

# ICE Index & ETF Solutions

ICE delivers a comprehensive ETF offering in the marketplace supporting the needs of investors, issuers, APs, liquidity providers and custodians. From research, data, pricing and portfolio management to trading, risk analysis and performance attribution, we aim to support asset managers of all types to help design solutions within the ETF wrapper.

Our product expertise, technology and data services assist you in designing and managing effective ETF solutions across the ETF lifecycle.

## Defining your strategy

Our extensive global index offering includes over 8,500 fixed income, equity, commodity, currency, volatility and residential mortgage rate lock indices that are trusted by market participants around the world and backed by a nearly 60-year track record in index provisioning. There is approximately \$700bn in ETP AUM benchmarked to ICE Indices.



### Fixed Income

- Over 7,000 standard and custom indices
- Comprising over \$100 trillion in debt
- Spans global bond markets
- Debt across 45 currencies
- History dating back to 1973



### Equities

- Over 1,500 proprietary indices
- Calculation agent for third-party indices
- First provider to launch indices in the fundamental and smart beta space
- Nearly 60-year track record in index provisioning



### Commodities/ Futures

- Indices tracking contracts in the Energy, Base Metals, Precious Metals, Grains & Oil Seeds, Livestock and Soft Commodities & other sectors
- U.S. Treasury futures indices
- Carbon futures indices
- History dating back to 1990



### Currencies

- ICE U.S. Dollar Index is a widely recognized traded currency index
- 45 spot currency indices



### Residential Mortgage Rate Lock

- Over 80 U.S. residential mortgage rate lock indices
- Indices covering new purchases and refinancing with 10-, 15-, 20- and 30-year terms
- 30-year Conforming and Jumbo rate lock futures tracking IDI indices

## Launching your ETF with the NYSE

The NYSE offers the world's premier venue for the listing and trading of ETFs. Our platform is built on industry-leading technology that facilitates primary trading in nearly 75% of U.S. ETF assets and over 2,400 ETFs.

- **ETF Liquidity & Programs:** NYSE Arca has the greatest market share of traded volume, tightest quoted spreads and greatest depth of liquidity across all U.S. ETFs. We have more liquidity providers participating in our market as a result of our comprehensive trading and technology programs, meaning your ETFs should trade better. Our latest innovative trading program focuses on tightening spreads and increasing posted size in new listings, and actively managed ETFs. This program, unique to NYSE Arca, leverages our market leadership to provide additional performance-based incentives to liquidity providers that make markets in ETFs that trade less frequently.
- **ETF Expertise:** our consultative approach is backed by the industry's largest dedicated team with a range of experience and expertise across the entirety of the ETF ecosystem.
- **Listing Manager:** combine our concierge client support with technology to manage the workflow associated with the initial and ongoing listing of ETFs.
- **NYSE Connect:** access real time market data and key ETF attributes to oversee the capital markets, support product marketing and empower your ETF distribution team.

## Making your ETF a success in market

### Calculation

The ICE Indices iNAV calculation service uses real-time market data across a broad range of asset classes and for all transparent and active non-transparent fund structures.

### Distribution

iNAV calculations delivered over the ICE Data Global Index Feed (GIF), and CTA Tape B, which are fed to thousands of end user firms.

### Promotion

Collaborate on a go-to-market strategy to drive awareness of your new ETF in market. Leverage the NYSE brand, key industry media outlets and our world class event spaces in New York City and San Francisco.

## Data and technology supporting the ETF ecosystem

### Data & Analytics

ICE Indices combines high quality reference data, evaluated pricing<sup>1</sup> and analytics along with a nearly 60 year track record of index provisioning to deliver index solutions for your requirements.

Manage risk and returns for multi-asset portfolios relative to an array of indices and liability benchmarks.

The ICE Indices iNAV calculation service uses real-time market data across a broad range of asset classes and for all transparent and active non-transparent fund structures. ICE's fixed income trading analytics is a wide-ranging suite of content designed to help facilitate a well-informed trade decision when paired with order flow information (trades & quotes).

The suite includes:

Continuous Evaluated Pricing (CEP™), BestEx & TCA, ICE Liquidity Indicators™, Market Sentiment, Continuous Market Depth Indicators (CMDI)

NYSE Active Proxy Structure – maintain your proprietary alpha generation strategies by leveraging proxy-based optimization to shield your daily holdings while maintaining all of the benefits of the ETF structure.

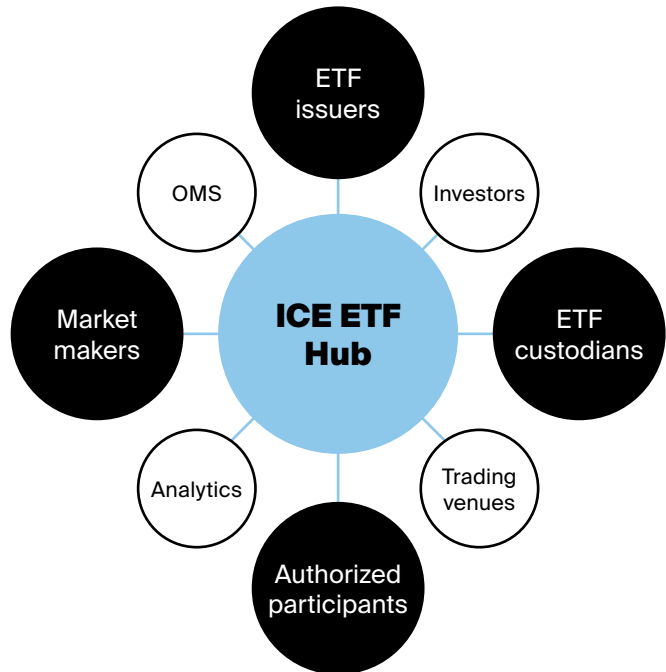
<sup>1</sup> Provided in the US through ICE Data Pricing & Reference Data, LLC and internationally through ICE Data Services entities in Europe and Asia Pacific.

## ETF Hub – bringing efficiencies to the primary creation and redemption workflow

ICE ETF Hub offers standards to simplify the creation & redemption process across the ETF primary markets for all market participants to interact through a single platform.

- **Order Entry & History Management** – streamlined ETF order entry across all types of ETFs ETPs through FIX API messaging and user interface
- **Custom Basket Facilitation** – user interface and standardized API messaging to improve the speed and accuracy of custom basket facilitations for fixed income and equity ETFs
- **Chat** – seamless integration with ICE instant messaging enabling real-time communication throughout the order workflow
- **Secondary Market Liquidity** – source bonds directly via connectivity to ICE Bonds liquidity pools
- **Analytics** – dynamic tools to assess ETFs in a standardized format via front-end interfaces and API connectivity

## Connecting market participants



## A consultative approach for your ETF needs

As your consultative ETF specialist, we can offer you strategic insights and industry perspectives regarding the regulatory, financial, operational and distribution requirements of your ETFs.

We have taken a lead role in the development of procedures and systems integral to some of the first and most innovative products in the ETF industry. We closely follow the expanding U.S. and international ETF marketplaces and the rapid product innovation in the market today. We also understand the various ETF strategies, such as index and active management, for equity, bond and commodity fund types.

- We will work with you to understand your needs and develop a comprehensive plan to evaluate providers to complement and support your business practices.
- We can assist with service provider selection including APs, sub-advisors, index providers, transfer agent, fund administrator, custodian, auditor, and legal counsel.
- We can help develop customized, streamlined operational workflows to help you grow your business globally.



**For more information:** [ice.com/index-solutions](https://ice.com/index-solutions)

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