

Market Indices Reference Material

- Goal is capture the components of equity indices and ensure the alignment of relationships between the index (rules, instruments, pricing calculation methods, corporate actions, classification) and their underlying instruments
- Once the basic framework is created - expand the working group to include index providers

Linked to this page - working notes and examples of kinds of indices that we are working on / modeling and using for test purposes.



Example index: EURO Stoxx 50