

STOXX Data Dissemination Notification

Zug, January 8th, 2020

Cancel and Replace - Correction of Closing Values for VSTOXX Short-Term Futures indices.

Dear Sir and Madam,

Due to data discrepancy, the closing values for the below list of indices were disseminated incorrectly from January 2nd, 2020 to January 7th, 2020. This notification replaces the announcement made on January 7th (www.stoxx.com) :

The affected indices with the corrected closing values are listed hereafter:

Date	Full Name	Symbol	ISIN	Type	Currency	Bloomberg	Reuters	Index Value
02/01/2020	VSTOXX Short-Term Futures Inverse Investable	VST1MISE	CH0354760123	Excess Return	EUR	VST1MISE INDEX	.VST1MISE	32726.16
03/01/2020	VSTOXX Short-Term Futures Inverse Investable	VST1MISE	CH0354760123	Excess Return	EUR	VST1MISE INDEX	.VST1MISE	31235.94
06/01/2020	VSTOXX Short-Term Futures Inverse Investable	VST1MISE	CH0354760123	Excess Return	EUR	VST1MISE INDEX	.VST1MISE	30800.00
07/01/2020	VSTOXX Short-Term Futures Inverse Investable	VST1MISE	CH0354760123	Excess Return	EUR	VST1MISE INDEX	.VST1MISE	31869.63
02/01/2020	VSTOXX Short-Term Futures Inverse Investable	VST1MISL	CH0354874031	Excess Return	USD	VST1MISL INDEX	.VST1MISL	34753.80
03/01/2020	VSTOXX Short-Term Futures Inverse Investable	VST1MISL	CH0354874031	Excess Return	USD	VST1MISL INDEX	.VST1MISL	33064.64
06/01/2020	VSTOXX Short-Term Futures Inverse Investable	VST1MISL	CH0354874031	Excess Return	USD	VST1MISL INDEX	.VST1MISL	32674.72
07/01/2020	VSTOXX Short-Term Futures Inverse Investable	VST1MISL	CH0354874031	Excess Return	USD	VST1MISL INDEX	.VST1MISL	33664.42
02/01/2020	VSTOXX Short-Term Futures Investable	VST1MSE	CH0354759968	Excess Return	EUR	VST1MSE INDEX	.VST1MSE	780.03
03/01/2020	VSTOXX Short-Term Futures Investable	VST1MSE	CH0354759968	Excess Return	EUR	VST1MSE INDEX	.VST1MSE	815.25
06/01/2020	VSTOXX Short-Term Futures Investable	VST1MSE	CH0354759968	Excess Return	EUR	VST1MSE INDEX	.VST1MSE	826.34
02/01/2020	VSTOXX Short-Term Futures Investable	VST1MSL	CH0354873926	Excess Return	USD	VST1MSL INDEX	.VST1MSL	828.36
03/01/2020	VSTOXX Short-Term Futures Investable	VST1MSL	CH0354873926	Excess Return	USD	VST1MSL INDEX	.VST1MSL	862.97
06/01/2020	VSTOXX Short-Term Futures Investable	VST1MSL	CH0354873926	Excess Return	USD	VST1MSL INDEX	.VST1MSL	876.64

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