

ICE Custom Index Tool

A powerful way to prototype ideas and perform research

The ICE Custom Index Tool offers robust, scalable and integrated features for both equity indices and fixed income indices, empowering users to swiftly prototype, backtest, deploy and operationally manage highly customized indices for their specific investment strategies.

With ICE Custom Index Tool, you can:

- Prototype simple or complex indices – from basic blends and filtering to custom segments, caps, target weights and currency blends
- Perform historical research, daily production tasks and backtesting
- Prototype and request activation of custom indices

Custom Index Tool – Fixed income

Full spectrum fixed income construction

Prototype indices from basic blends and filters to highly custom segments, caps, targeted weights and currency-adjusted strategies.

Cash reinvestment & absolute flexibility

Customizable cash handling from month-end reinvestment to daily rebalancing.

Holistic backtesting & production tools

Historical simulation, daily production runs and ongoing index data availability.

Robust infrastructure for complex assets

Handles large-scale bond datasets with programmed quality checks and consistent daily calculations.

Fair value pricing integration

Uses ICE's Fair Value pricing methodology to help reduce tracking error.

ESG and thematic filtering

Incorporates ESG/Climate criteria via third-party data to create sustainability and thematic bond indices.

Custom Index Tool

Custom Index Creation Custom Index History

Index Name: Index Ticker: Inception Date: 10/31/2025 Calculation Frequency: Monthly Save Save As Delete Re-calc Update

Index Description: Display Currency: USD Rebalance Frequency: Monthly Starting Month: Jan Include Transaction Cost:

Select Method

Rules Based Bond List Return Variant

Define Starting Universe

Index	Index Weight (if blank, Cap Weight)	Index Name	Inception Date
Q			

Filters & Cap Maintenance

Filter Caps Complex Caps Data Ranking Modify Attribute Buckets Create Custom Segment Rulebook Exception Reporting Index Settings

Build your own Filter Use Standardized Filter

Include Filters: Any security meeting any of the rules below will be included in your index.

Id	Rule	Apply To

Benefits for fixed income include:

- Benchmarking for portfolios
- Operational efficiency
- Scalable management of complex data
- Climate-related benchmarks

Custom Index Tool – Equities

Custom index building for equities

Users can prototype equity indices—ranging from simple to complex – and blend them with fixed income, to prototype a multi-asset strategy.

Extensive customization fields

Access to thousands of data fields, enabling users to apply granular filters, thematic exposures (e.g., ESG, megatrend) and custom weighting rules. Shared and collaborative prototyping.

Shared and collaborative prototyping

Indices requested to be externally activated can be accessed on third-party platforms.

Rapid equity deployment

Ability to prototype new custom equity indices with an easy-to-use web-based solution.

Comprehensive analytics & backtesting

Includes tools for return, risk-return and other analytics.



Custom Index Tool

Custom Index Creation Custom Index History

Index Name: Index Ticker: Display Currency: Decrement Index Save Save As Delete Update Re-run

Index Description: Holiday Calendar: Inception Value: 100 EOD FX Source/Time: WMR London Close

Reconstitution & Rebalance Settings

Inception Date: 09/19/2025 NYSE 3000 Index ICE Global Equity Benchmarks Custom Dates

Event	Reference Date Selections	Lock Date	Effective Date	
Reconstitutions	Last Bus Day of Feb & Aug	2nd Friday of Mar & Sep	3rd Friday of Mar & Sep	Reconstitution
Rebalances	Last Bus Day of May & Nov	2nd Friday of Jun & Dec	3rd Friday of Jun & Dec	Rebalance

*All dates represent close of business

Selection Method

Rules Based Identifier List

Define Starting Universe

Index	Index Name	Inception Date	
Q			x

Benefits for equities include:

- Precision-aligned investment strategies
- Enhanced R&D efficiency
- Scalability & self-service
- Seamless integration for prototyping multi-asset strategies

Custom Index Tool	Key capabilities	Strategic benefits
<p>Fixed Income</p> <ul style="list-style-type: none"> ■ Prototype bond indices from the ground up ■ Customize cash flow and reinvestment strategies ■ Monitor production and history with ease ■ Automate complex data workflows at scale ■ Apply ESG filters 	<ul style="list-style-type: none"> ■ Evaluate potential investment strategies ■ Maximize operational speed and efficiency ■ Evaluate a potential benchmark for a portfolio or fund ■ Share activated custom indices with affiliates (subject to applicable terms and conditions) 	
<p>Equities</p> <ul style="list-style-type: none"> ■ Prototype equity indices ■ Apply granular filters and thematic strategies ■ Collaborate with your team through shared dashboards ■ Analyze performance with precision tools 	<ul style="list-style-type: none"> ■ Deliver differentiated, mandate-specific strategies ■ Accelerate innovation with faster R&D cycles ■ Empower teams with scalable, self-service tools ■ Prototype multi-asset portfolios 	

For more information: ice.com/custom-index-tool

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