



Glossary Stoxx Composition Files

The purpose of this glossary is to provide a common set of data attributes, data types and their description for the new format of Stoxx composition files. The information provided will be divided in two files for closing data and opening data. Closing data files will contain both index and composition information based on market closing values. Opening data files will provide index and composition information based on index adjustments to be effective the next index dissemination day.

Composition Closing Data

Attribute	Description	Data Type	Numeric (Decimals), Text (Maximum Length), Date (date format)
Date	date of the report data	Date	YYYY-MM-DD
Index_Symbol	unique identifier of the respective index	Text	9
Index_Name	name of the respective index	Text	30
Index_ISIN	ISIN of the respective index	Text	12
Index_Type	calculation type of the respective index (Price, Net. Return, Gross Return)	Text	12
Index_Currency	calculation currency of the respective index	Text	3
Index_Open_Quotation	OQ calculated at 10:30:00 CET using opening prices for all stocks in a real-time index	Number	2
Index_Settlement_Value	final settlement values calculated at 12:00:00 CET (average of settlement values)	Number	2
Index_Value_high	highest index value on this date	Number	2
Index_Value_low	lowest index value on this date	Number	2
Index_Close	closing value of the respective index	Number	2
Index_Component_Count	component count of the respective index	Number	0

Index_Float	weighted free float of the respective index	Number	4
Index_Mcap_Units	market capitalization or units of the respective index	Number	2
Index_Divisor	divisor used to calculate the index value on this date	Number	0
Internal_Number	unique identifier of the component	Text	6
ISIN	ISIN of the component	Text	12
SEDOL	Sedol of the component	Text	7
RIC	Reuters identifier of the component	Text	21
CUSIP	Cusip of the component (currently not maintained)	Text	
Instrument_Name	instrument name of the component	Text	30
Country	ISO country code of the component	Text	2
Currency	ISO currency code of the component	Text	3
Exchange	name of the stock exchange where the component pricing is taken from	Text	30
ICB	Industry Classification Benchmark code (subsector level)	Text	4
Shares	number of the outstanding shares of the component	Number	0
Free_Float	free float of the component	Number	4
Capfactor	factor used to adjust the weight of the component in the index	Number	7
Weightfactor	factor used to calculate units in price weighted indices	Number	0
Ci-factor	placeholder for correction factor	Number	6
Close_unadjusted_local	unadjusted closing price in local currency of the component	Number	7
FX_local_to_Index_Currency	exchange rate from local currency to index currency	Number	7
Mcap_Units_local	market capitalization or units (price weighted indices) of the component in local currency	Number	2
Mcap_Units_Index_Currency	market capitalization or units (price weighted indices) of the component in index currency	Number	2
Weight	weighting of the component in the index	Number	4

Composition Opening Data

Attribute	Description	Datatype	Decimals
Next_Trading_Day	date of the next trading day	Date	YYYY-MM-DD
Index_Symbol	unique identifier of the respective index	Text	9
Index_Name	name of the respective index	Text	30
Index_ISIN	ISIN of the respective index	Text	12
Index_Type	calculation type of the respective index (Price, Net. Return, Gross Return)	Text	12
Index_Currency	calculation currency of the respective index	Text	3
Index_Component_Count	component count of the respective index	Number	0
Index_Float	weighted free float of the respective index	Number	4
Index_Mcap_Units	market capitalization or units of the respective index	Number	2
Index_Divisor	divisor used to calculate the index value on this date	Number	0
Internal_Number	unique identifier of the component	Text	6
ISIN	ISIN of the component	Text	12
SEDOL	Sedol of the component	Text	7
RIC	Reuters identifier of the component	Text	21
CUSIP	Cusip of the component (currently not maintained)	Text	
Instrument_Name	instrument name of the component	Text	30
Country	ISO country code of the component	Text	2
Currency	ISO currency code of the component	Text	3
Exchange	name of the stock exchange where the component pricing is taken from	Text	30
ICB	Industry Classification Benchmark code (subsector level)	Text	4
Shares	number of the outstanding shares of the component	Number	0
Free_Float	free float of the component	Number	4
Capfactor	factor used to adjust the weight of the component in the index	Number	7
Weightfactor	factor used to calculate units in price weighted indices	Number	0

Ci-factor	placeholder for correction factor	Number	6
Close_unadjusted_local	unadjusted closing price in local currency of the component	Number	7
Close_adjusted_local	adjusted closing price in local currency of the component	Number	7
FX_local_to_Index_Currency	exchange rate from local currency to index currency	Number	7
Mcap_Units_local	market capitalization or units (price weighted indices) of the component in local currency	Number	2
Mcap_Units_Index_Currency	market capitalization or units (price weighted indices) of the component in index currency	Number	2
Weight	weighting of the component in the index	Number	4
Cash_Dividend_Amount	cash amount of an ordinary dividend linked the component	Number	7
Cash_Dividend_Currency	currency of the ordinary dividend linked the component	Text	3
Special_Cash_Dividend_Amount	cash amount of a special dividend linked the component	Number	7
Special_Cash_Dividend_Currency	currency of the special dividend linked the component	Text	3
Corporate_Action_Description	description of the corporate action including terms (stock split 2 new shares for 1 old share, etc.)	Text	500

Filename convention

	Filename without date stamp (example)
Composition Closing Data	close_indexsymbol.csv (close_sx5e.csv)
Composition Opening Data	open_indexsymbol.csv (open_sx5e.csv)

Attribute details

Attribute name:	Date
Format:	10 character date field: yyyy-mm-dd
Example:	2012-11-26

Attribute name:	Index_Symbol
Format:	9
Example:	SX5E

Attribute name:	Index_Name
Format:	30
Example:	EURO STOXX 50

Attribute name:	Index_ISIN
Format:	12 character text field
Example:	EU0009658145

Attribute name:	Index_Type
Format:	12 character text field
Valid values:	Price, Net. Return, Gross Return
Example:	Gross Return

Attribute name:	Index_Currency
Format:	3 character text field
Valid values:	http://www.stoxx.com/data/currency_rates.html
Example:	EUR

Attribute name:	Index_Open_Quotation
Format:	Number field (rounded to 2 decimals)
Example:	234.56

Attribute name:	Index_Settlement_Value
Format:	Number field (rounded to 2 decimals)
Example:	234.56

Attribute name:	Index_Value_high
Format:	Number field (rounded to 2 decimals)
Example:	234.56

Attribute name:	Index_Value_low
Format:	Number field (rounded to 2 decimals)
Example:	234.56

Attribute name:	Index_Close
Format:	Number field (rounded to 2 decimals)
Example:	234.56

Attribute name:	Index_Component_Count
Format:	Number field (rounded to integers)
Example:	50

Attribute name:	Index_Float
Format:	Number field between 0 and 1 (rounded to 4 decimals)
Example:	0.1234

Attribute name:	Index_Mcap_Units
Format:	Number field (rounded to integers)
Example:	23456789

Attribute name:	Index_Divisor
Format:	Number field (rounded to integers)
Example:	23456789

Attribute name:	Internal_Number
Format:	Maximum 6 character text field
Example:	DE1234

Attribute name:	ISIN
Format:	12 character text field
Example:	DE1234567890

Attribute name:	SEDOL
Format:	7 character text field
Example:	B123456

Attribute name:	RIC
Format:	21 character text field
Example:	NESN.VX

Attribute name:	CUSIP
Note:	Currently not provided

Attribute name:	Instrument_Name
Format:	Maximum 30 character text field
Example:	DE1234

Attribute name:	Country
Format:	2 character text field
Example:	CH

Attribute name:	Currency
Format:	3 character text field
Example:	CHF

Attribute name:	Exchange
Format:	30
Example:	LSE

Attribute name:	ICB
Format:	4 character text field
Note:	http://www.stoxx.com/indices/icb.html
Example:	8355

Attribute name:	Shares
Format:	Number field (rounded to integers)
Example:	3224800000

Attribute name:	Free_Float
Format:	Number field (rounded to 4 decimals)
Example:	0.7687

Attribute name:	Capfactor
Format:	Number field (rounded to 7 decimals)
Example:	0.8765432

Attribute name:	Weightfactor
Format:	Number field (rounded to integers)
Example:	12345678

Attribute name:	Ci-factor
Format:	Number field (rounded to 6 decimals)
Example:	1.002345

Attribute name:	Close_unadjusted_local
Format:	Number field (rounded to 7 decimals)
Example:	38.42

Attribute name:	FX_local_to_Index_Currency
Format:	Number field (rounded to 7 decimals)
Example:	0.8305993

Attribute name:	Mcap_Units_local
Format:	Number field (rounded to integers)
Example:	85315319605

Attribute name:	Mcap_Units_Index_Currency
Format:	Number field (rounded to integers)
Example:	85315319605

Attribute name:	Weight
Format:	Number field (rounded to 5 decimals) in percentage
Example:	5.64651

Attribute name:	Next_Trading_Day
Format:	10 character date field: yyyy-mm-dd
Example:	2012-11-27

Attribute name:	Close_adjusted_local
Format:	Number field (rounded to 7 decimals)
Example:	38.42

Attribute name:	Cash_Dividend_Amount
Format:	Number field (rounded to 7 decimals)
Example:	1.25

Attribute name:	Cash_Dividend_Currency
Format:	3 character text field
Example:	CHF

Attribute name:	Special_Cash_Dividend_Amount
Format:	Number field (rounded to 7 decimals)
Example:	2.5

Attribute name:	Special_Cash_Dividend_Currency
Format:	3 character text field
Example:	CHF

Attribute name:	Corporate_Action_Description
Format:	500 character text field
Example:	Rights offering 1 new share for 10 old shares @ 1 EUR