



NYSE Group Index Products

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2.6

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Preface

Document History

| Version No. | Date | Change Description |
|-------------|--------------|---|
| 1.0 | 22 Nov 2011 | First release of document |
| 1.1 | 16 Jan 2012 | Updated: <ul style="list-style-type: none"> - Delivery Schedule for NYSE Euronext Carbon 100 Europe Index Files - EXCHANGE_RATE field length |
| 2.0 | 21 Mar 2012 | Changes to be effective on 01 July 2012: <ul style="list-style-type: none"> - New product packaging structure - EFFECTIVE_DATE field added to Summary and Components Files - BOD files renamed NXTD files Changes to FTP directory structure |
| 2.1 | 06 Jun 2012 | Changes to be effective 01 July 2012: <ul style="list-style-type: none"> - NYSE Fixed Income Index Weightings File Layouts - DATE field renamed as FILE_DATE - Length numeric fields (NYSE Equity Index Weightings File Layouts) - File Delivery Schedule (Equity and Fixed Income files) - NYSE Arca & Amex Equity Files renamed - NYSE Arca & Amex Equity FTP directory renamed |
| 2.1 | 21 Sept 2012 | - 21 Sept 2012 Rebranded with new NYSE Technologies template |
| 2.2 | 8 Aug 2014 | Updated: <ul style="list-style-type: none"> - Intercontinental Exchange NYSE rebranding - Addition of Daily Changes Files and Premium Products Updated decimal precision on equity indices |
| 2.3 | 4 Jan 2016 | Updated: <ul style="list-style-type: none"> - Overall specification content and format - File delivery schedule |
| 2.4 | 24 Jul 2017 | Updated to reflect NYSE American branding |
| 2.5 | 14 Nov 2017 | Updated contact and website information |
| 2.6 | 12 June 2018 | Updated SFTP details |

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Further Information

- For additional product information, please visit <https://www.theice.com/market-data/indices/equity-indices/products>

- 1. INTRODUCTION..... 5**
- 1.1 Types of Files Available..... 5**
- 1.2 Index Data Products options 5**
- 2. FILE LAYOUTS 6**
- 2.1 Index Daily Changes Files 6**
- 2.2 Equity Index Products..... 9**
- 2.2.1 Equity Summary Index Files 9
- 2.2.2 Equity Components Index Files 10
- 2.3 Fixed Income Index Products 12**
- 2.3.1 Fixed Income Summary Index Files..... 12
- 2.3.2 Fixed Income Components Index Files 14
- 3. FILE NAMES 17**
- 3.1 Overview Table of File Names per Index File Product 17**
- 4. FTP DIRECTORY STRUCTURE 20**
- 4.1 Overview Table of FTP Directory Structure per Index File Product 20**
- 5. DELIVERY SCHEDULE..... 24**

1. Introduction

The NYSE Index data products are comprised of daily reports that provide detailed index composition, weights, reviews and daily components changes for NYSE indices. The reports are published twice daily or intraday:

- The End of Day reports (EOD) carry close of business data for the various indices.
- The Next Day reports (NXTD) carry data adjusted for corporate actions/index reviews.
- The Daily Changes reports provide component level changes and adjustments affecting indices.

1.1 Types of Files Available

- **Summary** - These carry index divisors, levels and other relevant index data.
- **Components** - These carry detailed composition and weights data.
- **Daily Changes** – These carry changes and adjustments at the component level, including rebalance information.

1.2 Index Data Products options

- **Premium Package Products** - These products allow for access to index summary levels, constituents, weightings, proforma rebalance, and daily index corporate actions data. Premium Package products are available for all NYSE Group index families, including NYSE Equity, NYSE Arca & American Equity, NYSE Fixed Income, Intellidex, and StrataQuant indices.
- **Weightings Package Products** – These products allow for access to index summary levels, constituents, weightings, and proforma rebalance data. Weightings Package products are available for all NYSE Group index families, including NYSE Equity, NYSE Arca & American Equity, NYSE Fixed Income, Intellidex, and StrataQuant indices.

2. File Layouts

2.1 Index Daily Changes Files

Table 1 describes the file layout for Index Daily Changes files. These include Index Daily Changes, Index Daily Effectiveness, and Index Daily Announcements files.

Table 1 File Layout – NYSE Index Daily Changes File

| column_name | field_type_key | field_length | date_mask | column_description |
|------------------------------|----------------|--------------|-----------|---|
| Record Number | Number | 30, 0 | | Identifies a unique corporate action record in the file |
| Effective Date | Date | 0 | YYYYMMDD | Date on which the action is effective at the opening of trading |
| Index | Text | 20 | | Index on whose composition the action is applicable for |
| Component | Text | 20 | | Component on which the action is applicable; Old symbol for symbol changes |
| Action Type | Text | 20 | | Type of action being executed |
| New Shares | Number | 30, 15 | | New unadjusted shares for a share change; Unadjusted shares for an addition |
| New Multiplier | Number | 30, 15 | | New multiplier for a share change; Multiplier for an addition |
| New Float Factor | Number | 30, 15 | | New float factor for a share change; Float factor for an addition |
| Adjusted Price | Number | 30, 15 | | New adjusted previous & close prices for a price adjustment (local) |
| New Cash Component | Number | 30, 15 | | New cash component for a cash change |
| Gross Dividend | Number | 30, 15 | | Gross dividend amount for component |
| Dividend Currency | Text | 4 | | Currency in which gross dividend is paid for a component |
| Dividend Tax Rate | Number | 30, 15 | | Tax rate to apply on gross dividend amount to derive net dividend amount for a component |
| Split Ratio | Number | 30, 15 | | Ratio of stock split or stock dividend to be applied to the previous & close prices and unadjusted shares |
| Distribution Amount | Number | 30, 15 | | Value per share of special cash dividend, rights offering, or spin-off to be applied to previous & close prices |
| Distribution Currency | Text | 4 | | Currency in which distribution amount is quoted in |

| column_name | field_type_key | field_length | date_mask | column_description |
|------------------------------------|-----------------------|---------------------|------------------|---|
| New Symbol | Text | 20 | | New symbol for component for identifier change |
| New RIC | Text | 20 | | New Thomson Reuters RIC symbol for identifier change |
| New Bloomberg Symbol | Text | 20 | | New Bloomberg Symbol for component for identifier change |
| New Local Exchange Symbol | Text | 20 | | New Local Exchange Symbol for component for identifier change |
| New Name | Text | 120 | | New component description or name for identifier change |
| New Exchange | Text | 20 | | New primary exchange for component for identifier change |
| New MIC | Text | 5 | | New MIC code for component for identifier change |
| New CUSIP | Text | 10 | | New CUSIP number for component for identifier change |
| New ISIN | Text | 15 | | New ISIN code for component for identifier change |
| New Sedol | Text | 10 | | New Sedol number for component for identifier change |
| New Country of Domicile | Text | 5 | | New Country of Domicile for component for identifier change |
| New ICB Classification Code | Number | 30, 15 | | New ICB Classification Code for component for identifier change |
| New Component Currency | Text | 4 | | New Currency Code for component for identifier change |
| Record Modification Flag | Text | 2 | | Indicates that Record has been Modified |
| Record Cancellation Flag | Text | 2 | | Indicates that Record has been Cancelled |
| Rebalance Flag | Text | 2 | | Indicates that Record is related to an Index Rebalance |
| Notes | Text | 2,000 | | Business-created custom notes on action being executed |
| New Adjusted Shares | Number | 30, 15 | | Total amount of newly adjusted shares |
| Adjusted Price Converted | Number | 30, 15 | | Adjusted Price converted in \$USD |
| Net Dividend | Number | 30, 15 | | Final amount after all adjustments have been made |

| column_name | field_type_key | field_length | date_mask | column_description |
|---|-----------------------|---------------------|------------------|--|
| Existing RIC | Text | 20 | | Existing Thomson Reuters RIC symbol for identifier change |
| Existing Bloomberg Symbol | Text | 20 | | Existing Bloomberg Symbol for component for identifier change |
| Existing Local Exchange Symbol | Text | 20 | | Existing Local Exchange Symbol for component for identifier change |
| Existing Name | Text | 120 | | Existing component description or name for identifier change |
| Existing Exchange | Text | 20 | | Existing primary exchange for component for identifier change |
| Existing MIC | Text | 5 | | Existing MIC code for component for identifier change |
| Existing CUSIP | Text | 10 | | Existing CUSIP number for component for identifier change |
| Existing ISIN | Text | 15 | | Existing ISIN code for component for identifier change |
| Existing SEDOL | Text | 10 | | Existing Sedol number for component for identifier change |
| Existing Country of Domicile | Text | 5 | | Existing Country of Domicile for component for identifier change |
| Existing ICB Classification Code | Number | 30, 15 | | Existing ICB Classification Code for component for identifier change |
| Existing Component Currency | Text | 5 | | Existing Currency Code for component for identifier change |

2.2 Equity Index Products

2.2.1 Equity Summary Index Files

Table 2 describes the file layouts that will be used for Equity EOD and NXTD Summary index files.

Table 2 File Layout – Equity Summary Index Files

| column_name | field_type_key | field_length | date_mask | column_description |
|---------------------------------|----------------|--------------|------------|--|
| FILE_DATE | Date | 10 | mm/dd/yyyy | Calculation date of the index. For NYSE Equity Index files prior to 01 July 2012 the field name is DATE |
| INDEX_NAME | Text | 250 | | Index name |
| OFFICIAL_IDENTIFIER | Text | 25 | | Official identifier of the index |
| OFFICIAL_IDENTIFIER_TYPE | Text | 25 | | Official identifier type (i.e. Ticker, CUSIP, ISIN, SEDOL) |
| TICKER | Text | 25 | | Index symbol |
| COUNTRY_CODE | Text | 5 | | Country identifier of the index (for example, US) |
| CURRENCY_CODE | Text | 3 | | Currency identifier of the index (for example, USD) |
| DIVISOR | Number | 30,15 | | Index divisor |
| OPEN_CALCULATION | Number | 30,15 | | Opening level of the index calculated from the official open prices of the components (or official previous close in case the component did not trade). Please note this field will be presented empty in NXTD files |
| PREVIOUS_CLOSE | Number | 30,15 | | Previous close level of the index. Please note this field will be presented empty in NXTD files. |
| CLOSE | Number | 30,15 | | Close level of the index |
| CASH_COMPONENT | Number | 30,15 | | Aggregated dividends paid by the index components |
| MARKET_CAPITALISATION | Number | 30,15 | | Market capitalization of the index |
| NUMBER_CONSTITUENTS | Number | 10 | | Number of components of the index |
| EXCHANGE_RATE | Number | 30,16 | | Exchange rate used to translate internal market capitalization into the index level currency |
| EFFECTIVE_DATE | Date | 10 | mm/dd/yyyy | Effective date of the divisor |

2.2.2 Equity Components Index Files

Table 3 describes the file layout that will be used for Equity EOD and NXTD Components index files.

Table 3 File Layout – Equity Components Index Files

| column_name | field_type_key | field_length | date_mask | column_description |
|---------------------------------|----------------|--------------|------------|--|
| FILE_DATE | Date | 10 | mm/dd/yyyy | Trading date. For NYSE Equity Index files prior to 01 July 2012 the field name is DATE |
| INDEX | Text | 25 | | Index marker (i.e. Index symbol) |
| COMPONENT_NAME | Text | 250 | | Component name |
| OFFICIAL_IDENTIFIER | Text | 25 | | Official identifier of the component |
| OFFICIAL_IDENTIFIER_TYPE | Text | 25 | | Official identifier type (i.e. Ticker, CUSIP, ISIN, SEDOL) |
| TICKER | Text | 25 | | Component symbol |
| COUNTRY_CODE | Text | 5 | | Country identifier of the component |
| CURRENCY_CODE | Text | 3 | | Currency identifier of the component |
| INDUSTRY_CODE | Text | 4 | | FTSE's ICB Industry code of the component. Not available for non-North American components |
| SUPERSECTOR_CODE | Text | 4 | | FTSE's ICB Supersector code of the component. Not available for non-North American components |
| SECTOR_CODE | Text | 4 | | FTSE's ICB Sector code of the component. Not available for non-North American components |
| SUBSECTOR_CODE | Text | 4 | | FTSE's ICB Subsector code of the component. Not available for non-North American components |
| SHARES | Number | 30,15 | | Number of shares for the component included in the index |
| MULTIPLIER | Number | 30,15 | | Adjustment factor applied to number of shares for the component |
| FLOAT_FACTOR | Number | 30,10 | | Adjustment factor representing the portion of shares for the component available in the market |
| OPEN_PRICE | Number | 30,15 | | Open price for the component (or previous close if the component did not trade). Please note this field will be presented empty in NXTD files. |
| OPEN_INDICATOR | Number | 1 | | Indicates whether or not the component traded. Please note this field will be presented empty in NXTD files. |

| column_name | field_type_key | field_length | date_mask | column_description |
|------------------------------|-----------------------|---------------------|------------------|---|
| CLOSE | Number | 30,15 | | Close price of the component |
| CASH_DIVIDENDS | Number | 30,15 | | Dividend amount paid by the component on the trading date |
| EXCHANGE_RATE | Number | 30,16 | | Exchange rate used to calculate the internal market capitalization of the component |
| MARKET_CAPITALISATION | Number | 30,15 | | The market capitalization used for the component in the index calculation (i.e. index capitalization for the component) |
| WEIGHT | Number | 30,15 | | The weight of the component in the index |
| EFFECTIVE_DATE | Date | 10 | mm/dd/yyyy | Effective date of the composition |

2.3 Fixed Income Index Products

2.3.1 Fixed Income Summary Index Files

Table 4 describes the file layout that will be used for Fixed Income EOD and NXTD Summary index files.

Table 4 File Layout – Fixed Income Summary Files

| column_name | field_type_key | field_length | date_mask | column_description |
|---------------------------------|----------------|--------------|------------|---|
| FILE_DATE | Date | 10 | mm/dd/yyyy | Calculation date of the index |
| EFFECTIVE_DATE | Date | 10 | mm/dd/yyyy | Effective date of the divisor |
| INDEX_NAME | Text | 250 | | Index name |
| OFFICIAL_IDENTIFIER | Text | 25 | | Official identifier of the index |
| OFFICIAL_IDENTIFIER_TYPE | Text | 25 | | Official identifier type (i.e. Ticker, CUSIP, ISIN, SEDOL) |
| TICKER | Text | 25 | | Index symbol |
| COUNTRY_CODE | Text | 2 | | Country identifier of the index (for example, US) |
| CURRENCY_CODE | Text | 3 | | Currency identifier of the index (for example, USD) |
| DIVISOR | Number | 30,16 | | Index divisor |
| CLOSE | Number | 30,16 | | Close level of the index |
| ACCRUED_INTEREST | Number | 30,16 | | Total accrued interest of the index composition. Equals the value presented in EOD file, not projected out for extra day(s) in NXTD files |
| COUPON_PAYMENTS | Number | 30,16 | | Total coupon received by index components. Equals the value presented in EOD file, not projected out for extra day(s) in NXTD files. |
| INDEX_MARKET_VALUE | Number | 30,16 | | Value of the index at close |
| BOND_MARKET_VALUE | Number | 30,16 | | Market value of the index composition |
| DURATION | Number | 30,16 | | Duration of the index composition. Equals the value presented in EOD file, not projected out for extra day(s) in NXTD files. To be presented only for Multi-bond indices |
| MODIFIED_DURATION | Number | 30,16 | | Modified duration of the index composition. Equals the value presented in EOD file, not projected out for extra day(s) in NXTD files. To be presented only for Multi-bond indices |

| column_name | field_type_key | field_length | date_mask | column_description |
|------------------|----------------|--------------|-----------|---|
| REBALANCE | Text | 1 | | Flag that indicates if a rebalanced index composition will be due on the effective date To be presented empty in EOD files. |

2.3.2 Fixed Income Components Index Files

Table 5 describes the file layout that will be used for Fixed Income EOD and NXTD Components index files.

Table 5 File Layout – Fixed Income Components Files

| column_name | field_type_key | field_length | date_mask | column_description |
|-------------------------------|----------------|--------------|------------|--|
| FILE_DATE | Date | 10 | mm/dd/yyyy | Trading date |
| EFFECTIVE_DATE | Date | 10 | mm/dd/yyyy | Effective date of the divisor |
| INDEX | Text | 25 | | Index marker (ie. Index symbol) |
| COMPONENT_NAME | Text | 250 | | Component name. For Treasury Futures it includes the component symbol |
| CUSIP | Text | 25 | | Component CUSIP. To be presented empty for Treasury Futures indices |
| ISIN | Text | 25 | | Component ISIN. To be presented empty for Treasury Futures indices |
| COUNTRY_CODE | Text | 5 | | Country identifier of the component |
| CURRENCY_CODE | Text | 3 | | Currency identifier of the component |
| REBALANCE | Text | 1 | | Flag that indicates if a rebalanced component will be due on the effective date. To be presented empty in EOD files. |
| SHARES | Number | 30,16 | | Number of bonds or futures contracts for the component included in the index |
| CLEAN_PRICE | Number | 30,16 | | Clean price of the index component. To be presented empty for Treasury Futures indices |
| ACCRUED_INTEREST_SHARE | Number | 30,16 | | Accrued interest per share of the index component. To be presented empty for Treasury Futures indices |
| DIRTY PRICE | Number | 30,16 | | Dirty price of the index component (clean price added to accrued interest). To be presented empty for Treasury Futures indices |
| TOTAL_ACCRUED_INTEREST | Number | 30,16 | | Accrued interest of the index component. To be presented empty for Treasury Futures indices |
| CALLABLE | Text | 1 | | Flag that identifies if the index component is callable or not. To be presented empty for Treasury Futures indices |
| FIXED_COUPON | Text | 1 | | Number of coupon payments per year of the index component. To be presented empty for Treasury Futures indices |

| column_name | field_type_key | field_length | date_mask | column_description |
|-------------------------------|-----------------------|---------------------|------------------|---|
| COUPON_RATE | Number | 30,16 | | Coupon rate received by the index component. To be presented empty for Treasury Futures indices |
| COUPON_FREQUENCY | Text | 1 | | Number of coupon payments per year of the index component. To be presented empty for Treasury Futures indices |
| ISSUED_DATE | Date | 10 | mm/dd/yyyy | Issue date of the index component. To be presented empty for Treasury Futures indices |
| SETTLEMENT_DATE | Date | 10 | mm/dd/yyyy | Settlement date of the index component. To be presented empty for Treasury Futures indices |
| PREVIOUS_COUPON_DATE | Date | 10 | mm/dd/yyyy | Last coupon payment date of the index component. To be presented empty for multi-component and Treasury Futures indices |
| NEXT_COUPON_DATE | Date | 10 | mm/dd/yyyy | Next coupon payment date of the index component. To be presented empty for Treasury Futures indices |
| CURRENT_YIELD | Number | 30,16 | | Current yield of the index component. To be presented empty for Treasury Futures and multi-component indices |
| DAYS_ACCRUED | Number | 30,16 | | Number of days lapsed since last bond coupon payment date (utilized in the calculation of the accrued interest). To be presented empty for Treasury Futures and multi-component indices |
| INTEREST_RATE_TERM | Text | 10 | | Term of the interest rate used to calculate the maturity yield of the component. To be presented empty for Treasury Futures and multi-component indices |
| INTEREST_RATE_CURRENCY | Text | 3 | | Currency of the interest rate used to calculate the maturity yield of the component. To be presented empty for Treasury Futures and multi-component indices |
| INTEREST_RATE_TYPE | Text | 25 | | Interest rate used to calculate the maturity yield of the component. To be presented empty for Treasury Futures and multi-component indices |
| INTEREST_RATE | Text | 25 | | Value of the interest rate used to calculate the maturity yield of the component. To be presented empty for Treasury Futures and |

| column_name | field_type_key | field_length | date_mask | column_description |
|----------------------------|-----------------------|---------------------|------------------|--|
| | | | | multi-component indices |
| DURATION | Number | 30,16 | | Duration of the index component. To be presented only for multi-bond indices |
| MODIFIED_DURATION | Number | 30,16 | | Modified duration of the index component. To be presented only for multi-bond indices |
| NEAR_CONTRACT_DATE | Date | 10 | mm/dd/yyyy | Near contract date of the component. To be presented only when the component is a Future contract. To be presented empty in NXTD files. |
| NEAR_CONTRACT_PRICE | Number | 30,16 | | Near contract price of the component. To be presented only when the component is a Future contract. To be presented empty in NXTD files. |
| FAR_CONTRACT_DATE | Date | 10 | mm/dd/yyyy | Far contract date of the component. To be presented only when the component is a Future contract. To be presented empty in NXTD files. |
| FAR_CONTRACT_PRICE | Number | 30,16 | | Far contract price of the component. To be presented only when the component is a Future contract. To be presented empty in NXTD files. |

3. File Names

Note: In all file names described in this section, “yyyymmdd” refers to the date of the file.

3.1 Overview Table of File Names per Index File Product

Table 6 provides an overview of the file names

Table 6 File Name Overview

| Product | Index/Index Family | File Names |
|----------------------------------|-------------------------------------|---|
| NYSE Group Index Premium Package | NYSE Equity Indices | IDX_US_NYSE_REF_SUMMARY_EOD_yyyyymmdd IDX_US_NYSE_REF_SUMMARY_NXTD_yyyyymmdd IDX_US_NYSE_REF_COMPONENTS_EOD_yyyyymmdd IDX_US_NYSE_REF_COMPONENTS_NXTD_yyyyymmdd IDX_US_NYSE_REF_REVIEWS_yyyyymmdd IDX_US_NYSE_REF_DAILYCHANGES_yyyyymmddhhnn IDX_US_NYSE_REF_DAILYCHANGES_EFFECTIVE_yyyyymmddhh IDX_US_NYSE_REF_DAILYCHANGES_SUMMARY_yyyyymmddhh |
| | NYSE Arca & American Equity Indices | IDX_US_ARCA-MKT_REF_SUMMARY_EOD_yyyyymmdd IDX_US_ARCA-MKT_REF_SUMMARY_NXTD_yyyyymmdd IDX_US_ARCA-MKT_REF_COMPONENTS_EOD_yyyyymmdd IDX_US_ARCA-MKT_REF_COMPONENTS_NXTD_yyyyymmdd IDX_US_ARCA-MKT_REF_REVIEWS_yyyyymmdd IDX_US_ARCA-MKT_REF_DAILYCHANGES_yyyyymmddhhnn IDX_US_ARCA-MKT_REF_DAILYCHANGES_EFFECTIVE_yyyyymmddhh IDX_US_ARCA-MKT_REF_DAILYCHANGES_SUMMARY_yyyyymmddhh |
| | NYSE Fixed Income Indices | IDX_US_FIXEDINCOME_REF_SUMMARY_EOD_yyyyymmdd IDX_US_FIXEDINCOME_REF_SUMMARY_NXTD_yyyyymmdd IDX_US_FIXEDINCOME_REF_COMPONENTS_EOD_yyyyymmdd IDX_US_FIXEDINCOME_REF_COMPONENTS_NXTD_yyyyymmdd |

| Product | Index/Index Family | File Names |
|---------|--------------------|---|
| | | IDX_US_FIXEDINCOME_REF_REVIEWS_yyyymmdd IDX_US_FIXEDINCOME_REF_DAILYCHANGES_yyyymmddhhnn IDX_US_FIXEDINCOME_REF_DAILYCHANGES_EFFECTIVE_yyyymmddhh IDX_US_FIXEDINCOME_REF_DAILYCHANGES_SUMMARY_yyyymmddhh |
| | Intellidex | IDX_US_INTELLIDEX_REF_SUMMARY_EOD_yyyymmdd IDX_US_INTELLIDEX_REF_SUMMARY_NXTD_yyyymmdd IDX_US_INTELLIDEX_REF_COMPONENTS_EOD_yyyymmdd IDX_US_INTELLIDEX_REF_COMPONENTS_NXTD_yyyymmdd IDX_US_INTELLIDEX_REF_REVIEWS_yyyymmdd IDX_US_INTELLIDEX_REF_DAILYCHANGES_yyyymmddhhnn IDX_US_INTELLIDEX_REF_DAILYCHANGES_EFFECTIVE_yyyymmddhh IDX_US_INTELLIDEX_REF_DAILYCHANGES_SUMMARY_yyyymmddhh |
| | Strataquant | IDX_US_STRATAQUANT_REF_SUMMARY_EOD_yyyymmdd IDX_US_STRATAQUANT_REF_SUMMARY_NXTD_yyyymmdd IDX_US_STRATAQUANT_REF_COMPONENTS_EOD_yyyymmdd IDX_US_STRATAQUANT_REF_COMPONENTS_NXTD_yyyymmdd IDX_US_STRATAQUANT_REF_REVIEWS_yyyymmdd IDX_US_STRATAQUANT_REF_DAILYCHANGES_yyyymmddhhnn IDX_US_STRATAQUANT_REF_DAILYCHANGES_EFFECTIVE_yyyymmddhh IDX_US_STRATAQUANT_REF_DAILYCHANGES_SUMMARY_yyyymmddhh |

| Product | Index/Index Family | File Names |
|-----------------------------|-------------------------------------|---|
| NYSE Group Index Weightings | NYSE Equity Indices | IDX_US_NYSE_REF_SUMMARY_EOD_yyyymmdd IDX_US_NYSE_REF_SUMMARY_NXTD_yyyymmdd IDX_US_NYSE_REF_COMPONENTS_EOD_yyyymmdd IDX_US_NYSE_REF_COMPONENTS_NXTD_yyyymmdd IDX_US_NYSE_REF_REVIEWS_yyyymmdd |
| | NYSE Arca & American Equity Indices | IDX_US_ARCA-MKT_REF_SUMMARY_EOD_yyyymmdd IDX_US_ARCA-MKT_REF_SUMMARY_NXTD_yyyymmdd IDX_US_ARCA-MKT_REF_COMPONENTS_EOD_yyyymmdd IDX_US_ARCA-MKT_REF_COMPONENTS_NXTD_yyyymmdd IDX_US_ARCA-MKT_REF_REVIEWS_yyyymmdd |
| | NYSE Fixed Income Indices | IDX_US_FIXEDINCOME_REF_SUMMARY_EOD_yyyymmdd IDX_US_FIXEDINCOME_REF_SUMMARY_NXTD_yyyymmdd IDX_US_FIXEDINCOME_REF_COMPONENTS_EOD_yyyymmdd IDX_US_FIXEDINCOME_REF_COMPONENTS_NXTD_yyyymmdd IDX_US_FIXEDINCOME_REF_REVIEWS_yyyymmdd |
| | Intellidex | IDX_US_INTELLIDEX_REF_SUMMARY_EOD_yyyymmdd IDX_US_INTELLIDEX_REF_SUMMARY_NXTD_yyyymmdd IDX_US_INTELLIDEX_REF_COMPONENTS_EOD_yyyymmdd IDX_US_INTELLIDEX_REF_COMPONENTS_NXTD_yyyymmdd IDX_US_INTELLIDEX_REF_REVIEWS_yyyymmdd |
| | Strataquant | IDX_US_STRATAQUANT_REF_SUMMARY_EOD_yyyymmdd IDX_US_STRATAQUANT_REF_SUMMARY_NXTD_yyyymmdd IDX_US_STRATAQUANT_REF_COMPONENTS_EOD_yyyymmdd IDX_US_STRATAQUANT_REF_COMPONENTS_NXTD_yyyymmdd IDX_US_STRATAQUANT_REF_REVIEWS_yyyymmdd |

4. SFTP Directory Structure

Files are made available on SFTP at <https://mftus.nyx.com/>.

Note: In each of the directories described in this section, “yyyy” refers to the generation year of the file and “mm” refers to the generation month of the file.

4.1 Overview Table of SFTP Directory Structure per Index File Product

Table 7 provides an overview of the file names

Table 7 File Name Overview

| Product | Index/Index Family | Folder Names |
|----------------------------------|---|--|
| NYSE Group Index Premium Package | NYSE Equity Premium Package | /IDX_US_NYSE_REF /IDX_US_NYSE_REF/IDX_US_NYSE_REF_yyyy/IDX_US_NYSE_REF_yyyymm /IDX_US_NYSE_NON_REF /IDX_US_NYSE_NON_REF/IDX_US_NYSE_NON_REF_yyyy/IDX_US_NYSE_NON_REF/yyyymm /IDX_US_NYSE_REF_DAILYCHANGES /IDX_US_NYSE_REF_DAILYCHANGES/IDX_US_NYSE_REF_DAILYCHANGES_yyyy/IDX_US_NYSE_REF_DAILYCHANGES_yyyymm /IDX_US_NYSE_REF_REVIEWS /IDX_US_NYSE_REF_REVIEWS/IDX_US_NYSE_REF_REVIEWS_yyyy/IDX_US_NYSE_REF_REVIEWS_yyyymm |
| | NYSE Arca & American Equity Premium Package | /IDX_US_ARCA-MKT_REF /IDX_US_ARCA-MKT_REF/IDX_US_NYSE_REF_yyyymm /IDX_US_ARCA-MKT_NON_REF /IDX_US_ARCA-MKT_NON_REF/IDX_US_ARCA-MKT_NON_REF_yyyymm /IDX_US_ARCA-MKT_REF_DAILYCHANGES /IDX_US_ARCA-MKT_REF_DAILYCHANGES/IDX_US_ARCA-MKT_REF_DAILYCHANGES_yyyy/IDX_US_ARCA-MKT_REF_DAILYCHANGES_yyyymm /IDX_US_ARCA-MKT_REF_REVIEWS /IDX_US_ARCA-MKT_REF_REVIEWS/IDX_US_ARCA-MKT_REF_REVIEWS_yyyy/IDX_US_ARCA-MKT_REF_REVIEWS_yyyymm |
| | NYSE Fixed Income Premium Package | /IDX_US_FIXEDINCOME_REF /IDX_US_FIXEDINCOME_REF/IDX_US_FIXEDINCOME_REF_yyyy/IDX_US_FIXEDINCOME_REF_yyyymm |

| Product | Index/Index Family | Folder Names |
|---------|-----------------------------------|--|
| | | /IDX_US_FIXEDINCOME_NON_REF /IDX_US_FIXEDINCOME_NON_REF/IDX_US_FIXEDINCOME_NON_REF_yyyy/IDX_US_FIXEDINCOME_NON_REF_yyyymm /IDX_US_FIXEDINCOME_REF_DAILYCHANGES /IDX_US_FIXEDINCOME_REF_DAILYCHANGES/IDX_US_FIXEDINCOME_REF_DAILYCHANGES_yyyy/IDX_US_FIXEDINCOME_REF_DAILYCHANGES_yyyymm /IDX_US_FIXEDINCOME_REF_REVIEWS /IDX_US_FIXEDINCOME_REF_REVIEWS/IDX_US_FIXEDINCOME_REF_REVIEWS_yyyy/IDX_US_FIXEDINCOME_REF_REVIEWS_yyyymm |
| | Intellidex Index Premium Package | /IDX_US_INTELLIDEX_REF /IDX_US_INTELLIDEX_REF/IDX_US_INTELLIDEX_REF_yyyy/IDX_US_INTELLIDEX_REF_yyyymm /IDX_US_INTELLIDEX_NON_REF /IDX_US_INTELLIDEX_NON_REF/IDX_US_INTELLIDEX_NON_REF_yyyy/IDX_US_INTELLIDEX_NON_REF_yyyymm /IDX_US_INTELLIDEX_REF_DAILYCHANGES /IDX_US_INTELLIDEX_REF_DAILYCHANGES/IDX_US_INTELLIDEX_REF_DAILYCHANGES_yyyy/IDX_US_INTELLIDEX_REF_DAILYCHANGES_yyyymm /IDX_US_INTELLIDEX_REF_REVIEWS /IDX_US_INTELLIDEX_REF_REVIEWS/IDX_US_INTELLIDEX_REF_REVIEWS_yyyy/IDX_US_INTELLIDEX_REF_REVIEWS_yyyymm |
| | Strataquant Index Premium Package | /IDX_US_STRATAQUANT_REF /IDX_US_STRATAQUANT_REF/IDX_US_STRATAQUANT_REF_yyyy/IDX_US_STRATAQUANT_REF_yyyymm /IDX_US_STRATAQUANT_NON_REF /IDX_US_STRATAQUANT_NON_REF/IDX_US_STRATAQUANT_NON_REF_yyyy/IDX_US_STRATAQUANT_NON_REF_yyyymm /IDX_US_STRATAQUANT_REF_DAILYCHANGES /IDX_US_STRATAQUANT_REF_DAILYCHANGES/IDX_US_STRATAQUANT_REF_DAILYCHANGES_yyyy/IDX_US_STRATAQUANT_REF_DAILYCHANGES_yyyymm /IDX_US_STRATAQUANT_REF_REVIEWS /IDX_US_STRATAQUANT_REF_REVIEWS/IDX_US_STRATAQUANT_REF_REVIEWS_yyyy/IDX_US_STRATAQUANT_REF_REVIEWS_yyyymm |

| Product | Index/Index Family | Folder Names |
|------------------------------------|--|--|
| NYSE Group Index Weightings | NYSE Equity Index Weightings Package | /IDX_US_NYSE_REF /IDX_US_NYSE_REF/IDX_US_NYSE_REF_yyyy/IDX_US_NYSE_REF_yyyymm /IDX_US_NYSE_NON_REF /IDX_US_NYSE_NON_REF/IDX_US_NYSE_NON_REF_yyyy/IDX_US_NYSE_NON_REF/yyyymm /IDX_US_NYSE_REF_REVIEWS /IDX_US_NYSE_REF_REVIEWS/IDX_US_NYSE_REF_REVIEWS_yyyy/IDX_US_NYSE_REF_REVIEWS_yyyymm |
| | NYSE Arca & American Equity Index Weightings Package | /IDX_US_ARCA-MKT_REF /IDX_US_ARCA-MKT_REF/IDX_US_ARCA-MKT_REF_yyyymm /IDX_US_ARCA-MKT_NON_REF /IDX_US_ARCA-MKT_NON_REF/IDX_US_ARCA-MKT_NON_REF_yyyymm /IDX_US_ARCA-MKT_REF_REVIEWS /IDX_US_ARCA-MKT_REF_REVIEWS/IDX_US_ARCA-MKT_REF_REVIEWS_yyyymm |
| | NYSE Fixed Income Index Weightings Package | /IDX_US_FIXEDINCOME_REF /IDX_US_FIXEDINCOME_REF/IDX_US_FIXEDINCOME_REF_yyyymm /IDX_US_FIXEDINCOME_NON_REF /IDX_US_FIXEDINCOME_NON_REF/IDX_US_FIXEDINCOME_NON_REF_yyyy/IDX_US_FIXEDINCOME_NON_REF_yyyymm /IDX_US_FIXEDINCOME_REF_REVIEWS /IDX_US_FIXEDINCOME_REF_REVIEWS/IDX_US_FIXEDINCOME_REF_REVIEWS_yyyymm |
| | Intellidex Index Weightings Package | /IDX_US_INTELLIDEX_REF /IDX_US_INTELLIDEX_REF/IDX_US_INTELLIDEX_REF_yyyymm /IDX_US_INTELLIDEX_NON_REF /IDX_US_INTELLIDEX_NON_REF/IDX_US_INTELLIDEX_NON_REF_yyyy/IDX_US_INTELLIDEX_NON_REF_yyyymm /IDX_US_INTELLIDEX_REF_REVIEWS /IDX_US_INTELLIDEX_REF_REVIEWS/IDX_US_INTELLIDEX_REF_REVIEWS_yyyymm |

| Product | Index/Index Family | Folder Names |
|---------|--------------------------------------|--|
| | Strataquant Index Weightings Package | /IDX_US_STRATAQUANT_REF /IDX_US_STRATAQUANT_REF/IDX_US_STRATAQUANT_REF_yyyy/IDX_US_STRATAQUANT_REF_yyyymm /IDX_US_STRATAQUANT_NON_REF /IDX_US_STRATAQUANT_NON_REF/IDX_US_STRATAQUANT_NON_REF_yyyy/IDX_US_STRATAQUANT_NON_REF_yyyymm /IDX_US_NYSE_REF_REVIEWES /IDX_US_NYSE_REF_REVIEWES/IDX_US_NYSE_REF_REVIEWES_yyyy/IDX_US_NYSE_REF_REVIEWES_yyyymm |

5. Delivery Schedule

The NYSE Index products offer Summary and Components End-of-Day (EOD) and Next Day (NXTD) files which may be produced multiple times per day based on the following:

Equity Index Products

- EOD Files
 - Summary:
 - Between 7h00pm ET and 9h00pm ET
 - Components:
 - Between 7h00pm ET and 9h00pm ET
- NXTD Files
 - Summary
 - Between 9h00pm ET and 11h00pm ET
 - Components
 - Between 9h00pm ET and 11h00pm ET
- DAILYCHANGES Files
 - Daily Change Files (individual or multiple changes available intra-day):
 - Delivered on an ad-hoc basis as alerts become available
 - Effective Files (all changes effective for the next trading day):
 - First batch: 2h45pm ET
 - Second batch: 9h00pm ET
 - Summary Files (all changes, including next trading day effective and future effective date):
 - First batch: 7h00am ET
 - Second batch: 11h00am ET
 - Third batch: 1h00pm ET
 - Fourth batch: 3h00pm ET
 - Fifth batch: 7h00pm ET
 - Sixth batch: 11h30pm ET

Fixed Income Index Products

- EOD and NXTD Files
 - Summary and Components:
 - Between 4h15pm ET and 5h15pm ET
- DAILYCHANGES Files
 - Daily Change Files (individual or multiple changes available intra-day):
 - Delivered on an ad-hoc basis as alerts become available
 - Effective Files (all changes effective for the next trading day):
 - First batch: 2h45pm ET
 - Second batch: 9h00pm ET
 - Summary Files (all changes, including next trading day effective and future effective date):
 - First batch: 7h00am ET
 - Second batch: 11h00am ET
 - Third batch: 1h00pm ET
 - Fourth batch: 3h00pm ET
 - Fifth batch: 7h00pm ET
 - Sixth batch: 11h30pm ET