

Index Reference IXR

Index Data for More Transparency

- Automated processing of index data
- Individual compilation possible

In order to make financial instruments more transparent, it is important to not only have knowledge on the characteristics of a financial instrument but also detailed information on the underlying instrument which can be easily analyzed.

Underlying instruments are either individual financial instruments or indices. The indices themselves have a fixed structure and are compiled on the basis of predetermined rules.

The information on the composition of an index (components) and the percentage of a security within the index (weighting) is provided by WM via the Index References IXR product.

This product captures STOXX, DAX, and other indices.

WM provides (status: 10/2017):

- indices with their master data: approx. 41,800
- indices with their components: approx. 11,870
- indices with their components and weighting: approx. 750.

The index data display...

... the corresponding instruments for a given index,

Example:
DAX 30: Daimler AG
BASF SE
...

... the corresponding indices for a given instrument,

Example:
Daimler AG: Lang + Schwarz Aktien Deutschland Index
ESTX Select Dividend 30
...

...and, in addition, the diversified indices ((EU) 945/2014) in which the instrument in question is included.

Example:
E.ON SE: DAX 30
STOXX Europe 600 Index
...

