

## Overview of Input Data in Commerzbank Indices

For Benchmark family

- Multi Asset

Data Provider/source	Data	Type of Input Data
Bloomberg	Interest rate	Interest rate benchmark
Bloomberg/Morningstar	Fund/ETF NAVs	Transaction data
Bloomberg/WM/Reuters	FX Fixings	FX benchmark
Index Providers, e.g. S&P, MSCI, STOXX, etc.	Index Levels	Equity benchmarks
Multiple Exchanges (via Bloomberg or Reuters)	stock/ETF closing prices, intraday prices and futures settlement prices	Transaction Data (e.g. prices and volumes)

### II. Priority of Use of Input Data

Where available, Commerzbank uses transaction data, if necessary and appropriate it also uses quotes, or in certain exceptional circumstances estimated prices. Expert judgment is only used in case of extraordinary events as described in the respective index description. For further details on the use of expert judgment please see the Benchmark Statement for the respective Benchmark family.

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