



NEWS RELEASE

ICE Launches New Suite of Indices for Australian Residential Mortgage-Backed Securities Market

2024-09-02

ATLANTA, NEW YORK, & SYDNEY--(BUSINESS WIRE)-- Intercontinental Exchange (NYSE: ICE), a leading global provider of technology and data, today announced the launch of a suite of indices for the Australian residential mortgage-backed securities (RMBS) market.

These indices, which are administered by ICE Data Indices, LLC, are accessible in ICE's Custom Index Tool, which provides a variety of ways to prototype and back test strategies for multiple use cases, including research, benchmark construction, designing new financial products such as ETFs or enabling services such as direct indexing.

This new suite of indices is designed to provide comprehensive and transparent benchmarks for tracking the performance of AUD-denominated residential mortgage-backed securities (RMBS). The new index family includes:

- ICE Australian RMBS Composite Index (ARMBS). Tracks the performance of RMBS.
- ICE AAA Australian RMBS Index (ARMBSAAA). Tracks the performance of RMBS rated AAA.
- ICE BBB and Lower Australian RMBS Index (ARMBLOW). Tracks the performance of RMBS rated BBB1 or lower.
- ICE AAA Prime Core Australian RMBS Index (ARMBSA3P) . Tracks the performance of RMBS comprised solely of prime loans rated AAA.
- ICE AAA-AA Prime Australian RMBS Index (APRMBHI). Tracks the performance of RMBS comprised solely of prime loans rated AAA through AA3.

Each index is market cap weighted, accrues interest assuming next-day settlement, retains cash flows from bond payments until the end of the month, and is rebalanced on the last calendar day of the month.



“These indices provide a new set of benchmarking options for customers investing in the Australian residential MBS market,” said Varun Pawar, Chief Product Officer at ICE Data Services. “As we continue to expand our diverse set of indexing and benchmarking solutions, this launch represents a significant advancement in providing greater transparency and performance evaluation for markets globally.”

“Despite ongoing global economic uncertainty, the Australian residential MBS market has demonstrated impressive resilience and a promising outlook for growth and new issuance,” said Magnus Cattan, Head of APAC Client Development at ICE Data Services. “With the introduction of these new indices, we look forward to supporting our clients across the global fixed income ecosystem and enhancing their investment strategies.”

The Australian RMBS index family leverages ICE’s extensive experience in fixed income pricing and reference data, and the company’s deep global product coverage. Our fixed income index offering includes over 6,000 standard indices tracking more than \$100 trillion in debt spanning the global bond markets, with debt represented across 43 currencies.

For more information about ICE indices, visit <https://www.ice.com/fixed-income-data-services/index-solutions/fixed-income-indices> .

About Intercontinental Exchange

Intercontinental Exchange, Inc. (NYSE: ICE) is a Fortune 500 company that designs, builds, and operates digital networks that connect people to opportunity. We provide financial technology and data services across major asset classes helping our customers access mission-critical workflow tools that increase transparency and efficiency. ICE’s futures, equity, and options **exchanges** -- including the **New York Stock Exchange** -- and **clearing houses** help people invest, raise capital and manage risk. We offer some of the world’s largest markets to trade and clear energy and environmental products. Our fixed income, **data services** and execution capabilities provide information, analytics and platforms that help our customers streamline processes and capitalize on opportunities. At **ICE Mortgage Technology** , we are transforming U.S. housing finance, from initial consumer engagement through loan production, closing, registration and the long-term servicing relationship. Together, ICE transforms, streamlines, and automates industries to connect our customers to opportunity.

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exchange website under the heading "Key Information Documents (KIDS)."

Safe Harbor Statement under the Private Securities Litigation Reform Act of 1995 -- Statements in this press release regarding ICE's business that are not historical facts are "forward-looking statements" that involve risks and uncertainties. For a discussion of additional risks and uncertainties, which could cause actual results to differ from those contained in the forward-looking statements, see ICE's Securities and Exchange Commission (SEC) filings, including, but not limited to, the risk factors in ICE's Annual Report on Form 10-K for the year ended December 31, 2023, as filed with the SEC on February 8, 2024.

ICE Data Indices, LLC ("IDI"), its affiliates and its third-party suppliers (collectively, "ICE Data and its Suppliers") make no representations or warranties regarding the advisability of investing in securities generally, in any financial product or the ability of any index to track general market performance. Past performance of an index is not an indicator of or a guarantee of future results. For important information (including the methodologies), limitations, and disclaimers regarding the indices, please visit indices.ice.com.

Category: Fixed Income and Data Services

SOURCE: Intercontinental Exchange

ICE-CORP

ICE Media Contact :

Isabella Bezzone

isabella.bezzone@ice.com

(212) 748-3948

media@ice.com

ICE Investor Contact :

Katia Gonzalez

katia.gonzalez@ice.com

(678) 981-3882

Source: Intercontinental Exchange