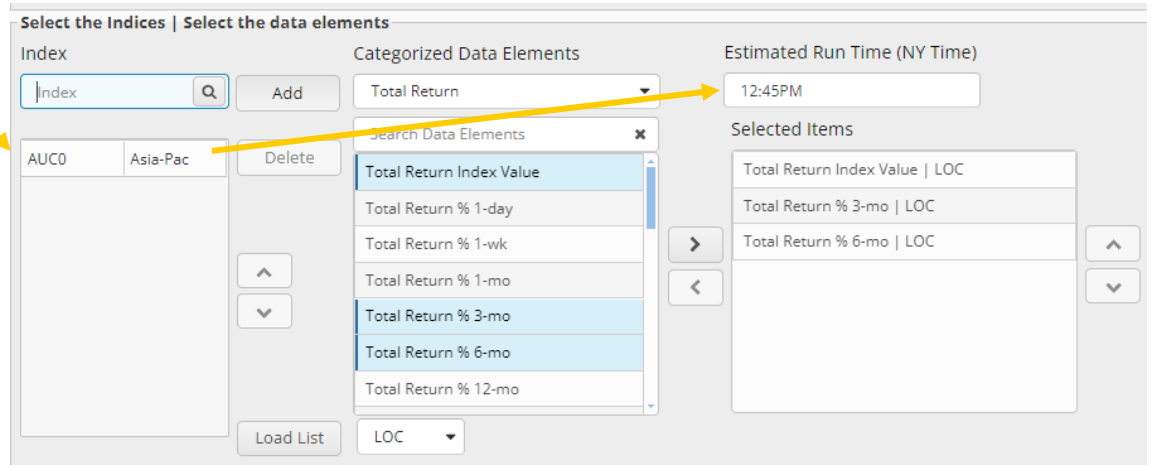
Select daily or monthly frequency.

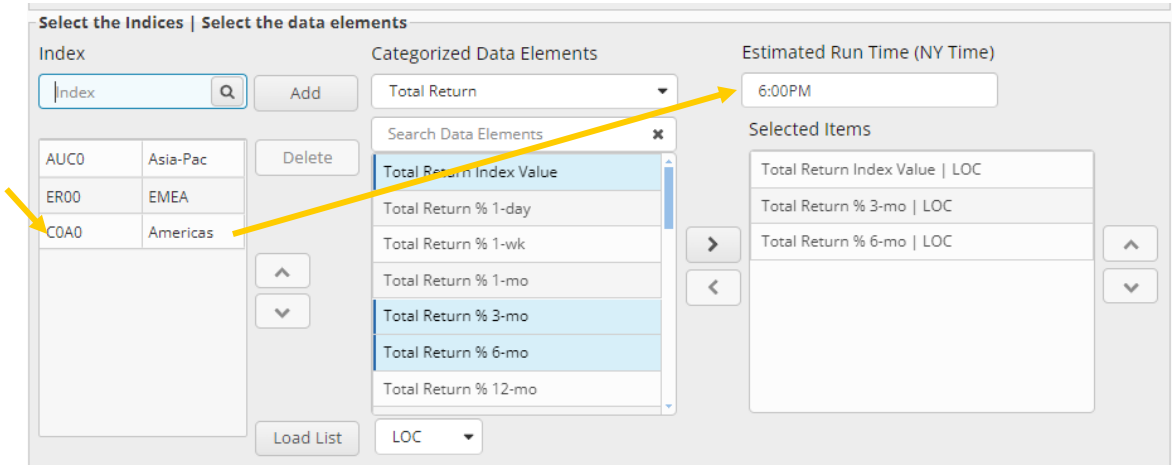
Fixed Income reports are delivered based on a regional schedule.

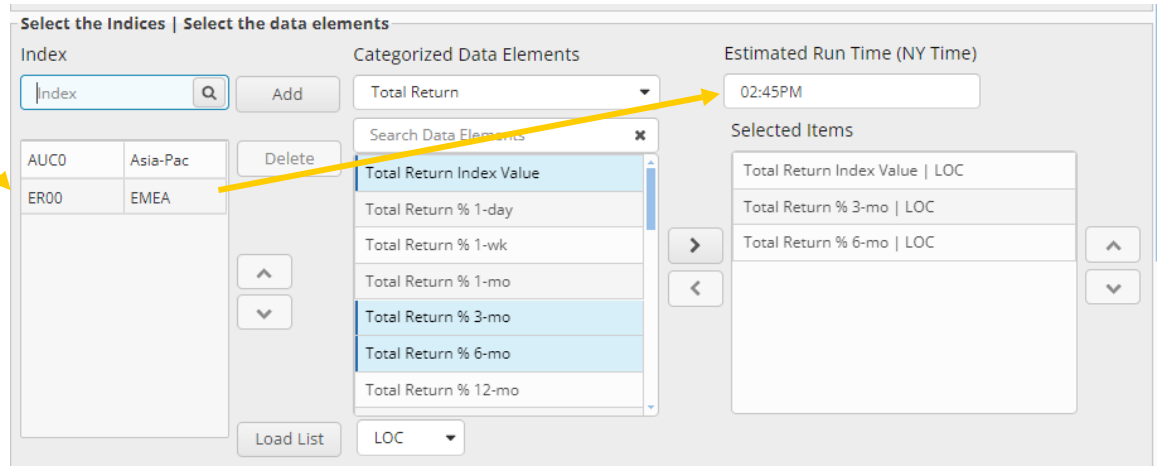
Highlight the data fields you want to receive and click on the double right arrow to add them to the report.

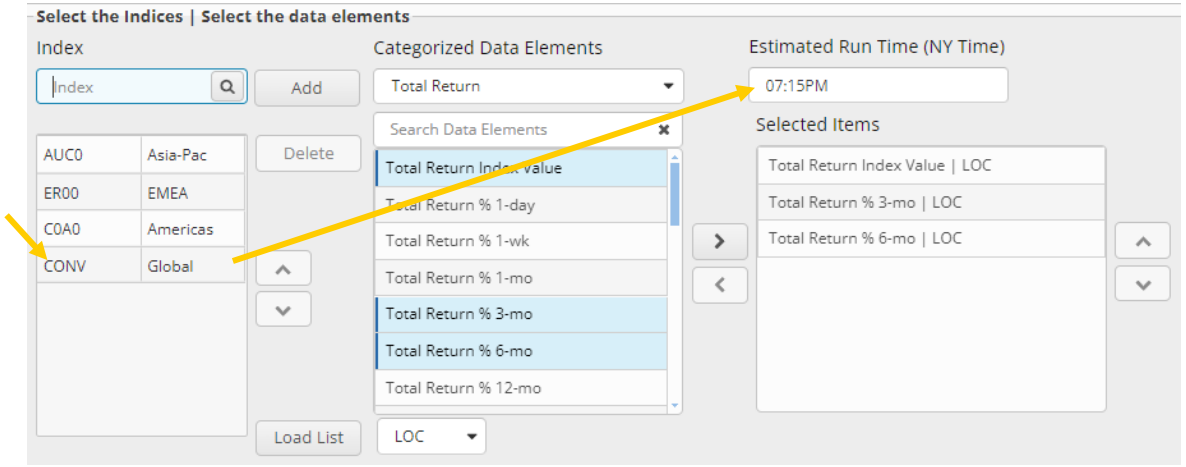
Report Scheduler – Regionalized Delivery of Fixed Income Reports

Fixed Income Index Level and bond Level Data reports are delivered according to a regional schedule. The anticipated run time for any index is found in the Fixed Income tab on the Index Finder. Reports will be delivered by the latest run time of all indices added in the report and Estimated Run times for reports are displayed in the Report Editor.









Report Scheduler – Set up Constituent Level Data Feed

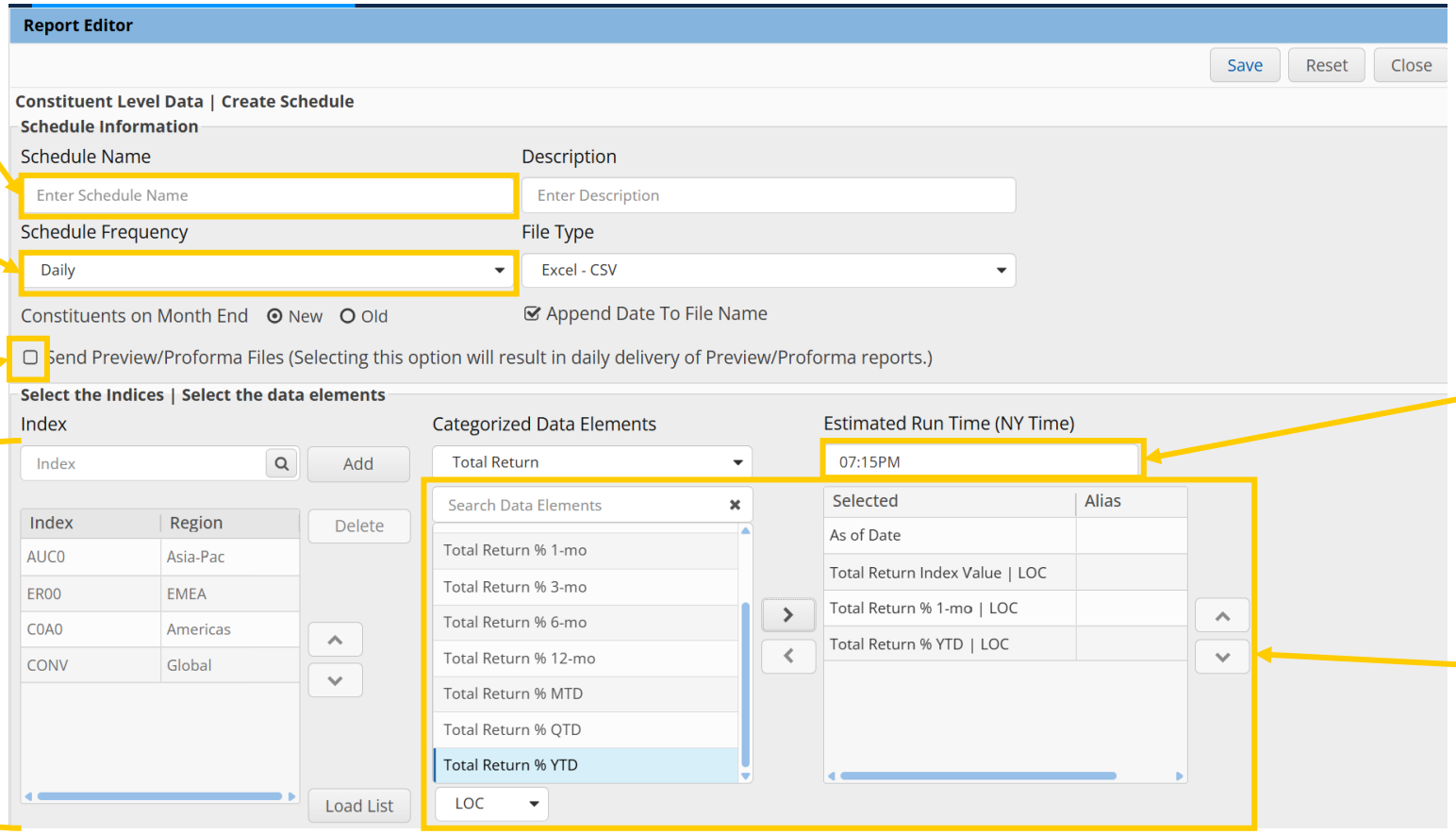
Select the Constituent Level Data option from the Create Report drop down for the Fixed Income, Equity, Commodity, and Volatility segment options within the Report Scheduler. Each asset class will have various default options to select from. The following example showcases the options for a Fixed Income Constituent Level Data Report Editor.

Enter a file name

Select Daily or monthly Frequency

Check off this box if you want to receive preview constituent files on the three rebalancing days prior to the rebalancing

Select the indices you want included in the file and the order in which they will appear



Fixed Income reports are delivered based on a regional schedule

Select the data fields you want to receive and click on the right and left arrows to add/remove them from the report

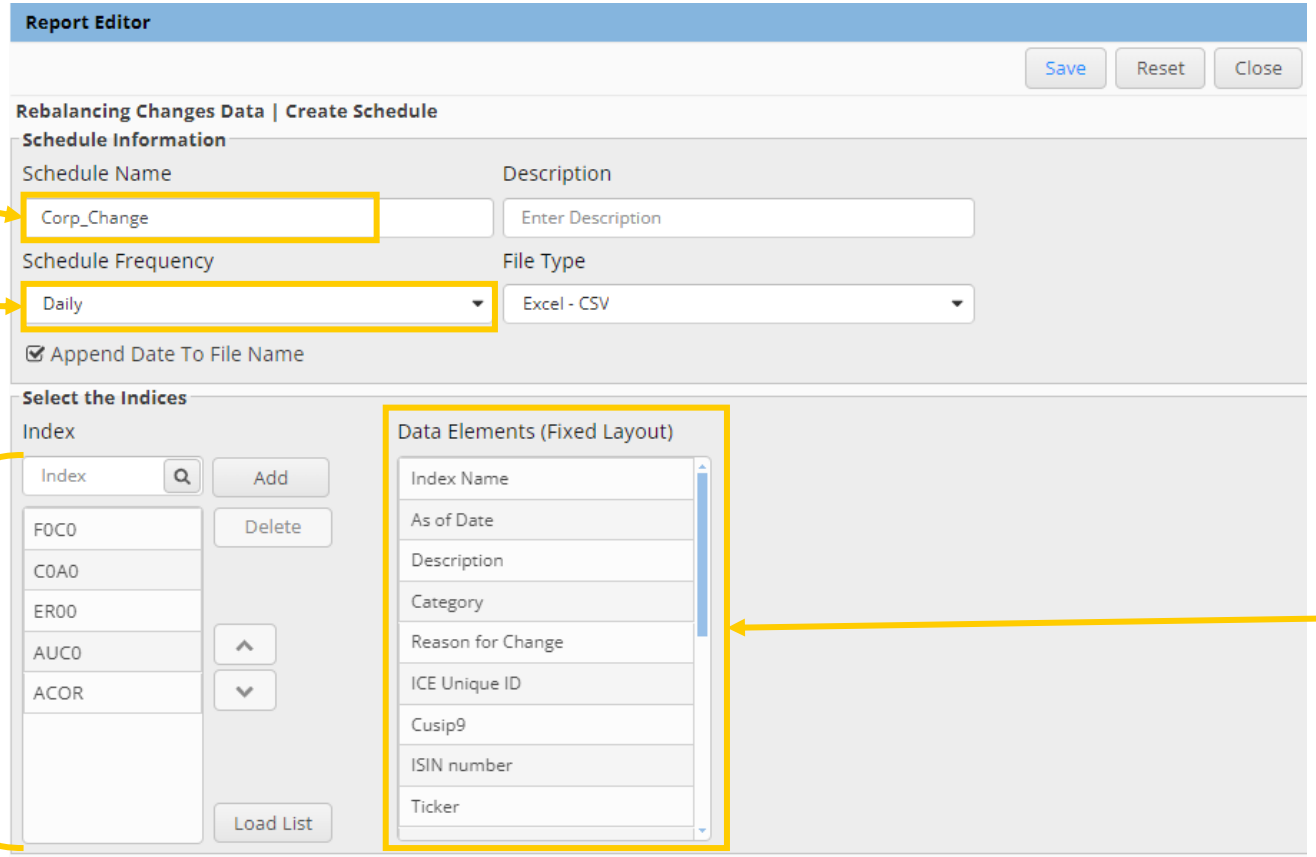
Report Scheduler – Set up Rebalancing Changes Data Feed

Select the Rebalancing Changes Data option from the Create Report drop down for the Fixed Income segment within the Report Scheduler to set up a feed of additions, removals, and changes to the indices.

Enter a file name.

Select daily, weekly or monthly frequency.

Select the indices you want included in the file and the order in which they should appear by using the up and down arrow and the Add/Delete buttons.



The report has pre-set fields that cannot be changed

Report Scheduler – Set up a yield curve data feed

Select the Yield Curve Data option from the Create Report dropdown from the Fixed Income menu within the Report Scheduler. Select this report type to set up an automated feed of fair value yield curves.

Enter a file name

Select annual or semi-annual maturity points or all available points.

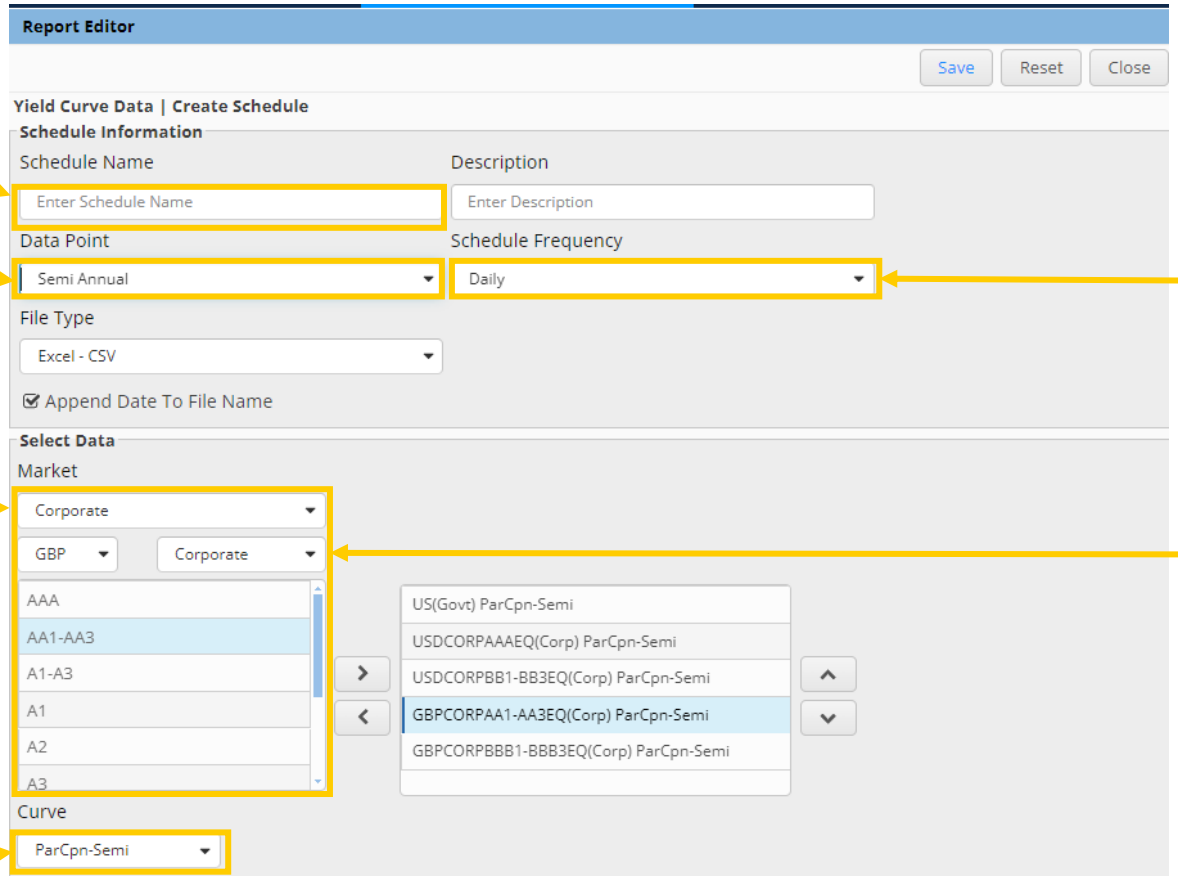
Select daily, weekly or monthly frequency.

Select a market (Govt, Swap or Corp). For corporates also pick a currency.

For governments and swaps select a country. For Corporates specify a rating category.

For corporates also pick a currency and sector.

Select par coupon or spot curves. For Corporates you can also select spread curves.



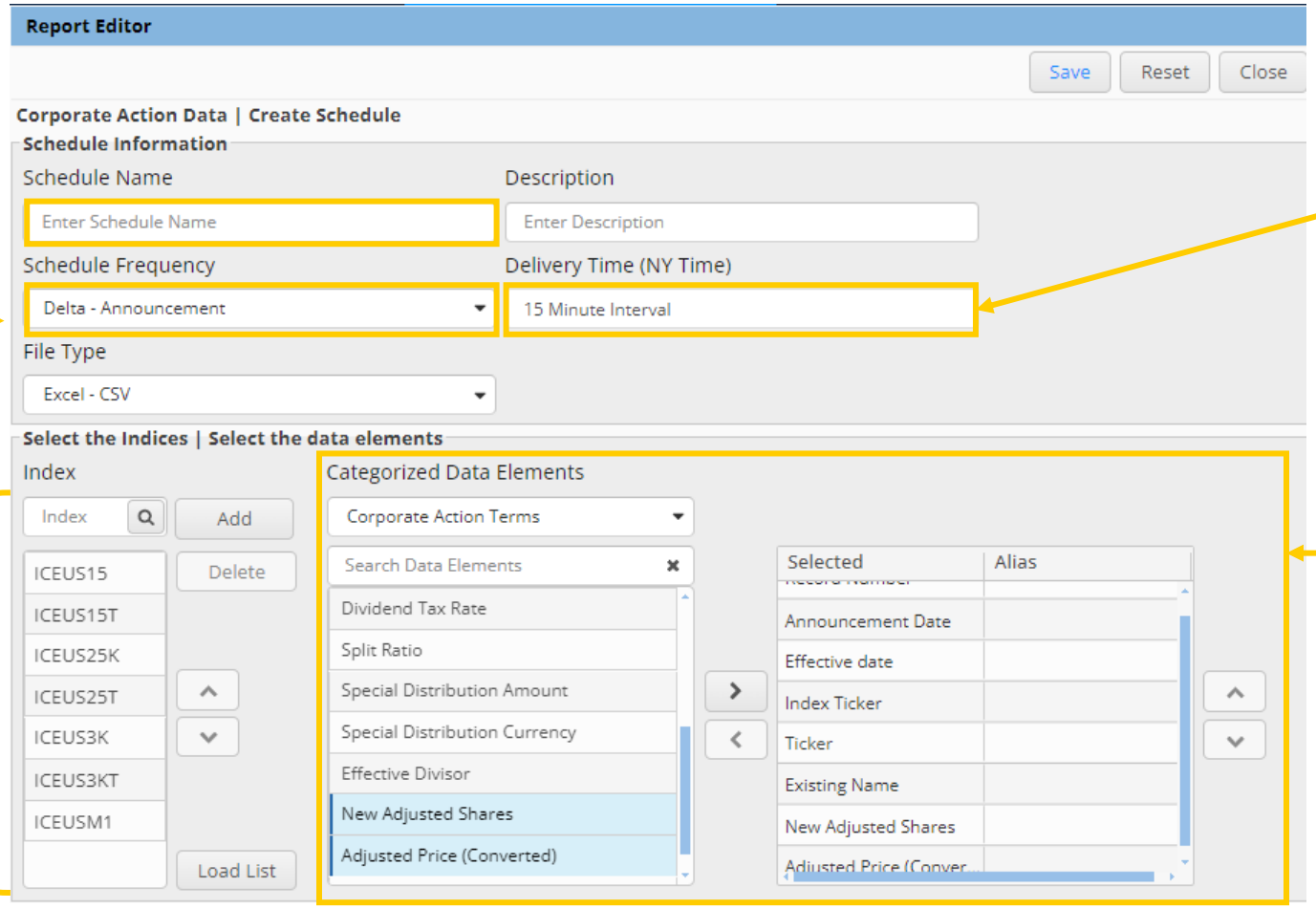
Report Scheduler – Set up a Corporate Action data feed Delta - Announcement

Select the Corporate Action option from the Create Report dropdown from the Equity or Fixed Income menu within the Report Scheduler. Select this report type to set up an automated feed of upcoming corporate action data. The following example showcases the options for an Equity Corporate Action Data Feed Delta – Announcement Report.

Enter a file name

Select a Delta – Announcement Frequency

Select the indices you want included in the file and the order in which they should appear.



For Delta-Announcement Files, data is delivered every 15 minutes from 7:00am to 10:45pm NY Time

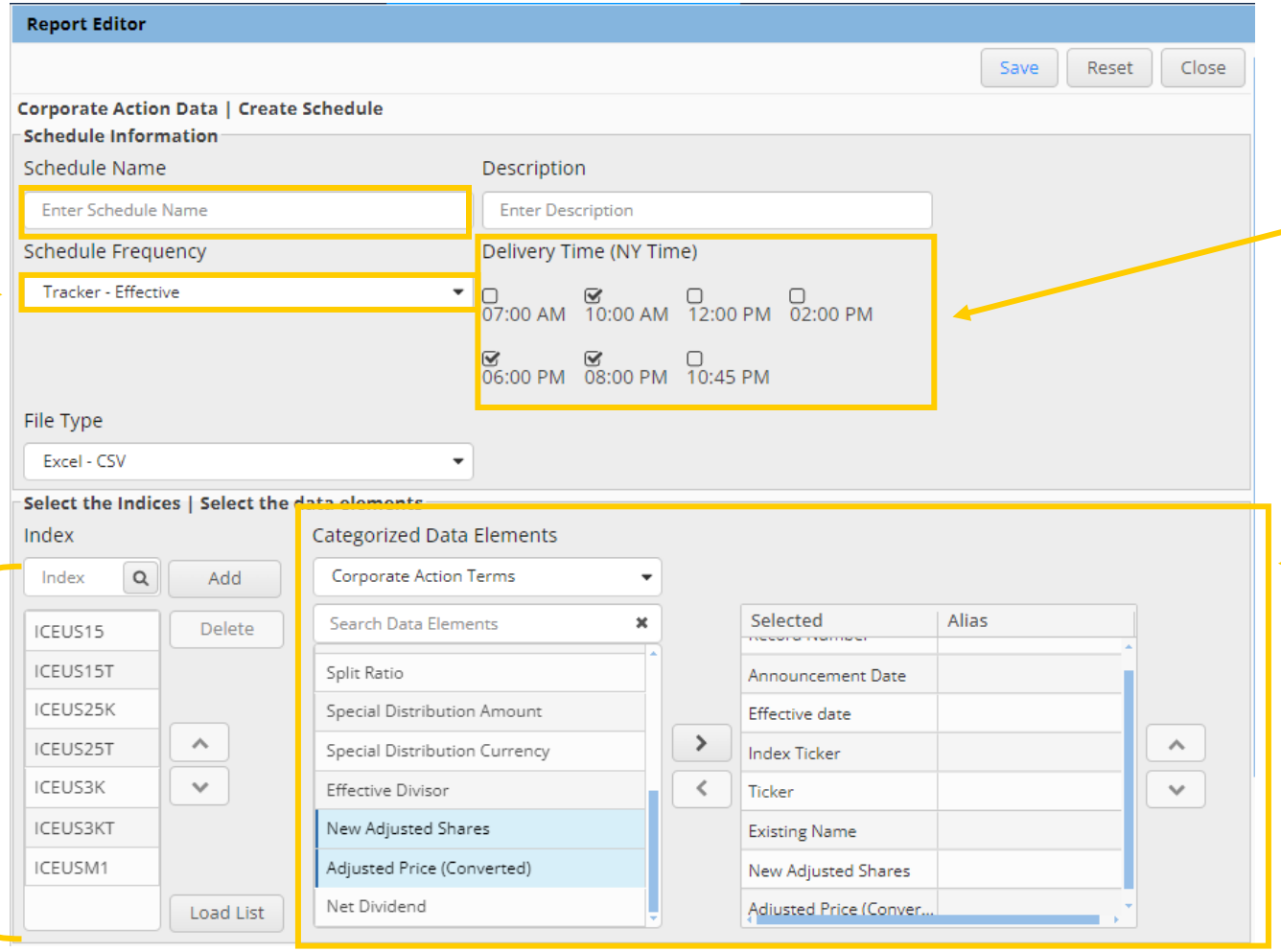
Highlight the data fields you want to receive and click on the double right arrow to add them to the report.

Report Scheduler – Set up a corporate action data feed Tracker – Effective

Select the Corporate Action option from the Create Report dropdown from the Equity or Fixed Income menu within the Report Scheduler. The following example showcases the options for an Equity Corporate Action Data Feed Tracker – Effective Report.

Enter a file name

Select a Tracker – Effective Frequency



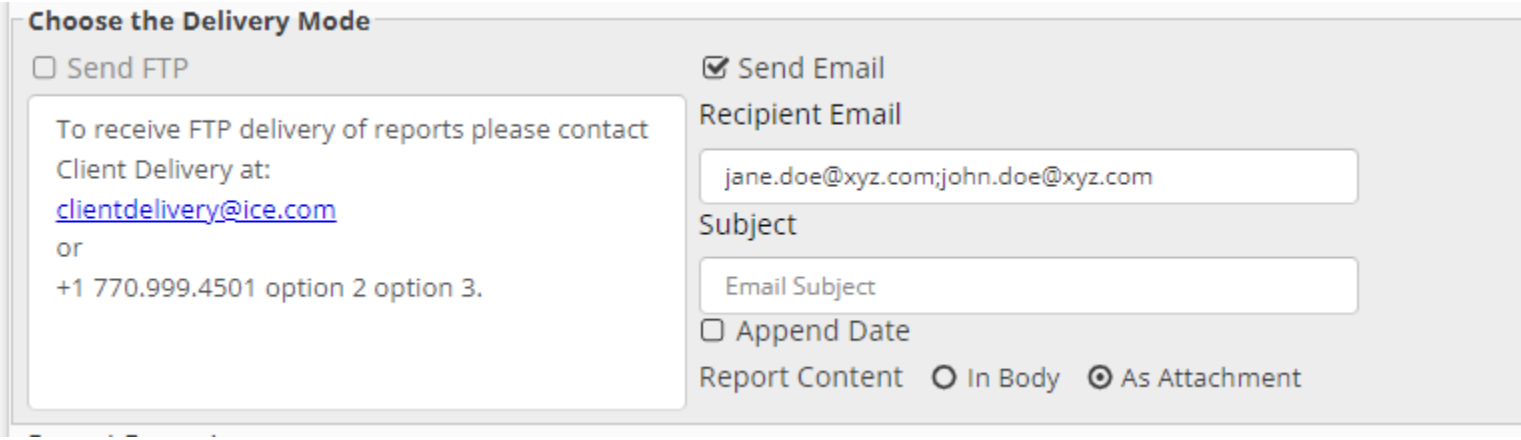
For Tracker – Effective Files, data is delivered at selected times and data will only be delivered if there is new corporate action information available

Select the indices you want included in the file and the order in which they should appear.

Highlight the data fields you want to receive and click on the double right arrow to add them to the report.

Report Scheduler – Enter your delivery instructions

All report templates have a section in which to enter delivery instructions. You can select FTP and/or email delivery. For FTP delivery your will first have to set up an FTP account which can be arranged by contacting our Client Delivery team at the locations provided below. (Note: once an account is set up you will not have to repeat this step for other data feeds you may create.) In addition, there are choices for file type (CSV or ASCII), field separators (comma, semi-colon, tab, space, pipe), and various other formatting options.

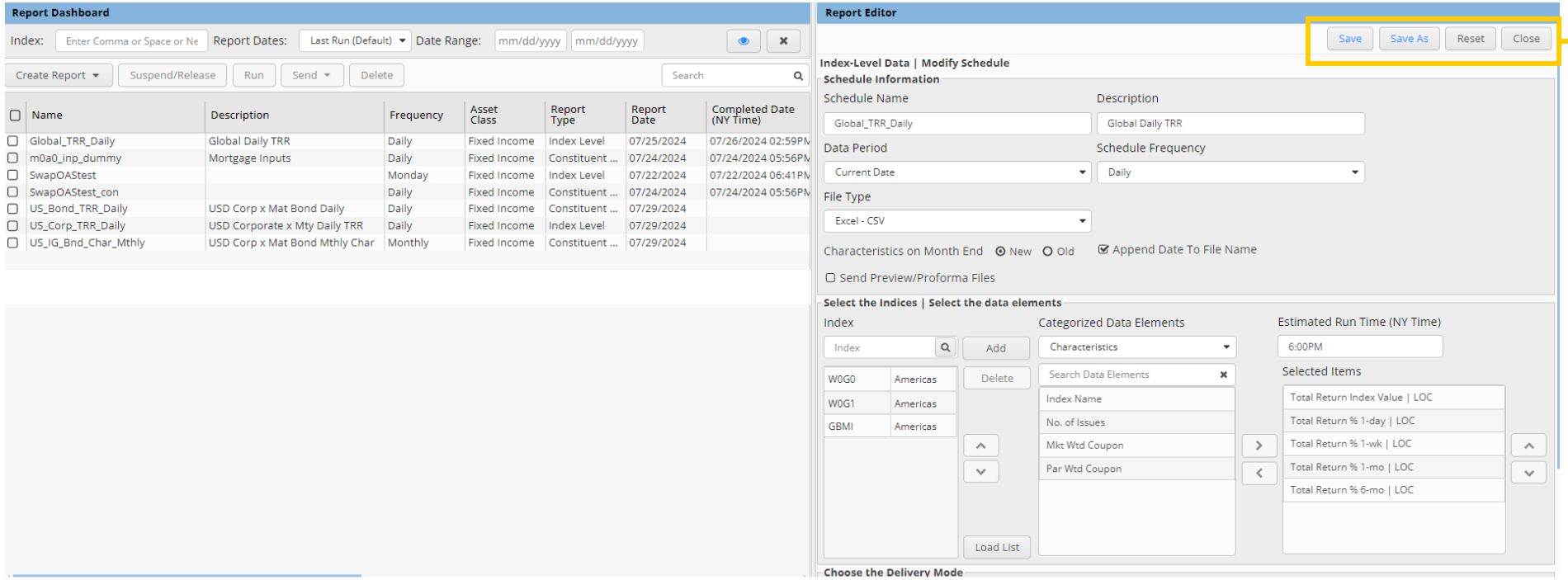


Report Scheduler – Edit Current Reports

To edit a report, select it from the Report Dashboard and make changes in the Report Editor that opens on the right-hand side of the screen.

To edit a report, click on any column (except for the Download column.

The Report Editor will open in the split-screen view.



Use the Report Editor to make change to the report and then use one of the following action buttons:

- **Save** button applies the changes or **Save As** a new report with the updated information
- **Reset** button removes any changes applied prior to hitting the **Save** button.
- **Close** button will exit the Report Editor.

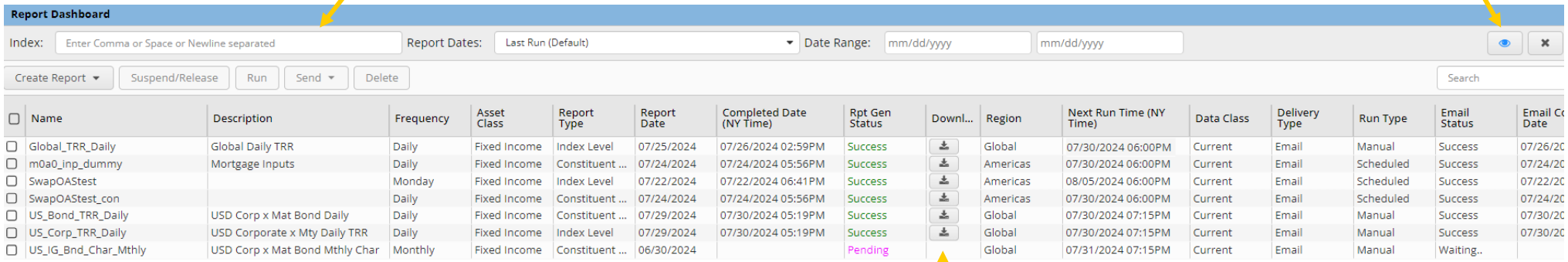
Report Scheduler – Manage your feeds

The Report Dashboard displays all relevant information related to each scheduled report.

Search for all reports containing one or more indices

If you manually run a report, click on the view icon at the top of the screen to update the progress indicator.

Search for all reports containing one or more indices



Name	Description	Frequency	Asset Class	Report Type	Report Date	Completed Date (NY Time)	Rpt Gen Status	Downl...	Region	Next Run Time (NY Time)	Data Class	Delivery Type	Run Type	Email Status	Email Co Date
Global_TRR_Daily	Global Daily TRR	Daily	Fixed Income	Index Level	07/25/2024	07/26/2024 02:59PM	Success		Global	07/30/2024 06:00PM	Current	Email	Manual	Success	07/26/20
m0a0_inp_dummy	Mortgage Inputs	Daily	Fixed Income	Constituent ...	07/24/2024	07/24/2024 05:56PM	Success		Americas	07/30/2024 06:00PM	Current	Email	Scheduled	Success	07/24/20
SwapOAStest		Monday	Fixed Income	Index Level	07/22/2024	07/22/2024 06:41PM	Success		Americas	08/05/2024 06:00PM	Current	Email	Scheduled	Success	07/22/20
SwapOAStest_con		Daily	Fixed Income	Constituent ...	07/24/2024	07/24/2024 05:56PM	Success		Americas	07/30/2024 06:00PM	Current	Email	Scheduled	Success	07/24/20
US_Bond_TRR_Daily	USD Corp x Mat Bond Daily	Daily	Fixed Income	Constituent ...	07/29/2024	07/30/2024 05:19PM	Success		Global	07/30/2024 07:15PM	Current	Email	Manual	Success	07/30/20
US_Corp_TRR_Daily	USD Corporate x Mty Daily TRR	Daily	Fixed Income	Index Level	07/29/2024	07/30/2024 05:19PM	Success		Global	07/30/2024 07:15PM	Current	Email	Manual	Success	07/30/20
US_IG_Bnd_Char_Mthly	USD Corp x Mat Bond Mthly Char	Monthly	Fixed Income	Constituent ...	06/30/2024		Pending		Global	07/31/2024 07:15PM	Current	Email	Manual	Waiting..	

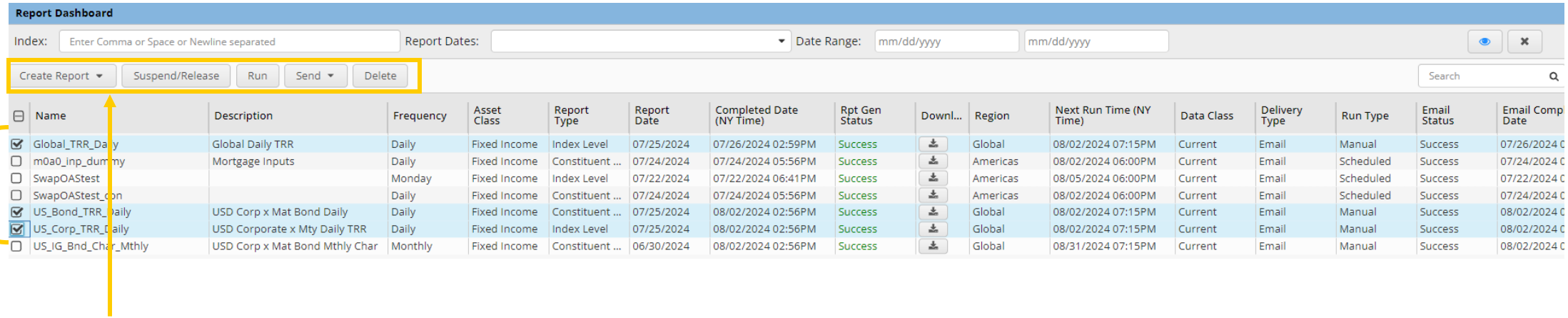
Click on any report name to open the Report Editor on the split-screen view.

Manually download any last run report

Report Scheduler – Manage your feeds (continued)

Select one or more reports to activate additional options

Select one or more files for the Action Buttons to become active.



Name	Description	Frequency	Asset Class	Report Type	Report Date	Completed Date (NY Time)	Rpt Gen Status	Downl...	Region	Next Run Time (NY Time)	Data Class	Delivery Type	Run Type	Email Status	Email Comp Date
Global_TRR_Daily	Global Daily TRR	Daily	Fixed Income	Index Level	07/25/2024	07/26/2024 02:59PM	Success		Global	08/02/2024 07:15PM	Current	Email	Manual	Success	07/26/2024 0
m0a0_inp_dummy	Mortgage Inputs	Daily	Fixed Income	Constituent ...	07/24/2024	07/24/2024 05:56PM	Success		Americas	08/02/2024 06:00PM	Current	Email	Scheduled	Success	07/24/2024 0
SwapOAStest		Monday	Fixed Income	Index Level	07/22/2024	07/22/2024 06:41PM	Success		Americas	08/05/2024 06:00PM	Current	Email	Scheduled	Success	07/22/2024 0
SwapOAStest_con		Daily	Fixed Income	Constituent ...	07/24/2024	07/24/2024 05:56PM	Success		Americas	08/02/2024 06:00PM	Current	Email	Scheduled	Success	07/24/2024 0
US_Bond_TRR_Daily	USD Corp x Mat Bond Daily	Daily	Fixed Income	Constituent ...	07/25/2024	08/02/2024 02:56PM	Success		Global	08/02/2024 07:15PM	Current	Email	Manual	Success	08/02/2024 0
US_Corp_TRR_Daily	USD Corporate x Mty Daily TRR	Daily	Fixed Income	Index Level	07/25/2024	08/02/2024 02:56PM	Success		Global	08/02/2024 07:15PM	Current	Email	Manual	Success	08/02/2024 0
US_IG_Bnd_Char_Mthly	USD Corp x Mat Bond Mthly Char	Monthly	Fixed Income	Constituent ...	06/30/2024	08/02/2024 02:56PM	Success		Global	08/31/2024 07:15PM	Current	Email	Manual	Success	08/02/2024 0

Action Buttons

Create Report: Select a report type to open the Report Editor in the split-screen view

Suspend/Release: Select one or more reports to temporarily suspend without deleting the template. While suspended, the file(s) will not be generated. Reselect the file and click the Suspend/Release button to re-activate it.

Run Schedule: run one or more schedules on demand for a selected as-of date.

Send: Resend the last-run data to either your Email, FTP or Both.

Delete Schedule: Permanently delete one or more schedules.

Report Scheduler – View Previously Run Reports

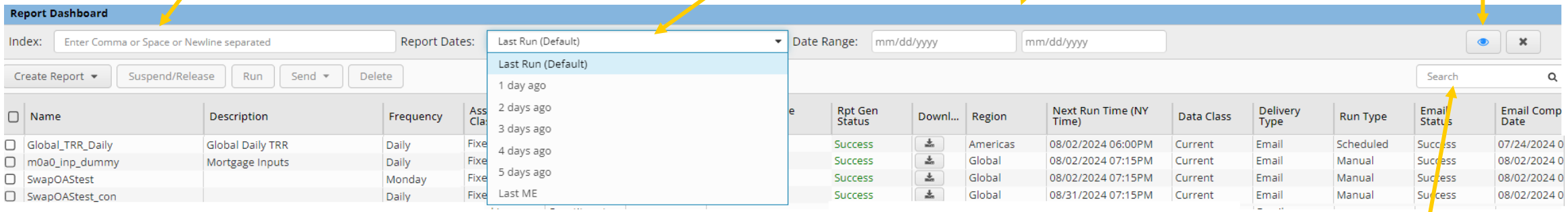
Search for previously run reports by the Report Dates drop down list or by using the Date Range.

Use the Index search bar to find reports with the selected index(s). Press the View Icon to display results.

Choose an option from the pick-list for the as or date or….

…enter a date range. Then press the View icon to display the results.

View Icon



Use the free-text search box to search for any data within the Dashboard across the columns. The results will automatically update as you enter the text/data into the search box.

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