

Zug, October 31st, 2024

STOXX Strategy Indices – New files effective November 1st, 2024 for Option Based Indices

Dear Customer,

STOXX Ltd., the operator of ISS STOXX index business and a global provider of innovative and tradable index concepts, provides detailed information related to **a new set of daily files** applicable for the selected new **STOXX Strategy Option Based Indices, effective November 1st, 2024**.

For the convenience of our clients, STOXX provides hereafter a definition of the terms used in this announcement.

- The **“Index Data Distribution System”**, is a system where users with commercial agreements with STOXX Ltd. are entitled to retrieve Index Data for purposes as defined in the commercial agreements. The Index Data Distribution System contains various permission levels such as entity and users’ accesses, per Index Package level and subject to Licenses of Third-Party Data.

Affected Indices

The list of affected indices affected by these new files is as follows:

ISIN	Symbol	Index Name
CH1362043098	SX5ECCAP	EURO STOXX 50 Covered Call ATM Price EUR
CH1362043106	SX5ECCA	EURO STOXX 50 Covered Call ATM Total Return EUR
CH1362043098	SX5ECCAP	EURO STOXX 50 Covered Call ATM Price EUR
CH1362043106	SX5ECCA	EURO STOXX 50 Covered Call ATM Total Return EUR

Overview of the report format

Overview of the file naming convention

The new historical files (close_XXXX.csv) and rebalancing files (rebalancing_XXXX.csv) using the Index Symbol will be created for the affected indices effective November 1st, 2024. The file format will be as described in Section 2.4.35 and 2.4.36 of the Index File Guide.

The new STOXX Strategy Option Based indices historical close files and rebalancing files per index are using the Index Symbol as an index identifier. The Index Symbols are available in the Vendor Code Sheet (see vendor_codes_sheet.csv column A - field Symbol) published in the web section [Index Data & Resources / Index Data / General / Data Vendor Codes](#).

File type	Current File Name	New File Name	Index File Guide
Historical close file	N/A	close_XXXX.csv	Section 2.4.35
Rebalancing file	N/A	rebalancing_XXXX.csv	Section 2.4.36

A correspondence table between affected indices and files names is available in appendix of this document.

Historical Close File format applicable to Total Return Indices

close_XXXXX.csv	
Attribute	Description
Date	Report date
Index_ISIN	Index ISIN
Index_value	EURO STOXX 50 Covered Call ATM (Total Return) Value
Index_settlement_t0	EURO STOXX 50 Covered Call ATM (Total Return) settlement Value
Ct	Last price of the EURO STOXX 50 call option at time t
Ct_description	Call option description (e.g. OESX (Call, 4825, 20240920))
C_0	Inclusion price of the old EURO STOXX 50 call option on the last expiry date before the previous expiry date
SX5T	EURO STOXX 50 (EUR Net Return version) closing value
SX5T_settlement_t0	EURO STOXX 50 (EUR Net Return version) settlement value
SX5E_settlement_t0	EURO STOXX 50 (EUR Price version) settlement value
C_exp	Settlement price of EURO STOXX 50 call option at the expiry date

Historical Close File format applicable to Price Return Indices

close_XXXXX.csv	
Attribute	Description
Date	Report date
Index_ISIN	Index ISIN
Index_value	EURO STOXX 50 Covered Call ATM (Price) Value
Index_settlement_t0	EURO STOXX 50 Covered Call ATM (Price) settlement Value
Ct	Last price of the EURO STOXX 50 call option at time t
Ct description	Call option description (e.g. OESX (Call, 4825, 20240920))
C_0	Inclusion price of the old EURO STOXX 50 call option on the last expiry date before the previous expiry date
SX5E	EURO STOXX 50 (EUR Price version) closing value
SX5E_settlement_t0	EURO STOXX 50 (EUR Price version) settlement value
C_exp	Settlement price of EURO STOXX 50 call option at the expiry date

Rebalancing File format applicable to Price and Total Return Indices

rebalancing_XXXXX.csv	
Attribute	Description
Date	Report date
Time_interval	Time
Call_description	Call option description (e.g. OESX (Call, 4825, 20240920))
Vol_Level	Implied Volatility Level as an percentage
Transaction_Costs	Transaction cost
Mid_Price	Mid price
Adjusted_Mid_Price	Adjusted mid price

For more information on the STOXX indices, please visit www.stoxx.com

Appendix: Full overview of report naming changes

File type	Symbol	New File Name
Historical Close File	SX5ECCAP	close_SX5ECCAP.csv
Historical Close File	SX5ECCA	close_SX5ECCA.csv
Rebalancing File	SX5ECCAP	rebalancing_SX5ECCAP.csv
Rebalancing File	SX5ECCA	rebalancing_SX5ECCA.csv