



ICE Data Indices, LLC Benchmark Statement

Convertibles Index Family

February 2021

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ICE Data Indices Benchmark Statement

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Name of the benchmark administrator	ICE Data Indices, LLC ("IDI")

1. Introduction

ICE Data Indices, LLC ("IDI") is a U.S. subsidiary of Intercontinental Exchange, Inc. ("ICE"), and is the administrator for the following indices that are collectively referred to as the "ICE Indices":

- **Fixed Income Indices:** A wide range of indices, generally branded under the ICE and ICE BofA names, covering the global bond markets, including broad investment grade, high-yield and emerging markets, as well as convertible and preferred securities.
- **Equity Indices:** A diverse set of indices, generally branded under the ICE and NYSE names, that include blue chip, national and regional indices as well as sector, smart beta, and thematic indices.

- Sustainability Indices¹: A range of fixed income and equity indices, branded under the ICE name, that account for Environmental, Social and Governance (ESG) factors in addition to other criteria. Fixed Income Sustainability and Equity Sustainability Indices are included within the respective Fixed Income and Equity index families described above.
- Currency Indices: A series of individual spot currency, currency basket and crypto currency indices, branded under the ICE, ICE BofA and NYSE names, including the ICE U.S. Dollar Index (DXY), the leading FX index benchmark for the U.S. Dollar.
- Futures Indices: A series of indices, branded under the ICE and ICE BofA names, that track production weighted baskets of the most liquid commodity futures contracts and Carbon Futures (“the Commodity Indices”) and ICE U.S. Treasury Futures Indices.
- Volatility Indices: A series of indices, branded under the ICE and ICE BofA names, that track implied volatility in the USD treasury option and swaption markets.

More information on the above index categories can be seen at: <https://www.theice.com/market-data/indices>

This benchmark statement has been created in accordance with Article 27 of the European Benchmark Regulation (“the EU BMR”)² and the supplementary delegated regulation (EU) 2018/1643³ and delegated regulation (EU) 2020/1816⁴, (EU) 2020/1817⁵ and (EU) 2020/1818⁶ on the content of benchmark statements.

References in this document to EU Regulations or Directives (including EU BMR and applicable Commission Delegated Regulation) include, in relation to the UK, those Regulations or Directives as they form part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 or have been implemented in UK domestic law, as appropriate.

IDI, has been recognized in the UK as a third country Benchmark Administrator for purposes of Article 32 of the EU BMR with the FCA as the relevant competent authority.

The benchmarks which are available for use by supervised entities in the United Kingdom are published on the FCA register https://register.fca.org.uk/s/resources#Other_registers, under Third Country Benchmarks Register.

¹ Sustainability Indices do not take into account the EU Taxonomy disclosures nor the EU criteria for environmentally sustainable investments. Please refer to the rules and methodologies for each of the ICE Sustainability Indices for additional information.

² <https://eur-lex.europa.eu/legal-content/EN/TXT/PDF/?uri=CELEX:32016R1011&from=EN>

³ COMMISSION DELEGATED REGULATION (EU) 2018/1643 of 13 July 2018 <https://eur-lex.europa.eu/legal-content/EN/TXT/PDF/?uri=OJ:L:2018:274:FULL&from=EN>

⁴ <https://eur-lex.europa.eu/legal-content/EN/TXT/?uri=CELEX:32020R1816>

⁵ <https://eur-lex.europa.eu/legal-content/EN/TXT/?uri=CELEX:32020R1817>

⁶ <https://eur-lex.europa.eu/legal-content/EN/TXT/?uri=CELEX:32020R1818>

2. Benchmark Statement

	Relevant EU BMR or RTS provision	Requirement	IDI's Response
General Disclosure Requirements			
1	RTS Art(1)(1)(b)	The benchmark statement shall state: (b) where available, the international securities identification number (ISIN) of the benchmark or benchmarks; alternatively, for a family of benchmarks, the statement may provide details of where the ISINs are publicly accessible free of charge;	ISINs are not currently assigned to the indices.
2	RTS Art(1)(1)(c)	The benchmark statement shall state: (c) whether the benchmark, or any benchmark in the family of benchmarks, is determined using contributions of input data;	The Convertible Index Family does not use contributions of input data
3	RTS Art(1)(1)(d)	The benchmark statement shall state: (d) whether the benchmark or any benchmark in the family of benchmarks qualifies as one of the types of benchmarks listed under Title III of Regulation (EU) 2016/1011, including the specific provision by virtue of which the benchmark qualifies as that type.	The indices in the Convertible Index Family do not qualify as regulated data, interest rate or commodity benchmarks. The Convertible Index Family contains only non-significant benchmarks as defined under point (27) of Article 3(1) of Regulation (EU) 2016/1011
4	RTS Art(1)(2)(a)	In defining the market or economic reality, the benchmark statement shall include at least the following information: (a) a general description of the market or economic reality;	The market or economic reality that the indices within the Convertible Index Family intend to represent is described in the relevant rule document which can be found, free of charge, on the ICE Index Platform (ICE IP):

			https://indices.theice.com/ under General Methodology and Individual Index Rules.
5	RTS Art(1)(2)(b)	In defining the market or economic reality, the benchmark statement shall include at least the following information: (b) the geographical boundaries, if any, of the market or economic reality;	The geographical boundaries of the indices in the Convertible Index Family are described in the Methodology and relevant rule documents which can be found, free of charge, on the ICE Index Platform (ICE IP): https://indices.theice.com/ under the General Methodology section (both the ICE BofA Bond Index Guide (the Methodology document) and Individual Index Rules)
6	RTS Art(1)(2)(c)	In defining the market or economic reality, the benchmark statement shall include at least the following information: (c) any other information that the administrator reasonably considers to be relevant or useful to help users or potential users of the benchmark to understand the relevant features of the market or economic reality, including at least the following elements insofar as reliable data on these elements is available: (i) information on actual or potential participants in the market; (ii) an indication of the size of the market or economic reality.	Not applicable - the Convertible Index Family consists of non-significant benchmarks only

7	EU BMR Art27(2)(g)	A benchmark statement shall contain at least: (g) the identification of potential limitations of the benchmark, including its operation in illiquid or fragmented markets and the possible concentration of inputs.	<p>The bonds contained in the Convertible Index Family may be subject to potential limitations in terms of the number of qualifying constituents and diversification. In some cases this is by design. In other cases, there can be a decline in the pool of qualifying constituents due to changes in issuance trends and other factors that can affect the underlying market measured by the index. In addition, some indices are designed to measure smaller subdivisions of larger indexes. As an example, many of our indices have a standard set of sub-indices that segment the larger index by maturity and/or rating as well as other factors. In some cases, one or more of the sub-indices may be thinly populated, but by publishing the entire set of indices we allow for a complete representation of the broader index across key factors.</p> <p>It may occur that a particular sub-index within the Convertible Index family may not have any qualifying constituents for a period of time. During any period in which there are no qualifying constituents for a given index we suspend its publication. Publication of that index is resumed when it once again is populated with at least one qualifying security; however, its index value is reset to 100 at the point of resumption.</p> <p>Other limitations may include the ability of the Benchmark to operate in illiquid or fragmented</p>
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			<p>markets.</p> <p>IDI seeks to manage and mitigate these limitations through the Benchmark design, review and oversight process.</p>
8	RTS Art(1)(3)(a)	In defining the potential limitations of the benchmark and the circumstances in which the measurement of the market or economic reality may become unreliable, the benchmark statement shall include at least: (a) a description of the circumstances in which the administrator would lack sufficient input data to determine the benchmark in accordance with the methodology;	See Response to Part 7
9	RTS Art(1)(3)(b)	In defining the potential limitations of the benchmark and the circumstances in which the measurement of the market or economic reality may become unreliable, the benchmark statement shall include at least: (b) where relevant, a description of instances when the accuracy and reliability of the methodology used for determining the benchmark can no longer be ensured, such as when the administrator deems the liquidity in the underlying market as insufficient;	Not applicable - the Convertible Index Family consists of non-significant benchmarks only

10	RTS Art(1)(3)(c)	In defining the potential limitations of the benchmark and the circumstances in which the measurement of the market or economic reality may become unreliable, the benchmark statement shall include at least: (c) any other information that the administrator reasonably considers to be relevant or useful to help users and potential users to understand the circumstances in which the measurement of the market or economic reality may become unreliable, including a description of what might constitute an exceptional market event.	Not applicable - the Convertible Index Family consists of non-significant benchmarks only
11	RTS Art(1)(4)	In specifying the controls and rules that govern any exercise of judgement or discretion by the administrator or any contributors in calculating the benchmark or benchmarks, the benchmark statement shall include an outline of each step of the process for any ex post evaluation of the use of discretion, together with a clear indication of the position of any person(s) responsible for carrying out the evaluations.	Not applicable - the Convertible Index Family consists of non-significant benchmarks only
12	RTS Art(1)(5)	In specifying the procedures for review of the methodology, the benchmark statement shall at least outline the procedures for public consultation on any material changes to the methodology.	Not applicable - the Convertible Index Family consists of non-significant benchmarks only
Content			
13	EU BMR Art27(1)(a)	The benchmark statement shall: (a) clearly and unambiguously define the market or economic reality measured by the benchmark and the circumstances in which such measurement may become unreliable;	The market measured by a given benchmark in the Convertible Index Family is described in the individual Index Rules document for that benchmark. The circumstances under which market conditions might impair the ability of the index to measure a given market are described in the Limitations section of the Methodology document.

14	EU BMR Art27(1)(b)	<p>The benchmark statement shall: (b) lay down technical specifications that clearly and unambiguously identify the elements of the calculation of the benchmark in relation to which discretion may be exercised, the criteria applicable to the exercise of such discretion and the position of the persons that can exercise discretion, and how such discretion may be subsequently evaluated;</p>	<p>The Methodology document, together with the Index Rules document for a specific index within the Convertible Index Family describes how the Indices are to be calculated.</p> <p>The indices are rules-based and, as such, the selection and weighting of constituents does not involve discretion. However, in the event where decisions relating to the determination of a Benchmark are required to maintain the integrity of the values and ensure that the Benchmark continues to operate in line with the methodology, IDI may apply Expert Judgment.</p> <p>Where Expert Judgment is required in a Benchmark determination, it may only be applied by suitably experienced and qualified staff Members on the IDI team in accordance with the Methodology document. Using their expertise and knowledge, and the information available to them, they will make an assessment of what adjustment would be most appropriate to correctly reflect the Benchmark objective.</p> <p>Ultimately any exercise of Expert Judgment is overseen by the Governance Committee of IDI, which ensures that the published Methodologies have been followed.</p>
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15	EU BMR Art27(1)(c)	<p>The benchmark statement shall:</p> <p>(c) provide notice of the possibility that factors, including external factors beyond the control of the administrator, may necessitate changes to, or the cessation of, the benchmark; and</p>	<p>From time to time, events outside of the control of IDI may occur that may require changes to, or cessation of indices in the Convertible Index Family.</p> <p>IDI has implemented a Transition Policy and a Benchmark Cessation Procedure, which are published on the IDI website (https://www.theice.com/market-data/indices/regulation) and which set out the steps IDI would take if termination of a benchmark was being considered.</p> <p>IDI has also published a Consultation Policy which is available on the IDI website (https://www.theice.com/market-data/indices/regulation) and which sets out the steps IDI would take if a material change was needed in relation to an index in the Convertible Index Family.</p>
16	EU BMR Art27(1)(d)	<p>The benchmark statement shall:</p> <p>(d) advise users that changes to, or the cessation of, the benchmark may have an impact upon the financial contracts and financial instruments that reference the benchmark or the measurement of the performance of investment funds.</p>	<p>IDI has adopted a consultation policy, a transition policy and a cessation procedure which govern the implementation of changes and the cessation process.</p> <p>When considering changes to, or the cessation of, a benchmark or a family of benchmarks in accordance with these policies and procedures, IDI takes into account the potential impact it may have on users.</p> <p>In the event that an immediate change is required to maintain the integrity of an index in</p>

			the Convertible Index Family, IDI shall communicate this clearly to users.
17	EU BMR Art27(2)(a)	A benchmark statement shall contain at least: (a) the definitions for all key terms relating to the benchmark	All key terms relevant to the Convertible Index Family are set out in the Methodology document
18	EU BMR Art27(2)(b)	A benchmark statement shall contain at least: (b) the rationale for adopting the benchmark methodology and procedures for the review and approval of the methodology;	<p>The individual rule documents for each of the indices within the Convertible Index Family describe what they intend to cover and achieve.</p> <p>Through its ongoing operational activities, IDI identifies situations where changing market conditions may suggest the need for a change in index rules or methodologies. IDI reviews all key market indices and logs the change proposals considered against the listing of key indices.</p> <p>Potential rule and methodology changes are reviewed as part of an annual survey that is open to the public. If deemed necessary, IDI shall make changes to index rules, or consult on rule changes, in the event that a specific need requires attention prior to the next annual survey cycle.</p> <p>During the annual survey, proposed rule changes under consideration are published in a</p>

			<p>report that is available on the public website. There is a comment period during which stakeholder input is obtained. Feedback is reviewed and final changes are approved by the IDI Governance Committee prior to announcement. The effective date and details of all adopted rule changes are announced in advance of their implementation on https://indices.theice.com/</p>
19	EU BMR Art27(2)(c)	<p>A benchmark statement shall contain at least: (c) the criteria and procedures used to determine the benchmark, including a description of the input data, the priority given to different types of input data, the minimum data needed to determine a benchmark, the use of any models or methods of extrapolation and any procedure for rebalancing the constituents of a benchmark's index;</p>	<p>In order to determine the indices within the Convertible Index family, evaluated pricing services are provided by an affiliated entity, ICE Data Pricing & Reference Data, LLC (“PRD”); they also provide reference data such as issuer, maturity and coupon rates.</p> <p>ICE Data Analytics, LLC, another IDI affiliate, supplies analytical data, such as yield, convexity, and duration calculations which are used in the Fixed Income Indices.</p> <p>The Evaluated Pricing Services (“EVS”) Group within PRD provides bid-side evaluations which are market-based measurements, that are processed through a rules based pricing application and represent its good faith determination as to what the holder may receive in an orderly transaction (for an institutional round lot position typically \$1million USD or greater current value or local currency equivalent) under current market conditions.</p>

			<p>These evaluations are price inputs in the index calculations.</p> <p>There is no priority given to certain data types in the determination of any of the indices in the Convertible Index Family.</p> <p>The general procedures for determining the indices in the Convertible Index family are set out in the Methodology document. To supplement this methodology, each index in the Convertible Index family has an Index Rules document which details the component selection criteria and weighting methodologies.</p>
20	EU BMR Art27(2)(d)	<p>A benchmark statement shall contain at least: (d) the controls and rules that govern any exercise of judgement or discretion by the administrator or any contributors, to ensure consistency in the use of such judgement or discretion;</p>	<p>Where exercise of judgment or discretion is required in a Benchmark determination, it may only be applied by suitably experienced and qualified staff Members on the IDI team, in accordance with the Methodology document. Using their expertise and knowledge, and the information available to them, they will make an assessment of what adjustment would be most appropriate to correctly reflect the Benchmark objective.</p> <p>Ultimately any exercise of Expert Judgment is overseen by the Governance Committee of IDI, which ensures that the published Methodologies have been followed.</p>

21	EU BMR Art27(2)(e)	A benchmark statement shall contain at least: (e) the procedures which govern the determination of the benchmark in periods of stress or periods where transaction data sources may be insufficient, inaccurate or unreliable and the potential limitations of the benchmark in such periods;	Actions taken by IDI for the Convertible Index Family in exceptional market conditions are outlined in the Methodology document. IDI retains the right to delay the publication of the index level or suspend the publication of the level of the index if it believes that circumstances prevent the proper calculation of the index. In the event that there is a market-wide event resulting in evaluated prices not being available, IDI will determine its approach on a case by case basis, and communicate the action taken to its customers.
22	EU BMR Art27(2)(f)	A benchmark statement shall contain at least: (f) the procedures for dealing with errors in input data or in the determination of the benchmark, including when a redetermination of the benchmark is required; and	Reasonable efforts are made to ensure the correctness and validity of data used in index calculations. Where errors have occurred in the determination or calculation of an index, the decision to make a restatement will be assessed on a case by case basis. Such decision will take account of the significance; impact; age; and scale of the error. All revisions or issues with the publication of the indices will be communicated to stakeholders during the day through the regular client communication channels; in addition, IDI may also contact clients directly; post a notice on the ICE Index Platform (ICE IP) https://indices.theice.com/ ; send a message via

			the market data portal, or use other such forms of communication.
Specific disclosure requirements for regulated-data benchmarks			
23	RTS Art2(a)	In addition to the information to be included pursuant to Article 1, for a regulated-data benchmark or, where applicable, family of regulated-data benchmarks, the benchmark statement shall state at least the following in its description of the input data: (a) the sources of the input data used	Not applicable for the Convertible Index Family
24	RTS Art(2)(b)	In addition to the information to be included pursuant to Article 1, for a regulated-data benchmark or, where applicable, family of regulated-data benchmarks, the benchmark statement shall state at least the following in its description of the input data: (b) for each source, the relevant type, as listed in Article 3(1)(24) of Regulation (EU) 2016/1011	Not applicable for the Convertible Index Family
Specific disclosure requirements for interest rate benchmarks			
25	RTS Art(3)	Specific disclosure requirements for interest rate benchmarks	Not applicable for the Convertible Index Family
Specific disclosure requirements for commodity benchmarks			
26	RTS Art(4)	Specific disclosure requirements for commodity benchmarks	Not applicable for the Convertible Index Family

Specific disclosure requirements for critical benchmarks			
27	RTS Art(5)	Specific disclosure requirements for critical benchmarks	Not applicable for the Convertible Index Family
Specific disclosure requirements on ESG Factors and how they are reflected in the benchmark methodology			
28	DA (EU) 2020/1816; (EU)2020/1817	Specific disclosure requirements on ESG Factors and how they are reflected in the benchmark methodology	<p>The Convertible Index Family does not take ESG factors into account in the index design and does not pursue ESG objectives.</p> <p>The Convertible Index Family consists of non-significant benchmarks only and therefore, specific disclosure requirements for significant equity and bond benchmarks and EU Climate Transition and EU Paris-aligned Benchmarks is not applicable to the Convertible Index Family.</p>
Specific disclosure requirements for EU Climate Transition Benchmarks and EU Paris-Aligned Benchmarks			
29	DA (EU) 2020/1818	Specific disclosure requirements for EU Climate Transition Benchmarks and EU Paris-Aligned Benchmarks	Not applicable for the Convertible Index Family

3. Disclaimer

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