

# ICE Indices

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## Index Name

## Index Description

50% BofA ML Fixed Rate Preferred 50% BofA ML Capital Securities Index	The index is a blend comprised of 50% BofA ML Fixed Rate Preferred and 50% BofA ML Capital Securities Index. The BofAML Preferred Stock Fixed Rate measures the performance of fixed rate USD-denominated preferred securities issued in the U.S. domestic market. Qualifying securities must have an investment grade rating and must have an investment grade rated country of risk. The BofA Merrill Lynch Capital Securities Index is a subset of the BofA Merrill Lynch U.S. Corporate Index including all fixed-to-floating rate perpetual callable and capital securities.
ICE BofA 0-5 Year U.S. High Yield Constrained Index	The ICE BofA 0-5 Year U.S. High Yield Constrained Index measures the performance of USD-denominated, non-investment grade, fixed rate, taxable corporate bonds with remaining maturities of less than 5 years, including corporate bonds, fixed-to-floating, callable bonds, SEC Rule 144A securities, original issue zeroes, and pay-in-kind (PIK) bonds.
ICE BofA 1 Year U.S. Treasury Index	The ICE BofA U.S. 1 Year Treasury Bill Index is comprised of a single issue purchased at the beginning of the month and held for a full month. At the end of the month that issue is sold and rolled into a newly selected issue. The issue selected at each month-end rebalancing is the outstanding Treasury Bill that matures closest to, but not beyond, 1 year from the rebalancing date. To qualify for selection, an issue must have settled on or before the month-end rebalancing date.

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<u>Index Name</u>	<u>Index Description</u>
ICE BofA 1-3 Year U.S. Corporate & Government Index	The ICE BofA 1-3 Year U.S. Corporate & Government Index tracks the performance of U.S. dollar denominated investment grade debt publicly issued in the U.S. domestic market, including U.S. Treasury, U.S. agency, foreign government, supranational and corporate securities. ICE BofA 1-3 Year U.S. Corporate & Government Index is a subset of ICE BofA U.S. Corporate & Government Index including all securities with a remaining term to final maturity less than 3 years.
ICE BofA 1-5 Year U.S. Corporate Index	The ICE BofA 1-5 Year U.S. Corporate Index tracks the performance of U.S. dollar denominated investment grade corporate debt publicly issued in the U.S. domestic market. The ICE BofA 1-5 Year U.S. Corporate Index is a subset of the ICE BofA U.S. Corporate Index including all securities with a remaining term to final maturity less than 5 years.
ICE BofA 1-5 Year U.S. Corporate & Government Index	The ICE BofA 1-5 Year U.S. Corporate & Government Index tracks the performance of U.S. dollar denominated investment grade debt publicly issued in the U.S. domestic market, including U.S. Treasury, U.S. agency, foreign government, supranational and corporate securities. The ICE BofA 1-5 Year U.S. Corporate & Government Index is a subset of ICE BofA U.S. Corporate & Government Index including all securities with a remaining term to final maturity less than 5 years.
ICE BofA 1-5 Year U.S. Treasury & Agency Index	ICE BofA 1-5 Year US Treasury & Agency Index is a subset of ICE BofA US Treasury & Agency Index including all securities with a remaining term to final maturity less than 5 years.
ICE BofA 1-5 Year U.S. Treasury Index	ICE BofA 1-5 Year US Treasury Index is a subset of ICE BofA US Treasury Index including all securities with a remaining term to final maturity less than 5 years.

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<b><u>Index Name</u></b>	<b><u>Index Description</u></b>
ICE BofA 1-10 Year U.S. Treasury & Agency Index	ICE BofA 1-10 Year US Treasury & Agency Index is a subset of ICE BofA US Treasury & Agency Index including all securities with a remaining term to final maturity less than 10 years.
ICE BofA 3 Month U.S. Treasury Bill Index	The ICE BofA 3 Month U.S. Treasury Index measures the performance of a single issue of outstanding treasury bill which matures closest to, but not beyond, three months from the rebalancing date. The issue is purchased at the beginning of the month and held for a full month; at the end of the month that issue is sold and rolled into a newly selected issue.
ICE BofA 3-6 Month U.S. Treasury Bill Index	The ICE BofA 3-6 Month U.S. Treasury Index measures the performance of U.S. dollar denominated U.S. Treasury Bills publicly issued in the U.S. domestic market with a remaining term to final maturity greater than or equal to 3 months and less than 6 months. It is a subset of the BofA U.S. Treasury Bills Index.
ICE BofA 5-10 Year U.S. Corp Index	The ICE BofA 5-10 Year U.S. Corp Index is a subset of ICE BofAML U.S. Corporate Index. It measures market performance of USD-denominated investment grade corporate debt publicly issued in the U.S. domestic market with a remaining term to final maturity between 5 and 10 years. It is market capitalization weighted.

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<u>Index Name</u>	<u>Index Description</u>
ICE BofA U.S. Bond Market Option Volatility Estimate Index	The ICE BofA U.S. Bond Market Option Volatility Estimate Index (MOVE), formerly known as the Merrill Lynch Option Volatility Estimate Index, measures U.S. bond market yield volatility by tracking a basket of over the counter options on U.S. Treasury notes and bonds. The basket is comprised of at-the-money one month options on the current 2-year, 5-year, 10-year and 30-year Treasuries. The index value is equal to the average of the implied normal yield volatility of the four options, where the 10-year option is given a 40% weight and the other basket components each hold a 20% share.
ICE BofA U.S. Taxable Municipal Plus Index	The ICE BofA U.S. Taxable Municipal Securities Plus Index is designed to track the performance of USD-denominated taxable municipal debt publicly issued by U.S. states and territories, and their political subdivisions, in the U.S. market.
ICE U.S. Treasury 1-3 Year Bond Index	The ICE U.S. Treasury 1-3 Year Bond Index is part of a series of indices intended to assess the U.S. Treasury market. The index is market value weighted and is designed to measure the performance of USD-denominated, fixed rate securities with minimum term to maturity greater than one year and less than or equal to three years.
ICE U.S. Treasury 20+ Year Bond Index	The ICE U.S. Treasury 20+ Year Bond Index measures the performance of public obligations of the U.S. Treasury that have a remaining maturity of greater than 20 years.
ICE U.S. Treasury 3-7 Year Bond Index	The ICE U.S. Treasury 3-7 Year Bond Index measures the performance of public obligations of the U.S. Treasury that have a remaining maturity of greater than 3 years and less than or equal to 7 years.

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<u>Index Name</u>	<u>Index Description</u>
ICE U.S. Treasury 7-10 Year Bond Index	The ICE U.S. Treasury 7-10 Year Bond Index measures the performance of public obligations of the U.S. Treasury that have a remaining maturity of greater than 7 years and less than or equal to 10 years.
ICE U.S. Treasury Core Bond Index	The ICE U.S. Treasury Core Bond Index is part of a series of indices intended to assess U.S. Treasury market. The Index is market value weighted, and is designed to include U.S. dollar denominated, fixed rate securities with minimum term to maturity greater than one year and less than or equal to thirty years.
ICE U.S. Treasury Short Bond Index	This ICE U.S. Treasury Short Bond Index holds U.S. Treasury bonds and bills with less than 12 months to their maturity date.