

## Social Impact Data

Quantify the social impact of an investment across different communities

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As interest in ESG grows, market participants are seeking to understand the potential social impact of their investment. ICE's Social Impact Data provides socioeconomic and demographic insight on the municipal bond and mortgage-backed security (MBS) markets, enhancing the decision-making process for investors as they execute their sustainable and socially-conscious investing strategies.

The dataset, which includes scores and underlying health, demographic, and geospatial metrics, helps quantify the potential social impact of a financial investment in a community. It helps identify the communities that have potentially greater opportunity for improvement so that targeted investments can bring resources to vulnerable and marginalized communities - a key input to measuring and addressing progress on social and climate justice.

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### Features

**Extensive coverage of U.S. municipal and MBS market:** CUSIP-level coverage of ~98% of the ~\$4T in outstanding municipal debt and ~95% coverage of the U.S. MBS universe.

**Scores:** The Social Impact Score is an aggregated 0-100 score that investors can use to evaluate the potential social benefit of an investment within a specific area. The score, which is a combination of seven individual metrics (each with a score of their own), quantifies the demographics and financial resources of the residents residing within a community. The seven individual scores quantify the education level, type of employment, race, health challenges, affluence levels, poverty levels, and the percentage of income that a household spends on housing. Higher scores may indicate that a financial investment in a specific community may have a larger potential social impact than an investment in a community with a lower score.

**Granular data:** Other metrics are available that reflect the component demographic, health, and other geospatial data underpinning the scores.

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### Overview of score methodology

The data set leverages dozens of variables from multiple public data sources and peer-reviewed statistical methods including CDC PLACES data, American Community Survey (ACS) data, the Longitudinal Employer-Household Dynamics (LEHD), Origin-Destination Employment Statistics (LODES) and many more. These datasets provide extensive information on the demographics of the surrounding communities associated with the securities (including household income, socio-economic status, and employment information). To create the scores, the data is then mapped to ICE's U.S. municipal bond and mortgage-backed securities reference data.

## Use cases



### Impact investing:

Use scores and data to target investments that align with your social goals.



### Security selection:

Help identify instruments to include in impact investment products such as funds or an index.

## Delivery

Flexible delivery options include a file-based solution and a user-friendly web platform with the ability to input any U.S. location to assess social impact opportunities and needs.

- Customizable capabilities allow for user-defined searches and templates.
- Downloadable visuals and the ability to generate custom reports.



Learn more: [ice.com/sustainable-finance-data](https://ice.com/sustainable-finance-data)

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