



## Custom Index Tool

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The Custom Index Tool from ICE Data Indices provides an easy-to-use, web-based solution for building custom indices, both for traditional benchmarking as well as research.

### Features & benefits:

- Develop, test, and productionize the publication and distribution of custom indices, backed by ICE Data Indices' decades of experience in index provisioning
- Aid risk oversight, performance measurement, strategy back testing analysis, and more, all within an intuitive online user interface
- Streamline the index and product lifecycle by constructing index methodologies quickly and back testing the constructed rules efficiently
- Use one or more of the 6,000+ ICE Fixed Income indices as building blocks to create blended indices and apply complex constraints and filters to fine tune the index rule book; or create indices from the ground up with a user-defined constituent list supporting buy-and-hold strategies
- With history extending back to 1997, tap into ICE's deep historical index database to quickly run daily or monthly back tests to view both the time series and constituents of the custom index and modify or update the filters and caps over time

## Innovative custom index platform

- Leverages ICE Data Services' comprehensive Fixed Income offering along with leading ESG data providers
  - 80+ high quality pricing and reference data attributes
  - 60+ ESG scores to create unique filters and constraints
  - Create complex custom sectors and segments to piece together multiple caps
- Easy to use, flexible and workflow driven
- View/download constituent and time series data to perform back testing exercises

## Flexible delivery options

- Delivered through the ICE Index Platform
- Share custom indices internally with colleagues or externally with clients
- Available via email or SFTP
- Available via various 3rd party platforms

## Address a variety of use cases and solutions

- Active Portfolio Management
- Performance Measurement
- ETF product development
- Investment Research
- Structured Products
- ESG Analysis
- Risk Management
- Investment Consulting

**Filters & Cap Maintenance**

Filter | Caps | Complex Caps | Modify Attribute Buckets | Create Custom Segment | **Rulebook** | Exception Reporting

Rules in effect as of the 12/31/1996 rebalancing.

Index Ticker	Index Name	Weight	Inception Date
COA4	ICE BofA BBB US Corporate Index	40	12/16/1988
H0A1	ICE BofA BB US High Yield Index	20	12/31/1996
ER40	ICE BofA BBB Euro Corporate Index	40	12/31/1995

**Activation Status**

Status: Test

[Quick Test](#)

**Include Filters**

Maturity / WAL is <= 5

**Exclude Filters**

Rating - Composite is = BB3

Industry Lvl 4 Desc = Tobacco

Subordination Type = Lower tier 2, Alternative Tier 1, Junior subordinated

**Constraints**

5% Cap on EACH Ticker in the index

7.5% Issuer Cap on Ticker = F, GM, VOW

8% Segment Cap on Custom Segments = Custom Sector Rating

**Custom Segments**

Name	Segment
Custom Sector Rating	Rating - Composite is > BB3 < BB1 AND (Industry Lvl 3 Desc = Energy OR Industry Lvl 4 Desc = Metals/Mining Excluding Steel)



### Development

Use the Custom Index Tool or work with our index analysts to develop and back test index specifications



### Flexible Construction

Multiple methods of index construction including complex rules based constraints, blended indices and user defined constituents



### Publication

Back tests and activated indices include the full set of performance and statistical measures that are published for all standard indices



### Distribution

Custom indices developed and activated on the Custom Index Tool can be disseminated to a wide range of platforms alongside our standard indices, including over 200 redistributors

Support

**6,700+**

standard & custom indices

Calculation agent for

**300+**

co-branded or third-party indices

Created

**100+**

indices for specific ETF strategies



Learn more: [ice.com/indices](https://ice.com/indices)

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