February 2023

DAX FILES GUIDE

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1. Introduction

The DAX Files Guide aims at providing an overview of the files structure produced for DAX Indices. It may facilitate the development of automated solution to retrieve data by DAX Customers.
The DAX Files guides should be read in conjunction with the DAX Index Methodology and Guides available on Resources - Qontigo (dax-indices.com).

For each file, the following information will be provided:

Column ID	**Column Number**
Attribute	Column Name
Description	Description of data field
Data Type	Date Type: Text / Number / Date
Data Format	Data format of the field: Text (Length), Number (Decimals), Date (date format)

For questions regarding the DAX Files Guide, please contact our STOXX Customer Support team:
- Phone: +41 43 430 72 72
- E-Mail: customersupport@stoxx.com

1.1. Naming Convention

The naming convention for the description of the file name in the DAX Files Guide, unless differently specified, is:

xxxxx – Index Symbol
YYYYMMDD – date at which report is generated
INDEXNAME – Index Name

1.2. Naming convention associated to Third-Party Data Licenses

Files may be generated in multiple versions accordingly to the Third Party Data license the client is entitled to. The following table provides an overview of the different Components File name and the Third Party Data excluded.
The File name will contain 4 characters P### to allow the identification of third party data being displayed:

- FileName_P###_INDEXNAME with P### = Permissioned Third Party data,

Important Note: whenever a new 3rd-party license gets added into the system, the file names will change for clients who don't have the new 3rd-party license!

License Entitlements per Client: For demonstration, each entitlement below has got a different entitlement and hence access to a different version of the components file.

	3rd-Party (SEDOL)	3rd-Party B licence	3rd-Party C licence	3rd-Party D licence	SUM	Entitlement to File	Active
Value	1	2	4	8			
Entitlement A	Y	Y	Y	Y	0	FileName_P000_INDEXNAME.csv	Yes
Entitlement B	N	Y	Y	Y	1	FileName_P001_INDEXNAME.csv	Yes
Entitlement C	Y	N	Y	Y	2	FileName_P002_INDEXNAME.csv	No
Entitlement D	N	N	Y	Y	3	FileName_P003_INDEXNAME.csv	No
Entitlement E	Y	Y	N	Y	4	FileName_P004_INDEXNAME.csv	No
Entitlement F	N	Y	N	Y	5	FileName_P005_INDEXNAME.csv	No
Entitlement G	Y	N	N	Y	6	FileName_P006_INDEXNAME.csv	No
Entitlement H	N	N	N	Y	7	FileName_P007_INDEXNAME.csv	No
Entitlement I	Y	Y	Y	N	8	FileName_P008_INDEXNAME.csv	No
Entitlement J	N	Y	Y	N	9	FileName_P009_INDEXNAME.csv	No
Entitlement K	Y	N	Y	N	10	FileName_P010_INDEXNAME.csv	No
Entitlement L	N	N	Y	N	11	FileName_P011_INDEXNAME.csv	No
Entitlement M	Y	Y	N	N	12	FileName_P012_INDEXNAME.csv	No
Entitlement N	N	Y	N	N	13	FileName_P013_INDEXNAME.csv	No
Entitlement O	Y	N	N	N	14	FileName_P014_INDEXNAME.csv	No
Entitlement P	N	N	N	N	15	FileName_P015_INDEXNAME.csv	No

Files for which a Third-Party Data segregation is implemented have a reference to this section.

2. Equity Index Files

2.1. Index Composition Report

2.1.1. Standard (xls) format

This report contains both index and constituent information based on market closing values and indicators as of the last rebalancing date. The file is publicly available on Qontigo Website with the following naming convention:

> File name:

icr_xxxxx.xls
icr_xxxxx_YYYYMMDD.xls (history available for 90 days)

> With xxxxx being the Index Symbol

> File type: .xls
> File frequency: daily at COB

The file is available on MD+S Interactive platform for licensed users with the following naming convention:

> File name:

INDEXNAME_ICR.YYYYMMDD.xls

> File type: .xls
> File frequency: daily at COB

The report consists of three tabs:
1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Data** – index and constituent closing data
3. **Info** – Displays Customer Support contact details and a legend of measures used in calculation

The file specifications will cover tabs "Data".

Data starts at **Row 6.**

Column ID	Attribute	Description	Data Type	Data Format
1	Index Trading Symbol	Index Trading Symbol	Text	4
2	Index Name	Index Name	Text	255
3	Index ISIN	Index ISIN	Text	12
4	Trading Symbol	Constituent Trading Symbol	Text	4
5	Instrument	Constituent Name	Text	255
6	ISIN	Constituent ISIN	Text	12
7	Country	Constituent Country (currently not maintained)	Text	n/a
8	Transparency Level	Market segment of the constituent (text "Prime Standard", "General Standard" or "Scale" for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	16
9	Instrument Exchange	Constituent Exchange	Text	20
10	Index Value (close)	Index Close Value on report date	Number	2
11	Index Settlement Value (Future)	Index Future Settlement Value on report date	Number	2
12	Index Settlement Value (Kassa)	Index Kassa Settlement Value on report date	Number	2
13	Index Settlement Value (Option)	Index Option Settlement Value on report Date	Number	2
14	Constant A (last regular rebalancing) (Index)	Index Base value to be used in conjunction with Fi factor on the last rebalancing date	Number	7
15	Kt (last regular rebalancing) (Index)	Index Chaining Factor on the last rebalancing date	Number	7

16	Market Cap. (in Mio.) (last regular rebalancing) (Index)	Index Market Capitalisation (in millions) on the last rebalancing date	Number	2
17	# Constituents	Number of Index constituents	Number	0
18	Performance (1d) (Index)	1-day Index performance	Number	15
19	Performance (1m) (Index)	1-month Index performance	Number	15
20	Performance (12m) (Index)	12-month Index performance	Number	15
21	Performance (ytd) (Index)	YTD Index performance	Number	15
22	Volatility (1m) (Index)	1-month Index Volatility	Number	15
23	Volatility (12m) (Index)	12-month Index Volatility	Number	15
24	Sharpe Ratio (1m) (Index)	1-month Index Sharpe Ratio	Number	15
25	Sharpe Ratio (12m) (Index)	12-month Index Sharpe Ratio	Number	15
26	pit	Closing price of constituent on report date	Number	3
27	pi0 (last regular rebalancing)	Opening price of constituent on the trading day before the first inclusion in the index	Number	3
28	qi0 (last regular rebalancing)	Number of shares of constituent on the first inclusion in the index	Number	0
29	qit (last regular rebalancing)	Number of shares of constituent on the last rebalancing date	Number	0
30	ffit (last regular rebalancing)	Free float factor of constituent on the last rebalancing date	Number	4
31	ci (last regular rebalancing)	Adjustment factor of the constituent on the last rebalancing date	Number	6
32	Market Cap. (in Mio.) (last regular rebalancing)	Constituent Market Capitalisation on the last rebalancing date (in millions)	Number	2
33	Weight (last regular rebalancing)	Weighting of the constituent in the index on the last rebalancing date	Number	4
34	Fi (last regular rebalancing)	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio) on the last rebalancing date	Number	15
35	Fi (norm 1m EUR) (last regular rebalancing)	Normalized Fi factor, calculated as Q_{it}*FF_{it}*C_{it} / SUM(Q_{it}*FF_{it}*C_{it}*P_{it}) * 1000000	Number	15
36	Fi (norm Index) (last regular rebalancing)	Normalized Fi factor, calculated as Q_{it}*FF_{it}*C_{it} / SUM(Q_{it}*FF_{it}*C_{it}*P_{it}) * Index close value	Number	15
37	Quintil	Quintile rank of the constituent by weight	Number	0
38	Performance (1d)	1-day Constituent Performance	Number	15
39	Performance (1m)	1-month Constituent Performance	Number	15
40	Performance (12m)	12-month Constituent Performance	Number	15
41	Performance (ytd)	YTD Constituent Performance	Number	15

42	Volatility (1m)	1-month Constituent Volatility	Number	15
43	Volatility (12m)	12-month Constituent Volatility	Number	15
44	Sharpe Ratio (1m)	1-month Constituent Sharpe Ratio	Number	15
45	Sharpe Ratio (12m)	12-month Constituent Sharpe Ratio	Number	15
46	Beta (1m)	1-month Constituent Beta	Number	15
47	Beta (12m)	12-months Constituent Beta	Number	15
48	Correlation (1m)	1-month Constituent Correlation	Number	15
49	Correlation (12m)	12-months Constituent Correlation	Number	15

2.1.2. Sector (xls) Format

This report contains both index and constituent information based on market closing values and indicators as of the last rebalancing date. The file includes all indices per family. The file is publicly available on Qontigo Website with the following naming convention:

> File name: daxglobalasiabranchenindizes_icr.xls

daxsectorallindizes_icr.xls daxsectorindizes_icr.xls
daxsubsectorallindizes_icr.xls
daxsubsectorindizes_icr.xls
daxsupersectorindizes_icr.xls
daxglobalasiabranchenindizes_icr_YYYYMMDD.xls
daxsectorallindizes_icr_YYYYMMDD.xls daxsectorindizes_icr_YYYYMMDD.xls
daxsubsectorallindizesZYYYYMMDD.xls
daxsubsectorindizes_icr_YYYYMMDD.xls
daxsupersectorindizes_icr_YYYYMMDD.xls

> File type: .xls
> File specification: semicolon separated
> File frequency: daily at COB

The file is available on MD+S Interactive platform for licensed users.

> File name:

DAXglobalAsiaBranchenindizes_ICR
DAXglobalAsiaBranchenindizes_ICR.YYYYMMDD.xls
DAXsectorAllIndizes_ICR
DAXsectorAllIndizes_ICR.YYYYMMDD.xls
DAXsectorIndizes_ICR
DAXsectorIndizes_ICR.YYYYMMDD.xls
DAXsubsectorAllIndizes_ICR.YYYYMMDD.xls
DAXsubsectorAllIndizes_ICR
DAXsubsectorIndizes_ICR
DAXsubsectorIndizes_ICR.YYYYMMDD.xls
DAXsupersectorIndizes_ICR
DAXsupersectorIndizes_ICR.YYYYMMDD.xls

- File type: .xls

> File specification: semicolon separated
> File frequency: daily at COB

The file content is the same as the one described in section 2.1.1 of this guide.

2.1.3. Composite (csv) format

This report contains both index and constituent information based on market closing values and indicators as of the last rebalancing date. The file includes all indices per family. The file is available on MD+S Interactive platform for licensed users.

> File name:

DBAGEquityIndices_All_ICR.YYYYMMDD.csv
DBAGEquityIndices_Germany_ICR.YYYYMMDD.csv
DBAGBlueChipEquity_Germany_ICR.YYYYMMDD.csv

> File type: .csv
> File specification: semicolon separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Day	Report date	Date	mm/dd/yyyy
2	Index Trading Symbol	Index Trading Symbol	Text	4
3	Index Name	Index Name	Text	255
4	Index ISIN	Index ISIN	Text	12
5	Trading Symbol	Constituent Trading Symbol	Text	4
6	Instrument	Constituent Name	Text	255
7	ISIN	Constituent ISIN	Text	12
8	Country	Constituent Country (currently not maintained)	Text	n/a
9	Transparency Level	Market segment of the constituent (text “Prime Standard”, “General Standard” or “Scale” for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	16
10	Instrument Exchange	Constituent Exchange	Text	20
11	Index Value (close)	Index Close Value on report date	Number	2
12	Index Settlement Value (Future)	Index Future Settlement Value on report date	Number	2
13	Index Settlement Value (Kassa)	Index Kassa Settlement Value on report date	Number	2
14	Index Settlement Value (Option)	Index Option Settlement Value on report Date	Number	2

15	Constant A (last regular rebalancing) (Index)	Index Base value to be used in conjunction with Fi factor on the last rebalancing date	Number	7
16	Kt (last regular rebalancing) (Index)	Index Chaining Factor on the last rebalancing date	Number	7

17	Market Cap. (in Mio.) (last regular rebalancing) (Index)	Index Market Capitalisation (in millions) on the last rebalancing date	Number	2
18	# Constituents	Number of Index constituents	Number	0
19	Performance (1d) (Index)	1-day Index performance	Number	15
20	Performance (1m) (Index)	1-month Index performance	Number	15
21	Performance (12m) (Index)	12-month Index performance	Number	15
22	Performance (ytd) (Index)	YTD Index performance	Number	15
23	Volatility (1m) (Index)	1-month Index Volatility	Number	15
24	Volatility (12m) (Index)	12-month Index Volatility	Number	15
25	Sharpe Ratio (1m) (Index)	1-month Index Sharpe Ratio	Number	15
26	Sharpe Ratio (12m) (Index)	12-month Index Sharpe Ratio	Number	15
27	pit	Closing price of constituent on report date	Number	3
28	pi0 (last regular rebalancing)	Opening price of constituent on the trading day before the first inclusion in the index	Number	3
29	qi0 (last regular rebalancing)	Number of shares of constituent on the first inclusion in the index	Number	0
30	qit (last regular rebalancing)	Number of shares of constituent on the last rebalancing date	Number	0
31	ffit (last regular rebalancing)	Free float factor of constituent on the last rebalancing date	Number	4
32	ci (last regular rebalancing)	Adjustment factor of the constituent on the last rebalancing date	Number	6
33	Market Cap. (in Mio.) (last regular rebalancing)	Constituent Market Capitalisation on the last rebalancing date (in millions)	Number	2
34	Weight (last regular rebalancing)	Weighting of the constituent in the index on the last rebalancing date	Number	4
35	Fi (last regular rebalancing)	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio) on the last rebalancing date	Number	15
36	Fi (norm 1m EUR) (last regular rebalancing)	Normalized Fi factor, calculated as Qit*FFit*Cit / SUM(Qit*FFit*Cit*Pit) * 1000000	Number	15
37	Fi (norm Index) (last regular rebalancing)	Normalized Fi factor, calculated as Qit*FFit*Cit / SUM(Qit*FFit*Cit*Pit) * Index close value	Number	15
38	Quintil	Quintile rank of the constituent by weight	Number	0

39	Performance (1d)	1-day Constituent Performance	Number	15
40	Performance (1m)	1-month Constituent Performance	Number	15
41	Performance (12m)	12-month Constituent Performance	Number	15
42	Performance (ytd)	YTD Constituent Performance	Number	15
43	Volatility (1m)	1-month Constituent Volatility	Number	15
44	Volatility (12m)	12-month Constituent Volatility	Number	15
45	Sharpe Ratio (1m)	1-month Constituent Sharpe Ratio	Number	15
46	Sharpe Ratio (12m)	12-month Constituent Sharpe Ratio	Number	15
47	Beta (1m)	1-month Constituent Beta	Number	15
48	Beta (12m)	12-months Constituent Beta	Number	15
49	Correlation (1m)	1-month Constituent Correlation	Number	15
50	Correlation (12m)	12-months Constituent Correlation	Number	15

2.2. Index Weightings File

This report contains both index and constituent information based on market closing values as well as index and constituent adjustments to be effective the next index dissemination day. The file is available on MD+S Interactive platform for licensed users.

> File name:

INDEXNAME_Weighting_File.YYYYMMDD.xls

> File type: .xls
> File frequency: daily at COB

The report consists of four tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Index** – navigation page to switch between tabs
3. **Data for today** – index and constituent closing data
4. **Data for next day** – index and constituent data adjusted for the next dissemination day

The file specifications will cover tabs “Data for today” and “Data for next day”.

2.2.1. DAX National Indices

Constituent related data starts at **Row 8.**

Column ID	Attribute	Description	Data Type	Data Format
1	Empty	Empty	N/A	N/A
2	Trading Symbol	Constituent Trading Symbol	Text	4
3	Reporting Instrument	Constituent Name	Text	255
4	ISIN	Constituent ISIN	Text	12
5	Sector	Constituent Sector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255

6	pi0	Opening price of constituent on the trading day before the first inclusion in the index	Number	3
7	pit	Closing price of constituent on report date	Number	3
8	qi0	Number of shares of constituent on the first inclusion in the index	Text	0
9	qit	Number of shares of constituent on report date	Number	0
10	ffit	Free float factor of constituent on report date	Number	4
11	ci	Adjustment factor of the constituent – performance index	Number	6
12	Market Cap. (in Mio.)	Market Capitalisation on report date (in millions) – performance index	Number	2
13	Fi	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio) – performance index	Number	5
14	Weight	Weighting of the constituent in the index – performance index	Number	4
15	Empty	Empty	N/A	N/A
16	ci	Adjustment factor of the constituent – price index	Number	6
17	Market Cap. (in Mio.)	Market Capitalisation on report date (in millions) – price index	Number	2
18	Fi	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio) – price index	Number	5
19	Weight	Weighting of the constituent in the index – price index	Number	4

Index related data starts at **Row N[1] + 11.**

Column ID	Attribute	Description	Data Type	Data Format
1	Empty	Empty	N/A	N/A
2	Trading Symbol	Index Trading Symbol	Text	4
3	Index	Index Name	Text	255
4	ISIN	Index ISIN	Text	12
5	Market Cap.	Market Capitalisation on report date (in millions)	Number	2
6	Kt	Index Chaining Factor	Number	7
7	Constituents	Number of Index constituents	Number	0
8	Constant A	Index Base value to be used in conjunction with Fi factor	Number	7
9	Value	Index closing value	Number	2

2.2.2. DAX International Indices

Constituent related data starts at **Row 9.**

Column ID	Attribute	Description	Data Type	Data Format
1	Empty	Empty	N/A	N/A
2	Trading Symbol	Constituent Trading Symbol	Text	4

[1] Where N is the number of components in the index

3	Reporting Instrument	Constituent Name	Text	255
4	ISIN	Constituent ISIN	Text	12
5	pi0	Opening price of constituent on the trading day before the first inclusion in the index	Number	3
6	pit	Closing price of constituent on report date	Number	3
7	qi0	Number of shares of constituent on the first inclusion in the index	Text	0
8	qit	Number of shares of constituent on report date	Number	0
9	ffit	Free float factor of constituent on report date	Number	4
10	ci	Adjustment factor of the constituent – performance index	Number	6
11	Fi	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio) – performance index	Number	15
12	Weight	Weighting of the constituent in the index – performance index	Number	4
13	Exchange	Constituent exchange code	Text	3
14	Country/Sector	Constituent country	Text	255
15	Empty	Empty	N/A	N/A
16	Trading Symbol	Constituent Trading Symbol	Text	4
17	Reporting Instrument	Constituent Name	Text	255
18	ISIN	Constituent ISIN	Text	12
19	ci	Adjustment factor of the constituent – price index	Number	6
20	Fi	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio) – price index		
21	Weight	Weighting of the constituent in the index – price index	Number	4
22	Country/Sector	Constituent country	Text	255

Index related data starts at **Row N^2 + 12.**

Column ID	Attribute	Description	Data Type	Data Format
1	Empty	Empty	N/A	N/A
2	Trading Symbol	Index Trading Symbol	Text	4
3	Index	Index Name	Text	255
4	ISIN	Index ISIN	Text	12
5	Market Cap.	Market Capitalisation on report date (in millions)	Number	2
6	Kt	Index Chaining Factor	Number	7
7	Constituents	Number of Index constituents	Number	0
8	Constant A	Index Base value to be used in conjunction with Fi factor	Number	7
9	Value	Index closing value	Number	2

[2] Where N is the number of components in the index

2.2.3. DAX Dividend Point Indices

This report contains dividend points for each constituent in the index. The file is publicly available on Qontigo Website with the following naming convention:

> File name:

dvp_xxxxx.xls
dvp_xxxxx_YYYYMMDD.xls

> With xxxxx being the Index Symbol
> File type: .xls
> File frequency: daily at COB

The file is available on MD+S Interactive platform for licensed users with the following naming convention:

> File name:

DAXDividendPoints_Weighting_File.YYYYMMDD.xls
DivDAXDividendPoints_Weighting_File.YYYYMMDD.xls

> File type: .xls
> File frequency: daily at COB

The report consists of four tabs:
1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Index** – navigation page to switch between tabs
3. **Data** – dividend point

The file specifications will cover tab "Data".

Constituent related data starts at **Row 8.**

Column ID	Attribute	Description	Data Type	Data Format
1	Trading Symbol	Constituent Trading Symbol	Text	4
2	Reporting Instrument	Constituent Name	Text	255
3	ISIN	Constituent ISIN	Text	12
4	Dividend Points	Dividend points of the constituent	Number	4

2.3. Index Weightings SEDOL

This report contains both index and constituent information based on market closing values as well as index and constituent adjustments to be effective the next index dissemination day. The file is produced only for selected DAXglobal and DAXplus indices. The file is available on MD+S Interactive platform for licensed users.

> File name:

INDEXNAME_ Weighting_File_ext.YYYYMMDD.xls

> File type: .xls
> File frequency: daily at COB

The report consists of four tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Index** – navigation page to switch between tabs
3. **Data for today** – index and constituent closing data
4. **Data for next day** – index and constituent data adjusted for the next dissemination day

The file specifications will cover tabs “Data for today” and “Data for next day”.

Constituent related data starts at **Row 9.**

Column ID	Attribute	Description	Data Type	Data Format
1	Empty	Empty	N/A	N/A
2	Trading Symbol	Constituent Trading Symbol	Text	4
3	Reporting Instrument	Constituent Name	Text	255
4	ISIN	Constituent ISIN	Text	12
5	Sedol	Constituent SEDOL code	Text	7
6	pi0 (EUR)	Opening price (in EUR) of constituent on the trading day before the first inclusion in the index	Number	5
7	pit (EUR)	Closing price (in EUR) of constituent on report date	Number	5
8	Local Currency	Constituent ISO currency code	Text	3
9	Currency Rate	Constituent currency conversion rate (from local currency to EUR)	Number	10
10	pit (local)	Closing price (in local currency) of constituent on report date	Number	3
11	pit (US$)	Closing price (in USD) of constituent on report date	Number	10
12	qi0	Number of shares of constituent on the first inclusion in the index	Text	0
13	qit	Number of shares of constituent on report date	Number	0
14	ffit	Free float factor of constituent on report date	Number	4
15	ci	Adjustment factor of the constituent – performance index	Number	6
16	Fi	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio) – performance index	Number	5
17	Weight	Weighting of the constituent in the index – performance index	Number	4
18	Exchange	Constituent exchange code	Text	3
19	Country/Sector	Constituent country	Text	255
20	Empty	Empty	N/A	N/A
21	Trading Symbol	Constituent Trading Symbol	Text	4
22	Reporting Instrument	Constituent Name	Text	255
23	ISIN	Constituent ISIN	Text	12
24	ci	Adjustment factor of the constituent – price index	Number	6
25	Fi	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio) – price index		

26	Weight	Weighting of the constituent in the index – price index	Number	4
27	Country/Sector	Constituent country	Text	255

Index related data starts in **Row N[3] + 12.**

Column ID	Attribute	Description	Data Type	Data Format
1	Empty	Empty	N/A	N/A
2	Trading Symbol	Index Trading Symbol	Text	4
3	Index	Index Name	Text	255
4	ISIN	Index ISIN	Text	12
5	Market Cap.	Market Capitalisation on report date (in millions)	Number	2
6	Kt	Index Chaining Factor	Number	7
7	Constituents	Number of Index constituents	Number	0
8	Constant A	Index Base value to be used in conjunction with Fi factor	Number	7
9	Value	Index closing value	Number	2

2.4. Index Weightings Basic

This report contains both index and constituent information based on market closing values as well as index and constituent adjustments to be effective the next index dissemination day. The file is available on MD+S Interactive platform for licensed users.

2.4.1. Standard (xls) format

The standard format includes both current day and next dissemination day data in the same file.

> File name:

INDEXNAME_IWB.YYYYMMDD.xls

> File type: .xls
> File frequency: daily at COB

The report consists of four tabs:
1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Data for today** – index and constituent closing data
3. **Data for next day** – index and constituent data adjusted for the next dissemination day
4. **Info** – Displays Customer Support contact details and a legend of measures used in calculation

The file specifications will cover tabs "Data for today" and "Data for next day".

[3] Where N is the number of components in the index

Data starts at **Row 6.**

Column ID	Attribute	Description	Data Type	Data Format
1	Index Trading Symbol	Index Trading Symbol	Text	4
2	Index Name	Index Name	Text	255
3	Index ISIN	Index ISIN	Text	12
4	Trading Symbol	Constituent Trading Symbol	Text	4
5	Instrument	Constituent Name	Text	255
6	ISIN	Constituent ISIN	Text	12
7	Sector	Constituent Sector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255
8	Subsector	Constituent Subsector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255
9	Country	Constituent Country (currently not maintained)	Text	n/a
10	Transparency Level	Market segment of the constituent (text “Prime Standard”, “General Standard” or “Scale” for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	16
11	Instrument Exchange	Constituent Exchange	Text	20
12	Index Value (close)	Index Close Value on report date	Number	2
13	Index Settlement Value (Future)	Index Future Settlement Value on report date	Number	2
14	Index Settlement Value (Kassa)	Index Kassa Settlement Value on report date	Number	2
15	Index Settlement Value (Option)	Index Option Settlement Value on report Date	Number	2
16	Constant A	Index Base value to be used in conjunction with Fi factor	Number	7
17	Kt	Index Chaining Factor	Number	7
18	Market Cap (in Mio.) (Index)	Index Market Capitalisation (in millions)	Number	2
19	# Constituents	Number of Index constituents	Number	0
20	pit (close)	Closing price of constituent on report date	Number	3
21	pi0	Opening price of constituent on the trading day before the first inclusion in the index	Number	3
22	qi0	Number of shares of constituent on the first inclusion in the index	Number	0
23	qit	Number of shares of constituent on report date	Number	0
24	ffit	Free float factor of constituent on report date	Number	4
25	ci	Adjustment factor of the constituent	Number	6
26	Market Cap. (in Mio.)	Market Capitalisation on report date (in millions)	Number	2
27	Weight	Weighting of the constituent in the index	Number	4
28	Fi	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio)	Number	15
29	Fi (norm 1m EUR)	Normalized Fi factor, calculated as $Q_{it}*FF_{it}*C_{it}$ / SUM($Q_{it}*FF_{it}*C_{it}*P_{it}$) * 1000000	Number	15
30	Fi (norm Index)	Normalized Fi factor, calculated as $Q_{it}*FF_{it}*C_{it}$ / SUM($Q_{it}*FF_{it}*C_{it}*P_{it}$) * Index close value	Number	15
31	Quintil	Quintile rank of the constituent by weight	Number	0
32	Performance (1d) (Index)	1-day Index performance	Number	15
33	Performance (1m) (Index)	1-month Index performance	Number	15

34	Performance (12m) (Index)	12-months Index performance	Number	15
35	Performance (ytd) (Index)	YTD Index performance	Number	15
36	Volatility (1m) (Index)	1-month Index Volatility	Number	15
37	Volatility (12m) (Index)	12-months Index Volatility	Number	15
38	Sharpe Ratio (1m) (Index)	1-month Index Sharpe Ratio	Number	15
39	Sharpe Ratio (12m) (Index)	12-months Index Sharpe Ratio	Number	15
40	Performance (1d)	1-day Constituent Performance	Number	15
41	Performance (1m)	1-month Constituent Performance	Number	15
42	Performance (12m)	12-month Constituent Performance	Number	15
43	Performance (ytd)	YTD Constituent Performance	Number	15
44	Volatility (1m)	1-month Constituent Volatility	Number	15
45	Volatility (12m)	12-month Constituent Volatility	Number	15
46	Beta (1m)	1-month Constituent Beta	Number	15
47	Beta (12m)	12-months Constituent Beta	Number	15
48	Correlation (1m)	1-month Constituent Correlation	Number	15
49	Correlation (12m)	12-months Constituent Correlation	Number	15
50	Sharpe Ratio (1m)	1-month Constituent Sharpe Ratio	Number	15
51	Sharpe Ratio (12m)	12-month Constituent Sharpe Ratio	Number	15

2.4.2. CSV format

In this format, data for current day and next dissemination is displayed in two files. This file is produced only for selected indices.

> File name:

INDEXNAME_IWB_TD.YYYYMMDD.csv – current day
INDEXNAME_IWB_ND.YYYYMMDD.csv – next dissemination day

> File type: .csv
> File specification: semicolon separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Day	Report date	Date	dd/mm/yyyy
2	Day Indicator	Text "Today" or "Next day"	Text	8
3	Index Trading Symbol	Index Trading Symbol	Text	4
4	Index Name	Index Name	Text	255
5	Index ISIN	Index ISIN	Text	12
6	Trading Symbol	Constituent Trading Symbol	Text	4
7	Instrument	Constituent Name	Text	255

8	ISIN	Constituent ISIN	Text	12
9	Sector	Constituent Sector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255
10	Subsector	Constituent Subsector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255
11	Country	Constituent Country (currently not maintained)	Text	n/a
12	Transparency Level	Market segment of the constituent (text "Prime Standard", "General Standard" or "Scale" for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	16
13	Instrument Exchange	Constituent Exchange	Text	20
14	Index Value (close)	Index Close Value on report date	Number	2
15	Index Settlement Value (Future)	Index Future Settlement Value on report date	Number	2
16	Index Settlement Value (Kassa)	Index Kassa Settlement Value on report date	Number	2
17	Index Settlement Value (Option)	Index Option Settlement Value on report Date	Number	2
18	Constant A	Index Base value to be used in conjunction with Fi factor	Number	7
19	Kt	Index Chaining Factor	Number	7
20	Market Cap (in Mio.) (Index)	Index Market Capitalisation (in millions)	Number	2
21	# Constituents	Number of Index constituents	Number	0
22	pit (close)	Closing price of constituent on report date	Number	3
23	pi0	Opening price of constituent on the trading day before the first inclusion in the index	Number	3
24	qi0	Number of shares of constituent on the first inclusion in the index	Number	0
25	qit	Number of shares of constituent on report date	Number	0
26	ffit	Free float factor of constituent on report date	Number	4
27	ci	Adjustment factor of the constituent	Number	6
28	Market Cap. (in Mio.)	Market Capitalisation on report date (in millions)	Number	2
29	Weight	Weighting of the constituent in the index	Number	4
30	Fi	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio)	Number	6
31	Fi (norm 1m EUR)	Normalized Fi factor, calculated as Qit*FFit*Cit / SUM(Qit*FFit*Cit*Pit) * 1000000	Number	6
32	Fi (norm Index)	Normalized Fi factor, calculated as Qit*FFit*Cit / SUM(Qit*FFit*Cit*Pit) * Index close value	Number	6
33	Quintil	Quintile rank of the constituent by weight	Number	0
34	Performance (1d) (Index)	1-day Index performance	Number	4
35	Performance (1m) (Index)	1-month Index performance	Number	4
36	Performance (12m) (Index)	12-months Index performance	Number	4
37	Performance (ytd) (Index)	YTD Index performance	Number	4
38	Volatility (1m) (Index)	1-month Index Volatility	Number	4
39	Volatility (12m) (Index)	12-months Index Volatility	Number	4

40	Sharpe Ratio (1m) (Index)	1-month Index Sharpe Ratio	Number	4
41	Sharpe Ratio (12m) (Index)	12-months Index Sharpe Ratio	Number	4
42	Performance (1d)	1-day Constituent Performance	Number	4
43	Performance (1m)	1-month Constituent Performance	Number	4
44	Performance (12m)	12-month Constituent Performance	Number	4
45	Performance (ytd)	YTD Constituent Performance	Number	4
46	Volatility (1m)	1-month Constituent Volatility	Number	4
47	Volatility (12m)	12-month Constituent Volatility	Number	4
48	Beta (1m)	1-month Constituent Beta	Number	4
49	Beta (12m)	12-months Constituent Beta	Number	4
50	Correlation (1m)	1-month Constituent Correlation	Number	4
51	Correlation (12m)	12-months Constituent Correlation	Number	4

2.5. Index Weightings Premium

2.5.1. Standard (xls) format

This report contains both index and constituent information based on market closing values as well as index and constituent adjustments to be effective the next index dissemination day. It also includes various statistical measures. The file is available on MD+S Interactive platform for licensed users and generated in multiple versions according to the Third-Party Data license the client is entitled to.

> File name:
  - INDEXNAME_IWP.YYYYMMDD.xls
  - INDEXNAME_IWP_P001.YYYYMMDD.xls with P001 Permissioned Third-Party data as described in section 1.2 of the DAX File Guide

> File type: .xls
> File frequency: daily at COB

The report consists of four tabs:
1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Data for today** – index and constituent closing data
3. **Data for next day** – index and constituent data adjusted for the next dissemination day
4. **Info** – Displays Customer Support contact details and a legend of measures used in calculation

The file specifications will cover tabs “Data for today” and “Data for next day”.
Data starts at **Row 6.**

Column ID	Attribute	Description	Data Type	Data Format
1	Index Trading Symbol	Index Trading Symbol	Text	4
2	Index Name	Index Name	Text	255
3	Index ISIN	Index ISIN	Text	12
4	Trading Symbol	Constituent Trading Symbol	Text	4

5	Instrument	Constituent Name	Text	255
6	ISIN	Constituent ISIN	Text	12
7	Sector	Constituent Sector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255
8	Subsector	Constituent Subsector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255
9	Country	Constituent Country (currently not maintained)	Text	n/a
10	Transparency Level	Market segment of the constituent (text “Prime Standard”, “General Standard” or “Scale” for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	16
11	Sedol	Constituent SEDOL code (only displayed if licensed)	Text	7
12	BB Ticker	Constituent Bloomberg Ticker	Text	6
13	Reuters RIC	Constituent Refinitiv Instrument Code	Text	21
14	Local Currency	Constituent ISO currency code	Text	3
15	Instrument Exchange	Constituent Exchange	Text	20
16	Index Value (close)	Index Close Value on report date	Number	2
17	Index Settlement Value (Future)	Index Future Settlement Value on report date	Number	2
18	Index Settlement Value (Kassa)	Index Kassa Settlement Value on report date	Number	2
19	Index Settlement Value (Option)	Index Option Settlement Value on report Date	Number	2
20	Constant A	Index Base value to be used in conjunction with Fi factor	Number	7
21	Kt	Index Chaining Factor	Number	7
22	Market Cap (in Mio.) (Index)	Index Market Capitalisation (in millions)	Number	2
23	# Constituents	Number of Index constituents	Number	0
24	pit (close)	Closing price of constituent on report date	Number	3
25	pit (open)	Opening price of constituent on report date	Number	3
26	pit (high)	Highest price of constituent on report date	Number	3
27	pit (low)	Lowest price of constituent on report date	Number	3
28	pi0	Opening price of constituent on the trading day before the first inclusion in the index	Number	3
29	qi0	Number of shares of constituent on the first inclusion in the index	Number	0
30	qit	Number of shares of constituent on report date	Number	0
31	ffit	Free float factor of constituent on report date	Number	4
32	ci	Adjustment factor of the constituent	Number	6
33	Market Cap. (in Mio.)	Market Capitalisation on report date (in millions)	Number	2
34	Weight	Weighting of the constituent in the index	Number	4
35	Fi	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio) – performance index	Number	15
36	Fi (norm 1m EUR)	Normalized Fi factor, calculated as Q_{it}*FF_{it}*C_{it} / SUM(Q_{it}*FF_{it}*C_{it}*P_{it}) * 1000000	Number	15
37	Fi (norm Index)	Normalized Fi factor, calculated as Q_{it}*FF_{it}*C_{it} / SUM(Q_{it}*FF_{it}*C_{it}*P_{it}) * Index close value	Number	15
38	Quintil	Quintile rank of the constituent by weight	Number	0
39	Performance (1d) (Index)	1-day Index performance	Number	15

40	Performance (1m) (Index)	1-month Index performance	Number	15
41	Performance (12m) (Index)	12-monthis Index performance	Number	15

42	Performance (ytd) (Index)	YTD Index performance	Number	15
43	Volatility (1m) (Index)	1-month Index Volatility	Number	15
44	Volatility (12m) (Index)	12-months Index Volatility	Number	15
45	Sharpe Ratio (1m) (Index)	1-month Index Sharpe Ratio	Number	15
46	Sharpe Ratio (12m) (Index)	12-months Index Sharpe Ratio	Number	15
47	Performance (1d)	1-day Constituent Performance	Number	15
48	Performance (1m)	1-month Constituent Performance	Number	15
49	Performance (3m)	3-month Constituent Performance	Number	15
50	Performance (6m)	6-month Constituent Performance	Number	15
51	Performance (12m)	12-month Constituent Performance	Number	15
52	Performance (ytd)	YTD Constituent Performance	Number	15
53	Volatility (1m)	1-mnth Constituent Volatility	Number	15
54	Volatility (3m)	3-month Constituent Volatility	Number	15
55	Volatility (6m)	6-month Constituent Volatility	Number	15
56	Volatility (12m)	12-month Constituent Volatility	Number	15
57	Volatility (ytd)	YTD Constituent Volatility	Number	15
58	Beta (1m)	1-month Constituent Beta	Number	15
59	Beta (1m) to Prime All Share	1-month Constituent Beta to the Prime All Share Index	Number	15
60	Beta (1m) to General All Share	1-month Constituent Beta to the General All Share Index	Number	15
61	Beta (1m) to Entry All Share	1-month Constituent Beta to the Entry All Share Index	Number	15
62	Beta (1m) to Classic All Share	1-month Constituent Beta to the Classic All Share Index	Number	15
63	Beta (1m) to Technology All Share	1-month Constituent Beta to the Technology All Share Index	Number	15
64	Beta (1m) to DAX	1-month Constituent Beta to the DAX Index	Number	15
65	Beta (1m) to MDAX	1-month Constituent Beta to the MDAX Index	Number	15
66	Beta (1m) to SDAX	1-month Constituent Beta to the MDAX Index	Number	15
67	Beta (1m) to TecDAX	1-month Constituent Beta to the TecDAX Index	Number	15
68	Beta (3m)	3-month Constituent Beta	Number	15
69	Beta (3m) to Prime All Share	3-month Constituent Beta to the Prime All Share Index	Number	15
70	Beta (3m) to General All Share	3-month Constituent Beta to the General All Share Index	Number	15

71	Beta (3m) to Entry All Share	3-month Constituent Beta to the Entry All Share Index	Number	15
72	Beta (3m) to Classic All Share	3-month Constituent Beta to the Classic All Share Index	Number	15
73	Beta (3m) to Technology All Share	3-month Constituent Beta to the Technology All Share Index	Number	15
74	Beta (3m) to DAX	3-month Constituent Beta to the DAX Index	Number	15
75	Beta (3m) to MDAX	3-month Constituent Beta to the MDAX Index	Number	15
76	Beta (3m) to SDAX	3-month Constituent Beta to the MDAX Index	Number	15
77	Beta (3m) to TecDAX	3-month Constituent Beta to the TecDAX Index	Number	15
78	Beta (6m)	6-month Constituent Beta	Number	15
79	Beta (6m) to Prime All Share	6-month Constituent Beta to the Prime All Share Index	Number	15
80	Beta (6m) to General All Share	6-month Constituent Beta to the General All Share Index	Number	15
81	Beta (6m) to Entry All Share	6-month Constituent Beta to the Entry All Share Index	Number	15
82	Beta (6m) to Classic All Share	6-month Constituent Beta to the Classic All Share Index	Number	15
83	Beta (6m) to Technology All Share	6-month Constituent Beta to the Technology All Share Index	Number	15
84	Beta (6m) to DAX	6-month Constituent Beta to the DAX Index	Number	15
85	Beta (6m) to MDAX	6-month Constituent Beta to the MDAX Index	Number	15
86	Beta (6m) to SDAX	6-month Constituent Beta to the MDAX Index	Number	15
87	Beta (6m) to TecDAX	6-month Constituent Beta to the TecDAX Index	Number	15
88	Beta (12m)	12-month Constituent Beta	Number	15
89	Beta (12m) to Prime All Share	12-month Constituent Beta to the Prime All Share Index	Number	15
90	Beta (12m) to General All Share	12-month Constituent Beta to the General All Share Index	Number	15
91	Beta (12m) to Entry All Share	12-month Constituent Beta to the Entry All Share Index	Number	15
92	Beta (12m) to Classic All Share	12-month Constituent Beta to the Classic All Share Index	Number	15
93	Beta (12m) to Technology All Share	12-month Constituent Beta to the Technology All Share Index	Number	15
94	Beta (12m) to DAX	12-month Constituent Beta to the DAX Index	Number	15
95	Beta (12m) to MDAX	12-month Constituent Beta to the MDAX Index	Number	15
96	Beta (12m) to SDAX	12-month Constituent Beta to the MDAX Index	Number	15
97	Beta (12m) to TecDAX	12-month Constituent Beta to the TecDAX Index	Number	15
98	Beta (ytd)	YTD Constituent Beta	Number	15
99	Beta (ytd) to Prime All Share	YTD Constituent Beta to the Prime All Share Index	Number	15

100	Beta (ytd) to General All Share	YTD Constituent Beta to the General All Share Index	Number	15
101	Beta (ytd) to Entry All Share	YTD Constituent Beta to the Entry All Share Index	Number	15
102	Beta (ytd) to Classic All Share	YTD Constituent Beta to the Classic All Share Index	Number	15
103	Beta (ytd) to Technology All Share	YTD Constituent Beta to the Technology All Share Index	Number	15
104	Beta (ytd) to DAX	YTD Constituent Beta to the DAX Index	Number	15
105	Beta (ytd) to MDAX	YTD Constituent Beta to the MDAX Index	Number	15
106	Beta (ytd) to SDAX	YTD Constituent Beta to the MDAX Index	Number	15
107	Beta (ytd) to TecDAX	YTD Constituent Beta to the TecDAX Index	Number	15
108	Correlation (1m)	1-month constituent correlation	Number	15
109	Correlation (1m) to Prime All Share	1-month correlation between constituent and Prime All Share Index	Number	15
110	Correlation (1m) to General All Share	1-month correlation between constituent and General All Share Index	Number	15
111	Correlation (1m) to Entry All Share	1-month correlation between constituent and Entry All Share Index	Number	15
112	Correlation (1m) to Classic All Share	1-month correlation between constituent and Classic All Share Index	Number	15
113	Correlation (1m) to Technology All Share	1-month correlation between constituent and Technology All Share Index	Number	15
114	Correlation (1m) to DAX	1-month correlation between constituent and DAX Index	Number	15
115	Correlation (1m) to MDAX	1-month correlation between constituent and MDAX Index	Number	15
116	Correlation (1m) to SDAX	1-month correlation between constituent and SDAX Index	Number	15
117	Correlation (1m) to TecDAX	1-month correlation between constituent and TecDAX Index	Number	15
118	Correlation (3m)	3-month constituent correlation	Number	15
119	Correlation (3m) to Prime All Share	3-month correlation between constituent and Prime All Share Index	Number	15
120	Correlation (3m) to General All Share	3-month correlation between constituent and General All Share Index	Number	15
121	Correlation (3m) to Entry All Share	3-month correlation between constituent and Entry All Share Index	Number	15
122	Correlation (3m) to Classic All Share	3-month correlation between constituent and Classic All Share Index	Number	15
123	Correlation (3m) to Technology All Share	3-month correlation between constituent and Technology All Share Index	Number	15
124	Correlation (3m) to DAX	3-month correlation between constituent and DAX Index	Number	15

125	Correlation (3m) to MDAX	3-month correlation between constituent and MDAX Index	Number	15
126	Correlation (3m) to SDAX	3-month correlation between constituent and SDAX Index	Number	15
127	Correlation (3m) to TecDAX	3-month correlation between constituent and TecDAX Index	Number	15
128	Correlation (6m)	6-month constituent correlation	Number	15
129	Correlation (6m) to Prime All Share	6-month correlation between constituent and Prime All Share Index	Number	15
130	Correlation (6m) to General All Share	6-month correlation between constituent and General All Share Index	Number	15
131	Correlation (6m) to Entry All Share	6-month correlation between constituent and Entry All Share Index	Number	15
132	Correlation (6m) to Classic All Share	6-month correlation between constituent and Classic All Share Index	Number	15
133	Correlation (6m) to Technology All Share	6-month correlation between constituent and Technology All Share Index	Number	15
134	Correlation (6m) to DAX	6-month correlation between constituent and DAX Index	Number	15
135	Correlation (6m) to MDAX	6-month correlation between constituent and MDAX Index	Number	15
136	Correlation (6m) to SDAX	6-month correlation between constituent and SDAX Index	Number	15
137	Correlation (6m) to TecDAX	6-month correlation between constituent and TecDAX Index	Number	15
138	Correlation (12m)	12-month constituent correlation	Number	15
139	Correlation (12m) to Prime All Share	12-month correlation between constituent and Prime All Share Index	Number	15
140	Correlation (12m) to General All Share	12-month correlation between constituent and General All Share Index	Number	15
141	Correlation (12m) to Entry All Share	12-month correlation between constituent and Entry All Share Index	Number	15
142	Correlation (12m) to Classic All Share	12-month correlation between constituent and Classic All Share Index	Number	15
143	Correlation (12m) to Technology All Share	12-month correlation between constituent and Technology All Share Index	Number	15
144	Correlation (12m) to DAX	12-month correlation between constituent and DAX Index	Number	15
145	Correlation (12m) to MDAX	12-month correlation between constituent and MDAX Index	Number	15
146	Correlation (12m) to SDAX	12-month correlation between constituent and SDAX Index	Number	15
147	Correlation (12m) to TecDAX	12-month correlation between constituent and TecDAX Index	Number	15
148	Correlation (ytd)	YTD constituent correlation	Number	15

149	Correlation (ytd) to Prime All Share	YTD correlation between constituent and Prime All Share Index	Number	15
150	Correlation (ytd) to General All Share	YTD correlation between constituent and General All Share Index	Number	15
151	Correlation (ytd) to Entry All Share	YTD correlation between constituent and Entry All Share Index	Number	15
152	Correlation (ytd) to Classic All Share	YTD correlation between constituent and Classic All Share Index	Number	15
153	Correlation (ytd) to Technology All Share	YTD correlation between constituent and Technology All Share Index	Number	15
154	Correlation (ytd) to DAX	YTD correlation between constituent and DAX Index	Number	15
155	Correlation (ytd) to MDAX	YTD correlation between constituent and MDAX Index	Number	15
156	Correlation (ytd) to SDAX	YTD correlation between constituent and SDAX Index	Number	15
157	Correlation (ytd) to TecDAX	YTD correlation between constituent and TecDAX Index	Number	15
158	Sharpe Ratio (1m)	1-month constituent Sharpe Ratio	Number	15
159	Sharpe Ratio (3m)	3-month constituent Sharpe Ratio	Number	15
160	Sharpe Ratio (6m)	6-month constituent Sharpe Ratio	Number	15
161	Sharpe Ratio (12m)	12-month constituent Sharpe Ratio	Number	15
162	Sharpe Ratio (ytd)	YTD constituent Sharpe Ratio	Number	15
163	Dividend Points (1d)	1-day constituent Dividend Points	Number	15
164	Dividend Points (1m)	1-month constituent Dividend Points	Number	15
165	Dividend Points (3m)	3-month constituent Dividend Points	Number	15
166	Dividend Points (6m)	6-month constituent Dividend Points	Number	15
167	Dividend Points (12m)	12-month constituent Dividend Points	Number	15
168	Dividend Points (ytd)	YTD constituent Dividend Points	Number	15
169	Performance Contribution (1d)	1-day constituent Performance Contribution	Number	15
170	Performance Contribution (1m)	1-month constituent Performance Contribution	Number	15
171	Performance Contribution (3m)	3-month constituent Performance Contribution	Number	15
172	Performance Contribution (6m)	6-month constituent Performance Contribution	Number	15
173	Performance Contribution (12m)	12-month constituent Performance Contribution	Number	15
174	Performance Contribution (ytd)	YTD constituent Performance Contribution	Number	15

2.5.2. CSV format

In this format, data for current day and next dissemination is displayed in two files. This file is produced only for selected indices. The file is available on MD+S Interactive platform for licensed users and generated in multiple versions according to the Third-Party Data license the client is entitled to.

> File name:

INDEXNAME_IWP_TD.YYYYMMDD.csv – current day o INDEXNAME_IWP_ND.YYYYMMDD.csv – next dissemination day

INDEXNAME_IWP_P001_TD.YYYYMMDD.csv – current day, with P001 Permissioned Third Party data as described in section 1.2 of the DAX File Guide

INDEXNAME_IWP_P001_ND.YYYYMMDD.csv – next dissemination day, with P001 Permissioned Third Party data as described in section 1.2 of the DAX File Guide

> File type: .csv
> File specification: semicolon separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Day	Report date	Date	dd/mm/yyyy
2	Day Indicator	Text "Today" or "Next day"	Text	8
3	Index Trading Symbol	Index Trading Symbol	Text	4
4	Index Name	Index Name	Text	255
5	Index ISIN	Index ISIN	Text	12
6	Trading Symbol	Constituent Trading Symbol	Text	4
7	Instrument	Constituent Name	Text	255
8	ISIN	Constituent ISIN	Text	12
9	Sector	Constituent Sector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255
10	Subsector	Constituent Subsector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255
11	Country	Constituent Country (currently not maintained)	Text	n/a
12	Transparency Level	Market segment of the constituent (text “Prime Standard”, “General Standard” or “Scale” for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	16
13	Sedol	Constituent SEDOL code (only displayed if licensed)	Text	7
14	BB Ticker	Constituent Bloomberg Ticker	Text	6
15	Reuters RIC	Constituent Refinitiv Instrument Code	Text	21
16	Local Currency	Constituent ISO currency code	Text	3

17	Instrument Exchange	Constituent Exchange	Text	20
18	Index Value (close)	Index Close Value on report date	Number	2
19	Index Settlement Value (Future)	Index Future Settlement Value on report date	Number	2
20	Index Settlement Value (Kassa)	Index Kassa Settlement Value on report date	Number	2
21	Index Settlement Value (Option)	Index Option Settlement Value on report Date	Number	2
22	Constant A	Index Base value to be used in conjunction with Fi factor	Number	7
23	Kt	Index Chaining Factor	Number	7
24	Market Cap (in Mio.) (Index)	Index Market Capitalisation (in millions)	Number	2

25	# Constituents	Number of Index constituents	Number	0
26	pit (close)	Closing price of constituent on report date	Number	3
27	pit (open)	Opening price of constituent on report date	Number	3
28	pit (high)	Highest price of constituent on report date	Number	3
29	pit (low)	Lowest price of constituent on report date	Number	3
30	pi0	Opening price of constituent on the trading day before the first inclusion in the index	Number	3
31	qi0	Number of shares of constituent on the first inclusion in the index	Number	0
32	qit	Number of shares of constituent on report date	Number	0
33	ffit	Free float factor of constituent on report date	Number	4
34	ci	Adjustment factor of the constituent	Number	6
35	Market Cap. (in Mio.)	Market Capitalisation on report date (in millions)	Number	2
36	Weight	Weighting of the constituent in the index	Number	4
37	Fi	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio) – performance index	Number	15
38	Fi (norm 1m EUR)	Normalized Fi factor, calculated as Q_{it}*FF_{it}*C_{it} / SUM(Q_{it}*FF_{it}*C_{it}*P_{it}) * 1000000	Number	15
39	Fi (norm Index)	Normalized Fi factor, calculated as Q_{it}*FF_{it}*C_{it} / SUM(Q_{it}*FF_{it}*C_{it}*P_{it}) * Index close value	Number	15
40	Quintil	Quintile rank of the constituent by weight	Number	0
41	Performance (1d) (Index)	1-day Index performance	Number	15
42	Performance (1m) (Index)	1-month Index performance	Number	15
43	Performance (12m) (Index)	12-monthis Index performance	Number	15
44	Performance (ytd) (Index)	YTD Index performance	Number	15
45	Volatility (1m) (Index)	1-month Index Volatility	Number	15
46	Volatility (12m) (Index)	12-months Index Volatility	Number	15

47	Sharpe Ratio (1m) (Index)	1-month Index Sharpe Ratio	Number	15
48	Sharpe Ratio (12m) (Index)	12-months Index Sharpe Ratio	Number	15
49	Performance (1d)	1-day Constituent Performance	Number	15
50	Performance (1m)	1-month Constituent Performance	Number	15
51	Performance (3m)	3-month Constituent Performance	Number	15
52	Performance (6m)	6-month Constituent Performance	Number	15
53	Performance (12m)	12-month Constituent Performance	Number	15
54	Performance (ytd)	YTD Constituent Performance	Number	15
55	Volatility (1m)	1-mnth Constituent Volatility	Number	15
56	Volatility (3m)	3-month Constituent Volatility	Number	15
57	Volatility (6m)	6-month Constituent Volatility	Number	15
58	Volatility (12m)	12-month Constituent Volatility	Number	15
59	Volatility (ytd)	YTD Constituent Volatility	Number	15
60	Beta (1m)	1-month Constituent Beta	Number	15
61	Beta (1m) to Prime All Share	1-month Constituent Beta to the Prime All Share Index	Number	15
62	Beta (1m) to General All Share	1-month Constituent Beta to the General All Share Index	Number	15
63	Beta (1m) to Entry All Share	1-month Constituent Beta to the Entry All Share Index	Number	15

64	Beta (1m) to Classic All Share	1-month Constituent Beta to the Classic All Share Index	Number	15
65	Beta (1m) to Technology All Share	1-month Constituent Beta to the Technology All Share Index	Number	15
66	Beta (1m) to DAX	1-month Constituent Beta to the DAX Index	Number	15
67	Beta (1m) to MDAX	1-month Constituent Beta to the MDAX Index	Number	15
68	Beta (1m) to SDAX	1-month Constituent Beta to the MDAX Index	Number	15
69	Beta (1m) to TecDAX	1-month Constituent Beta to the TecDAX Index	Number	15
70	Beta (3m)	3-month Constituent Beta	Number	15
71	Beta (3m) to Prime All Share	3-month Constituent Beta to the Prime All Share Index	Number	15
72	Beta (3m) to General All Share	3-month Constituent Beta to the General All Share Index	Number	15
73	Beta (3m) to Entry All Share	3-month Constituent Beta to the Entry All Share Index	Number	15
74	Beta (3m) to Classic All Share	3-month Constituent Beta to the Classic All Share Index	Number	15
75	Beta (3m) to Technology All Share	3-month Constituent Beta to the Technology All Share Index	Number	15
76	Beta (3m) to DAX	3-month Constituent Beta to the DAX Index	Number	15
77	Beta (3m) to MDAX	3-month Constituent Beta to the MDAX Index	Number	15
78	Beta (3m) to SDAX	3-month Constituent Beta to the MDAX Index	Number	15
79	Beta (3m) to TecDAX	3-month Constituent Beta to the TecDAX Index	Number	15

80	Beta (6m)	6-month Constituent Beta	Number	15
81	Beta (6m) to Prime All Share	6-month Constituent Beta to the Prime All Share Index	Number	15
82	Beta (6m) to General All Share	6-month Constituent Beta to the General All Share Index	Number	15
83	Beta (6m) to Entry All Share	6-month Constituent Beta to the Entry All Share Index	Number	15
84	Beta (6m) to Classic All Share	6-month Constituent Beta to the Classic All Share Index	Number	15
85	Beta (6m) to Technology All Share	6-month Constituent Beta to the Technology All Share Index	Number	15
86	Beta (6m) to DAX	6-month Constituent Beta to the DAX Index	Number	15
87	Beta (6m) to MDAX	6-month Constituent Beta to the MDAX Index	Number	15
88	Beta (6m) to SDAX	6-month Constituent Beta to the MDAX Index	Number	15
89	Beta (6m) to TecDAX	6-month Constituent Beta to the TecDAX Index	Number	15
90	Beta (12m)	12-month Constituent Beta	Number	15
91	Beta (12m) to Prime All Share	12-month Constituent Beta to the Prime All Share Index	Number	15
92	Beta (12m) to General All Share	12-month Constituent Beta to the General All Share Index	Number	15
93	Beta (12m) to Entry All Share	12-month Constituent Beta to the Entry All Share Index	Number	15
94	Beta (12m) to Classic All Share	12-month Constituent Beta to the Classic All Share Index	Number	15
95	Beta (12m) to Technology All Share	12-month Constituent Beta to the Technology All Share Index	Number	15
96	Beta (12m) to DAX	12-month Constituent Beta to the DAX Index	Number	15
97	Beta (12m) to MDAX	12-month Constituent Beta to the MDAX Index	Number	15
98	Beta (12m) to SDAX	12-month Constituent Beta to the MDAX Index	Number	15
99	Beta (12m) to TecDAX	12-month Constituent Beta to the TecDAX Index	Number	15

100	Beta (ytd)	YTD Constituent Beta	Number	15
101	Beta (ytd) to Prime All Share	YTD Constituent Beta to the Prime All Share Index	Number	15
102	Beta (ytd) to General All Share	YTD Constituent Beta to the General All Share Index	Number	15
103	Beta (ytd) to Entry All Share	YTD Constituent Beta to the Entry All Share Index	Number	15
104	Beta (ytd) to Classic All Share	YTD Constituent Beta to the Classic All Share Index	Number	15
105	Beta (ytd) to Technology All Share	YTD Constituent Beta to the Technology All Share Index	Number	15
106	Beta (ytd) to DAX	YTD Constituent Beta to the DAX Index	Number	15
107	Beta (ytd) to MDAX	YTD Constituent Beta to the MDAX Index	Number	15
108	Beta (ytd) to SDAX	YTD Constituent Beta to the MDAX Index	Number	15

109	Beta (ytd) to TecDAX	YTD Constituent Beta to the TecDAX Index	Number	15
110	Correlation (1m)	1-month constituent correlation	Number	15
111	Correlation (1m) to Prime All Share	1-month correlation between constituent and Prime All Share Index	Number	15
112	Correlation (1m) to General All Share	1-month correlation between constituent and General All Share Index	Number	15
113	Correlation (1m) to Entry All Share	1-month correlation between constituent and Entry All Share Index	Number	15
114	Correlation (1m) to Classic All Share	1-month correlation between constituent and Classic All Share Index	Number	15
115	Correlation (1m) to Technology All Share	1-month correlation between constituent and Technology All Share Index	Number	15
116	Correlation (1m) to DAX	1-month correlation between constituent and DAX Index	Number	15
117	Correlation (1m) to MDAX	1-month correlation between constituent and MDAX Index	Number	15
118	Correlation (1m) to SDAX	1-month correlation between constituent and SDAX Index	Number	15
119	Correlation (1m) to TecDAX	1-month correlation between constituent and TecDAX Index	Number	15
120	Correlation (3m)	3-month constituent correlation	Number	15
121	Correlation (3m) to Prime All Share	3-month correlation between constituent and Prime All Share Index	Number	15
122	Correlation (3m) to General All Share	3-month correlation between constituent and General All Share Index	Number	15
123	Correlation (3m) to Entry All Share	3-month correlation between constituent and Entry All Share Index	Number	15
124	Correlation (3m) to Classic All Share	3-month correlation between constituent and Classic All Share Index	Number	15
125	Correlation (3m) to Technology All Share	3-month correlation between constituent and Technology All Share Index	Number	15
126	Correlation (3m) to DAX	3-month correlation between constituent and DAX Index	Number	15
127	Correlation (3m) to MDAX	3-month correlation between constituent and MDAX Index	Number	15
128	Correlation (3m) to SDAX	3-month correlation between constituent and SDAX Index	Number	15
129	Correlation (3m) to TecDAX	3-month correlation between constituent and TecDAX Index	Number	15
130	Correlation (6m)	6-month constituent correlation	Number	15
131	Correlation (6m) to Prime All Share	6-month correlation between constituent and Prime All Share Index	Number	15
132	Correlation (6m) to General All Share	6-month correlation between constituent and General All Share Index	Number	15
133	Correlation (6m) to Entry All Share	6-month correlation between constituent and Entry All Share Index	Number	15

134	Correlation (6m) to Classic All Share	6-month correlation between constituent and Classic All Share Index	Number	15
135	Correlation (6m) to Technology All Share	6-month correlation between constituent and Technology All Share Index	Number	15
136	Correlation (6m) to DAX	6-month correlation between constituent and DAX Index	Number	15
137	Correlation (6m) to MDAX	6-month correlation between constituent and MDAX Index	Number	15
138	Correlation (6m) to SDAX	6-month correlation between constituent and SDAX Index	Number	15
139	Correlation (6m) to TecDAX	6-month correlation between constituent and TecDAX Index	Number	15
140	Correlation (12m)	12-month constituent correlation	Number	15
141	Correlation (12m) to Prime All Share	12-month correlation between constituent and Prime All Share Index	Number	15
142	Correlation (12m) to General All Share	12-month correlation between constituent and General All Share Index	Number	15
143	Correlation (12m) to Entry All Share	12-month correlation between constituent and Entry All Share Index	Number	15
144	Correlation (12m) to Classic All Share	12-month correlation between constituent and Classic All Share Index	Number	15
145	Correlation (12m) to Technology All Share	12-month correlation between constituent and Technology All Share Index	Number	15
146	Correlation (12m) to DAX	12-month correlation between constituent and DAX Index	Number	15
147	Correlation (12m) to MDAX	12-month correlation between constituent and MDAX Index	Number	15
148	Correlation (12m) to SDAX	12-month correlation between constituent and SDAX Index	Number	15
149	Correlation (12m) to TecDAX	12-month correlation between constituent and TecDAX Index	Number	15
150	Correlation (ytd)	YTD constituent correlation	Number	15
151	Correlation (ytd) to Prime All Share	YTD correlation between constituent and Prime All Share Index	Number	15
152	Correlation (ytd) to General All Share	YTD correlation between constituent and General All Share Index	Number	15
153	Correlation (ytd) to Entry All Share	YTD correlation between constituent and Entry All Share Index	Number	15
154	Correlation (ytd) to Classic All Share	YTD correlation between constituent and Classic All Share Index	Number	15
155	Correlation (ytd) to Technology All Share	YTD correlation between constituent and Technology All Share Index	Number	15
156	Correlation (ytd) to DAX	YTD correlation between constituent and DAX Index	Number	15
157	Correlation (ytd) to MDAX	YTD correlation between constituent and MDAX Index	Number	15
158	Correlation (ytd) to SDAX	YTD correlation between constituent and SDAX Index	Number	15

159	Correlation (ytd) to TecDAX	YTD correlation between constituent and TecDAX Index	Number	15
160	Sharpe Ratio (1m)	1-month constituent Sharpe Ratio	Number	15
161	Sharpe Ratio (3m)	3-month constituent Sharpe Ratio	Number	15
162	Sharpe Ratio (6m)	6-month constituent Sharpe Ratio	Number	15
163	Sharpe Ratio (12m)	12-month constituent Sharpe Ratio	Number	15
164	Sharpe Ratio (ytd)	YTD constituent Sharpe Ratio	Number	15
165	Dividend Points (1d)	1-day constituent Dividend Points	Number	15
166	Dividend Points (1m)	1-month constituent Dividend Points	Number	15
167	Dividend Points (3m)	3-month constituent Dividend Points	Number	15
168	Dividend Points (6m)	6-month constituent Dividend Points	Number	15
169	Dividend Points (12m)	12-month constituent Dividend Points	Number	15
170	Dividend Points (ytd)	YTD constituent Dividend Points	Number	15
171	Performance Contribution (1d)	1-day constituent Performance Contribution	Number	15
172	Performance Contribution (1m)	1-month constituent Performance Contribution	Number	15
173	Performance Contribution (3m)	3-month constituent Performance Contribution	Number	15
174	Performance Contribution (6m)	6-month constituent Performance Contribution	Number	15
175	Performance Contribution (12m)	12-month constituent Performance Contribution	Number	15
176	Performance Contribution (ytd)	YTD constituent Performance Contribution	Number	15

2.6. Index Weightings Currency

This report contains both index and constituent information based on market closing values as well as index and constituent adjustments to be effective the next index dissemination day for the currency versions of selected index. The file is available on MD+S Interactive platform for licensed users and generated in multiple versions according to the Third-Party Data license the client is entitled to.

- File name:
    - INDEXNAME_IWC.YYYYMMDD.xls
    - INDEXNAME_IWC_P001.YYYYMMDD.xls with P001 Permissioned Third Party data as described in section 1.2 of the DAX File Guide
- File type: .xls
- File frequency: daily at COB

The report consists of four tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Data for today** – index and constituent closing data
3. **Data for next day** – index and constituent data adjusted for the next dissemination day
4. **Info** – Displays Customer Support contact details and a legend of measures used in calculation

The file specifications will cover tabs “Data for today” and “Data for next day”.
Data starts at **Row 6.**

Column ID	Attribute	Description	Data Type	Data Format
1	Index Trading Symbol	Index Trading Symbol	Text	4
2	Index Name	Index Name	Text	255
3	Index ISIN	Index ISIN	Text	12
4	Index Currency	Index Currency	Text	3
5	Trading Symbol	Constituent Trading Symbol	Text	4
6	Instrument	Constituent Name	Text	255
7	ISIN	Constituent ISIN	Text	12
8	Sector	Constituent Sector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255
9	Subsector	Constituent Subsector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255
10	Country	Constituent Country (currently not maintained)	Text	n/a
11	Transparency Level	Market segment of the constituent (text “Prime Standard”, “General Standard” or “Scale” for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	16
12	Sedol	Constituent SEDOL code (only displayed if licensed)	Text	7
13	BB Ticker	Constituent Bloomberg Ticker	Text	6
14	Reuters RIC	Constituent Refinitiv Instrument Code	Text	21
15	Local Currency	Constituent ISO currency code	Text	3
16	Instrument Exchange	Constituent Exchange	Text	20
17	Index Value (close)	Index Close Value on report date	Number	2
18	Index Value (open)	Index Open value on report date	Number	2
19	Index Value (high)	Index High value on report date	Number	2
20	Index Value (low)	Index Low value on report date	Number	2
21	Constant A	Index Base value to be used in conjunction with Fi factor	Number	7
22	Currency base value (Euro to index currency)	Currency base value EUR to index currency	Number	8
23	Currency rate (Euro to index currency)	Currency exchange rate EUR to index currency	Number	5
24	Kt	Index Chaining Factor	Number	7
25	Market Cap (in Mio. index currency) (Index)	Index Market Capitalisation (in millions)	Number	2
26	# Constituents	Number of Index Constituents	Number	0
27	pit (close) in index currency	Closing price of constituent on report date (in index currency)	Number	3
28	pit (local)	Closing price of constituent on report date (in local currency)	Number	3
29	Currency Rate (Local to Index Currency)	Currency exchange rate: Constituent currency to index currency	Number	3
30	pi0 (Euro)	Opening price of constituent on the trading day before the first inclusion in the index (in EUR)	Number	3
31	qi0	Number of shares of constituent on the first inclusion in the index	Number	0
32	qit	Number of shares of constituent on report date	Number	0
33	ffit	Free float factor of constituent on report date	Number	4
34	ci	Adjustment factor of the constituent	Number	6
35	Market Cap. (in Mio. index currency)	Market Capitalisation on report date (in millions)	Number	2
36	Weight	Weighting of the constituent in the index	Number	4
37	Fi	Weighting factor F of the constituent (provides information on the number of shares required from each constituent to track the underlying portfolio) – performance index	Number	5

2.7. Business Forecast

2.7.1. Standard format

This report displays future index composition and underlying data that will be implemented at the next chaining date for DAX and DAXglobal Indices. The file is available on MD+S Interactive platform for licensed users.

> File name:

INDEXNAME_BF.YYYYMMDD.xls, where YYYYMMDD is quarterly review effective date

> File type: .xls
> File frequency: quarterly, one trading day (before 9 a.m. CET) before chaining date in March, June, September, December

The report consists of three tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Data** – displays index and constituent future data
3. **Info** – displays Customer Support contact details and a legend of measures used in calculation

The file specifications will cover tab "Data".
Data starts at **Row 6.**

Column ID	Attribute	Description	Data Type	Data Format
1	Index Trading Symbol	Index Trading Symbol	Text	4
2	Index Name	Index Name	Text	255
3	Index ISIN	Index ISIN	Text	12
4	Trading Symbol	Constituent Trading Symbol	Text	4
5	Instrument	Constituent Name	Text	255
6	ISIN	Constituent ISIN	Text	12
7	Sector	Constituent Sector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255
8	Subsector	Constituent Subsector (filled only for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	255
9	Country	Constituent Country (currently not maintained)	Text	n/a
10	Transparency Level	Market segment of the constituent (text "Prime Standard", "General Standard" or "Scale" for constituents listed on Frankfurt Stock Exchange; n/a otherwise)	Text	16
11	Instrument Exchange	Constituent Exchange	Text	20
12	Index Value (close)	Index Close Value on report date (two days before review implementation)	Number	2
13	Constant A	Index Base value to be used in conjunction with Fi factor (two days before review implementation)	Number	7
14	Market Cap (in Mio.) (Index)	Index Market capitalisation in index currency on report date (in millions) (two days before review implementation)	Number	2
15	# Constituents	Number of Index constituents	Number	0

16	pi0	Closing price of constituent on the trading day before the first inclusion in the index	Number	3
17	pit	Closing price of constituent on report date (two days before review implementation)	Number	3
18	qi0	Number of shares of constituent on the first inclusion in the index	Number	0
19	qit	Number of shares of constituent to be effective after review implementation	Number	0
20	ffit	Free float factor of constituent to be effective after review implementation	Number	4
21	ci	Adjustment factor of the constituent	Number	6
22	Market Cap. (in Mio)	Market Capitalisation on report date (in millions)	Number	4
23	Weight	Weighting of the constituent in the index	Number	4
24	Capped Ind	Indicator whether constituent is capped ("Y" or "N")	Text	1

2.7.2. DAXplus Maximum Dividend

This report displays future index composition and underlying data that will be implemented at the next chaining date for DAXplus Maximum Dividend Index. The file is available on MD+S Interactive platform for licensed users.

> File name:

DAXplusMaximumDividendIndices_BF.YYYYMMDD.csv, where YYYYMMDD is review effective date

> File type: .csv
> File specification: semicolon separated
> File frequency: semi-annual, one trading day (before 9 a.m. CET) before chaining date in May and November

Column ID	Attribute	Description	Data Type	Data Format
1	FACT_DATE	Review cut-off date	Date	dd.mm.yyyy
2	ISIN	Constituent ISIN	Text	12
3	INSTRUMENT_ NAME	Constituent name	Text	255
4	DIVIDEND_ IN_EURO	Projected dividend amount to be paid in the next 6 months, in EUR	Number	7
5	PIT_CLOSE	Constituent closing price on cut-off date	Number	3
6	DIVIDEND_YIELD	Constituent projected dividend yield	Number	9
7	WEIGHT_ UNCAPPED	Indicative weight in the future index composition (uncapped)	Number	9
8	WEIGHT_FINAL	Indicative weight in the future index composition (final)	Number	9

2.8. Corporate Actions Forecast

This report displays upcoming dividends and corporate actions for the index constituents. The file is available on MD+S Interactive platform for licensed users.

> File name:

INDEXNAME_CA_Forecast.YYYYMMDD.xls

> File type: .xls
> File frequency: twice daily (~09:30 CET and ~17:30 CET)

The report consists of two tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Corporate Action Forecast** – displays constituent future corporate actions

The file specifications will cover tab "Corporate Action Forecast". The forecast is split into two section – corporate actions effective on from T (date of report production) to T+3, and corporate actions effective from T+4 to T+10. The first section starts at **Row 14**, the second section moves depending on how many corporate actions are in the first section.

Column ID	Attribute	Description	Data Type	Data Format
1	EX DATE	Ex-date of the corporate action	Date	dd.mm.yyyy
2	ISIN	Constituent ISIN	Text	12
3	REPORTING INSTRUMENT	Constituent Name	Text	255
4	INDEX ISIN	Index ISIN	Text	12
5	INDEX NAME	Index Name	Text	255
6	CORPORATE ACTION TYPE	Description of Corporate action ("regular dividend", "special payment", "rights issue", "spinoff insertion", "spinoff ci-adjustment", "spinoff deletion", "bonus share", "ISIN change", "deletion", "insertion", "parameter change")	Text	255
7	DIVIDEND AMOUNT	Amount of issued Dividend	Number	2
8	DIVIDEND CURRENCY	Currency of issued Dividend	Text	3
9	STRIKE PRICE	Subscription price (only rights issues)	Number	3
10	STRIKE PRICE CURRENCY	Rights issue: subscription price currency	Text	3
11	NUMERATOR	Ratio old shares (rights issue, stock dividend, spin-off)	Number	3
12	DENUMERATOR	Ratio new shares (rights issue, stock dividend, spin-off)	Number	3
13	NEW ISIN	New ISIN of the constituent (if applicable, empty otherwise)	Text	12
14	EXCHANGE	Constituent exchange code	Text	3
15	COUNTRY/SECTOR	Currently not maintained	N/A	N/A
16	CI EFFECT	Adjustment factor effect for dividend payment of constituent ("increase in ci" or "no change")	Text	14
17	DIVISOR EFFECT	Chaining factor effect ("Change in Divisor" or "none")	Text	17
18	INDEX EFFECT	Currently not maintained (text "none")	Text	4
19	CONSOLIDATION STATUS	Source of corporate action (text "FINAL CONSOLIDATION" or "MD OPERATIONS"	Text	19
20	CHANGE	Corporate Action change since the last report ("NEW", "NO_CHANGE")	Text	9
21	COMMENTS	Additional Comments or Empty	Text	255

2.9. Index Ranking – Core

Core ranking lists are produced for selection indices (DAX, MDAX, SDAX, TecDAX, DAX ex Financials 30 and DAX 50 ESG) in order to determine replacements for any stock deleted from the indices due to a corporate action and are publicly available. The template differs for main selection indices and Scale 30 . The file is publicly available on DAX Website and MD+S Interactive platform for licensed users.

2.9.1. Selection indices – CSV format

The file is publicly available on Qontigo Website with the following naming convention:

- File name: sl_xxxxx_YYYYMM.csv, where YYYYMM is the ranking creation date
- With xxxxx being the Main Index Symbol
- File type: .csv
- File specification: semicolon separated
- File frequency: monthly (exact time depends on index methodology)

The file is available on MD+S Interactive platform for licensed users with the following naming convention:

- File name: INDEXNAME_SL.YYYYMMDD.csv, where YYYYMMDD is the ranking creation date
- File type: .csv
- File specification: semicolon separated
- File frequency: monthly (exact time depends on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Date at which the file is generated	Date	DD.MM.YYYY
2	Cut-off Date	Ranking list cut-off date	Date	DD.MM.YYYY
3	Index Trading Symbol	Index Trading Symbol or Alpha code if Index Trading Symbol is unavailable	Text	4
4	Index Name	Index Name	Text	255
5	Index ISIN	Index ISIN	Text	12
6	Trading Symbol	Constituent Trading Symbol	Text	4
7	Instrument	Constituent Name	Text	255
8	ISIN	Constituent ISIN	Text	12
9	Current Index Membership	Constituent Index Membership	Text	6
10	Rank MarketCap	Current month constituent ranking by Market Capitalization	Number	0
11	ESG Rank	Current month constituent ranking by ESG score – only display for ESG indices	Number	0
12	Index Membership Possible	Indicator whether constituent is eligible to enter the index ("No" or blank)	Text	2

13	Comment	Additional Comments or Empty ("Other share type in selection index", "Other share type is ranked", "Exclusion List", "30 days rule, "No VWAP", "ESG criteria not fulfilled", "No ESG score available" or blank)	Text	255

The comments are displayed in the following order taking into account if a security is a component or not of a selection index

Comment	Order
Other share type in selection index	1
Other share type is ranked	2
Exclusion List	3
30 days rule	4
No VWAP	5
blank	6

In case the ranking is prepared for the DAX 50 ESG, only the following two comments are displayed:

Comment	Order
No ESG score available	1
ESG criteria not fulfilled	2

2.9.2. Scale 30 – CSV format

> File name: Scale30EUR_SL.YYYYMMDD.csv, where YYYYMMDD is the ranking list creation date
> File type: .csv
> File specification: semicolon separated
> File frequency: monthly (exact time depends on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Date at which the file is generated	Date	DD.MM.YYYY
2	Cut-off Date	Ranking list cut-off date	Date	DD.MM.YYYY
3	Index Trading Symbol	Index Trading Symbol or Alpha code if Index Trading Symbol is unavailable	Text	4
4	Index Name	Index Name	Text	255
5	Index ISIN	Index ISIN	Text	12
6	Trading Symbol	Constituent Trading Symbol	Text	4
7	Instrument	Constituent Name	Text	255
8	ISIN	Constituent ISIN	Text	12
9	Current Index Membership	Constituent Index Membership	Text	7
10	Rank Turnover 12 Month	Current month constituent ranking by 12-month turnover	Number	0
11	Comment	Additional Comments or Empty ("Not traded on Xetra", "30 Days Rule" or blank)	Text	255

2.10. Index Ranking

2.10.1. Selection indices - CSV format

The file may be generated in multiple versions accordingly to the Third Party Data license the clients is entitled to. The following table provides an overview of the different Components File name and the Third Party Data excluded.

> File name:

 o INDEXNAME_rkP###.YYYYMMDD.csv, where YYYYMMDD is the ranking creation date o INDEXNAME_rkP###.YYYYMMDD with P### = with P### = Permissioned Third Party data as described in section 1.2 of the DAX File Guide

> File type: .csv
> File specification: semicolon separated
> File frequency: monthly (exact time depends on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Date at which the file is generated	Date	DD.MM.YYYY
2	Cut-off Date	Ranking list cut-off date	Date	DD.MM.YYYY
3	Index Trading Symbol	Index Trading Symbol or Alpha code if Index Trading Symbol is unavailable	Text	4
4	Index Name	Index Name	Text	255
5	Index ISIN	Index ISIN	Text	12
6	Trading Symbol	Constituent Trading Symbol	Text	4
7	Instrument	Constituent Name	Text	255
8	ISIN	Constituent ISIN	Text	12
9	SEDOL	Constituent SEDOL identifier (only displayed if licensed)	Text	7
10	Current Index Membership	Constituent Index Membership	Text	6
11	Freefloat Factor	Constituent Freefloat Factor (ff)	Number	4
12	Number of Shares	Constituent number of shares	Number	0
13	Rank MarketCap	Current constituent ranking by Market Capitalization	Number	0
14	Rank MarketCap Previous Month	Previous month constituent ranking by Market Capitalization	Number	0
15	MarketCap in Mio Euro	Constituent Market Capitalization	Number	8
16	Turnover Rate	Annual turnover rate	Number	2

	(12 Month)			
17	Absolute Turnover in Mio Euro (12 Month)	Absolute 12-month turnover in million EUR	Number	8
18	ESG Rank	Current constituent ranking by ESG score. Only displayed for DAX50 ESG, otherwise blank.	Number	0
19	ESG Rank Previous Month	Previous months constituent ranking by ESG score. Only displayed for DAX 50 ESG, otherwise blank.	Number	0
20	Legal Domicile in Germany	Consistent Legal Domicile in Germany ("YES" or "NO")	Text	3
21	Operative Headquarters in Germany	Operational Headquarters domiciled in Germany ("YES", "NO" or blank)	Text	3
22	Legal Domicile in EU or EFTA	Consistent Legal Domicile in EU or EFTA ("NO" or blank)	Text	2
23	Index Membership Possible	Indicator whether constituent is eligible to enter the index ("NO" or blank)	Text	2
24	Audit Committee	Indicator whether the requirement of the Audit Committee existence is met ("NO", "Grandfathering Rule" or blank)	Text	19
25	Reporting Period End	Date of the end of the reporting period	Date	DD.MM
26	Annual Financial Report	Indicator about the publication of the annual audited financial report ("Over 90 days", "Over 4 months" or blank)	Text	13
27	Half -yearly Financial Report	Indicator about the publication of the half-yearly financial report ("Over 45 days", "Over 3 months" or blank)	Text	13
28	Quarterly Financial Report	Indicator about the publication of the quarterly financial report ("Over 45 days", "Over 75 days" or blank)	Text	12
29	EBITDA Criteria	Indicator if EBITDA was positive in the two most recent fiscal years ("NO" or blank)	Text	2
30	Comment	Additional Comments or Empty ("Other share type in selection index", "Other share type is ranked", "Exclusion List", "30 days rule, "No VWAP", "ESG criteria not fulfilled", "No ESG score available" or blank	Text	255

The comments are displayed in the following order taking into account if a security is a component or not of a selection index

Comment	Priority
Other share type in selection index	1
Other share type is ranked	2
Exclusion List	3
30 days rule	4
No VWAP	5
blank	6

In case the ranking is prepared for the DAX 50 ESG, only the following two comments are displayed:

Comment	Order
No ESG score available	1
ESG criteria not fulfilled	2

2.10.2. Scale 30 - CSV format

The file may be generated in multiple versions accordingly to the Third Party Data license the clients is entitled to. The following table provides an overview of the different Components File name and the Third Party Data excluded.

> File name:

  - INDEXNAME_rkP###.YYYYMMDD.csv, where YYYYMMDD is the ranking creation date o INDEXNAME_rkP###.YYYYMMDD with P### = with P### = Permissioned Third Party data as described in section 1.2 of the DAX File Guide

> File type: .csv
> File specification: semicolon separated
> File frequency: monthly (exact time depends on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Date at which the file is generated	Date	DD.MM.YYYY
2	Cut-off Date	Ranking list cut-off date	Date	DD.MM.YYYY
3	Index Trading Symbol	Index Trading Symbol or Alpha code if Index Trading Symbol is unavailable	Text	4
4	Index Name	Index Name	Text	255
5	Index ISIN	Index ISIN	Text	12
6	Trading Symbol	Constituent Trading Symbol	Text	4
7	Instrument	Constituent Name	Text	255
8	ISIN	Constituent ISIN	Text	12
9	SEDOL	Constituent SEDOL identifier (only displayed if licensed)	Text	7
10	Current Index Membership	Constituent Index Membership	Text	7
11	Freefloat Factor	Constituent Freefloat Factor (ff)	Number	4
12	Number of Shares	Constituent number of shares	Number	0
13	MarketCap in Mio Euro	Constituent Market Capitalization	Number	2
14	Rank Turnover 12 Month	Current constituent ranking by 12-month turnover	Number	0
15	Rank Turnover 12 Month Previous Month	Previous month constituent ranking by 12-month turnover	Number	0
16	Turnover in Mio Euro (12 Month)	12-month turnover in million EUR	Number	2

17	Comment	Additional Comments or Empty ("Not traded on Xetra", "30 Days Rule" or blank)	Text	255

2.10.3. DAXplus Maximum Dividend

> File name:

DAXplusMaximumDividendIndices_RK.YYYYMMDD.csv, where YYYYMMDD is the ranking list cut-off date

> File type: .csv
> File specification: semicolon separated
> File frequency: semi-annual

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	INSTRUMENT_NAME	Constituent name	Text	255
3	MASTER_INDEX	Constituent index membership	Text	4
4	THREE_MONTH_ TURNOVER	3-month turnover	Number	0
5	FREEFLOAT_FACTOR	Constituent Freefloat Factor (ff)	Number	4
6	NUMBER_OF_SHARES	Constituent number of shares	Number	0
7	MARKETCAP	Constituent Market Capitalization	Number	0
8	PRICE_MOMENTUM	Cumulative return over the last 12 months excluding the most recent month	Number	9
9	DIVIDEND_IN_EURO	Projected dividend amount to be paid in the next 6 months, in EUR	Number	7
10	PIT_CLOSE	Constituent closing price on cut-off date	Number	3
11	DIVIDEND_YIELD	Constituent projected dividend yield	Number	9
12	RANK	Current constituent ranking by dividend yield	Number	0
13	DIVIDEND_YIELD_PREV_PERIOD	Previous ranking list constituent dividend yield	Number	9
14	RANK_DESCRIPTION	Text "No dividend within next chaining period / dividend yield last period / rank value = minimum dividend yield next period" or blank	Text	118
15	EXCLUSION_REASON	Text "ADTV and/or Free-Float Market Cap and/or Price Momentum below limit" or blank	Text	67
16	WEIGHT_UNCAPPED	Indicative weight in the future index composition (uncapped)	Number	9
17	WEIGHT_FINAL	Indicative weight in the future index composition (final)	Number	9

2.11. Statistical reporting

2.11.1. Analytical data report

This report contains both index and constituent statistical measures and performance indicators. The file is available on MD+S Interactive platform for licensed users.

- File name:

INDEXNAME_BMA.YYYYMMDD.xls

- File type: .xls
- File frequency: daily at COB

The report consists of four tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Data for today** – index and constituent closing data
3. **Data for next day** – index and constituent data adjusted for the next dissemination day
4. **Info** – Displays Customer Support contact details and a legend of measures used in calculation

The file specifications will cover tabs “Data for today” and “Data for next day”.

Data starts at **Row 6.**

Column ID	Attribute	Description	Data Type	Data Format
1	Index Trading Symbol	Index Trading Symbol	Text	4
3	Index ISIN	Index ISIN	Text	12
5	Instrument	Constituent Name	Text	255
6	ISIN	Constituent ISIN	Text	12
7	Quintil	Quintile rank of the constituent by weight	Number	0
8	Performance (1d) (Index)	1-day Index performance	Number	15
9	Performance (1m) (Index)	1-month Index performance	Number	15
10	Performance (3m) (Index)	3-month Index performance	Number	15
11	Performance (6m) (Index)	6-month Index performance	Number	15
12	Performance (12m) (Index)	12-month Index performance	Number	15
13	Performance (ytd) (Index)	YTD Index performance	Number	15
14	Volatility (1m) (Index)	1-month Index Volatility	Number	15
15	Volatility (3m) (Index)	6-month Index Volatility	Number	15
16	Volatility (6m) (Index)	6-month Index Volatility	Number	15
17	Volatility (12m) (Index)	12-months Index Volatility	Number	15
18	Volatility (ytd) (Index)	YTD Index Volatility	Number	15
19	Sharpe Ratio (1m) (Index)	1-month Index Sharpe Ratio	Number	15
20	Sharpe Ratio (3m) (Index)	3-month Index Sharpe Ratio	Number	15
21	Sharpe Ratio (6m) (Index)	6-month Index Sharpe Ratio	Number	15
22	Sharpe Ratio (12m) (Index)	12-month Index Sharpe Ratio	Number	15
23	Sharpe Ratio (ytd) (Index)	YTD Index Sharpe Ratio	Number	15

24	Dividend Yield (1d) (Index)	1-day Index Dividend Yield	Number	15
25	Dividend Yield (1m) (Index)	1-month Index Dividend Yield	Number	15
26	Dividend Yield (3m) (Index)	3-month Index Dividend Yield	Number	15
27	Dividend Yield (6m) (Index)	6-month Index Dividend Yield	Number	15
28	Dividend Yield (12m) (Index)	12-month Index Dividend Yield	Number	15
29	Dividend Yield (ytd) (Index)	YTD Index Dividend Yield	Number	15
30	Dividend Points (1d) (Index)	1-day Index Dividend Points	Number	15
31	Dividend Points (1m) (Index)	1-month Index Dividend Points	Number	15
32	Dividend Points (3m) (Index)	3-month Index Dividend Points	Number	15
33	Dividend Points (6m) (Index)	6-month Index Dividend Points	Number	15
34	Dividend Points (12m) (Index)	12-month Index Dividend Points	Number	15
35	Dividend Points (ytd) (Index)	YTD month Index Dividend Points	Number	15
36	Performance (1d)	1-day Constituent Performance	Number	15
37	Performance (1m)	1-month Constituent Performance	Number	15
38	Performance (3m)	3-month Constituent Performance	Number	15
39	Performance (6m)	6-month Constituent Performance	Number	15
40	Performance (12m)	12-month Constituent Performance	Number	15
41	Performance (ytd)	YTD Constituent Performance	Number	15
42	Volatility (1m)	1-mnth Constituent Volatility	Number	15
43	Volatility (3m)	3-month Constituent Volatility	Number	15
44	Volatility (6m)	6-month Constituent Volatility	Number	15
45	Volatility (12m)	12-month Constituent Volatility	Number	15
46	Volatility (ytd)	YTD Constituent Volatility	Number	15
47	Beta (1m)	1-month Constituent Beta	Number	15
48	Beta (1m) to Prime All Share	1-month Constituent Beta to the Prime All Share Index	Number	15
49	Beta (1m) to General All Share	1-month Constituent Beta to the General All Share Index	Number	15
50	Beta (1m) to Entry All Share	1-month Constituent Beta to the Entry All Share Index	Number	15
51	Beta (1m) to Classic All Share	1-month Constituent Beta to the Classic All Share Index	Number	15

52	Beta (1m) to Technology All Share	1-month Constituent Beta to the Technology All Share Index	Number	15
53	Beta (1m) to DAX	1-month Constituent Beta to the DAX Index	Number	15
54	Beta (1m) to MDAX	1-month Constituent Beta to the MDAX Index	Number	15
55	Beta (1m) to SDAX	1-month Constituent Beta to the MDAX Index	Number	15
56	Beta (1m) to TecDAX	1-month Constituent Beta to the TecDAX Index	Number	15
57	Beta (3m)	3-month Constituent Beta	Number	15
58	Beta (3m) to Prime All Share	3-month Constituent Beta to the Prime All Share Index	Number	15
59	Beta (3m) to General All Share	3-month Constituent Beta to the General All Share Index	Number	15
60	Beta (3m) to Entry All Share	3-month Constituent Beta to the Entry All Share Index	Number	15
61	Beta (3m) to Classic All Share	3-month Constituent Beta to the Classic All Share Index	Number	15
62	Beta (3m) to Technology All Share	3-month Constituent Beta to the Technology All Share Index	Number	15
63	Beta (3m) to DAX	3-month Constituent Beta to the DAX Index	Number	15
64	Beta (3m) to MDAX	3-month Constituent Beta to the MDAX Index	Number	15
65	Beta (3m) to SDAX	3-month Constituent Beta to the MDAX Index	Number	15
66	Beta (3m) to TecDAX	3-month Constituent Beta to the TecDAX Index	Number	15
67	Beta (6m)	6-month Constituent Beta	Number	15
68	Beta (6m) to Prime All Share	6-month Constituent Beta to the Prime All Share Index	Number	15
69	Beta (6m) to General All Share	6-month Constituent Beta to the General All Share Index	Number	15
70	Beta (6m) to Entry All Share	6-month Constituent Beta to the Entry All Share Index	Number	15
71	Beta (6m) to Classic All Share	6-month Constituent Beta to the Classic All Share Index	Number	15
72	Beta (6m) to Technology All Share	6-month Constituent Beta to the Technology All Share Index	Number	15
73	Beta (6m) to DAX	6-month Constituent Beta to the DAX Index	Number	15
74	Beta (6m) to MDAX	6-month Constituent Beta to the MDAX Index	Number	15
75	Beta (6m) to SDAX	6-month Constituent Beta to the MDAX Index	Number	15
76	Beta (6m) to TecDAX	6-month Constituent Beta to the TecDAX Index	Number	15
77	Beta (12m)	12-month Constituent Beta	Number	15
78	Beta (12m) to Prime All Share	12-month Constituent Beta to the Prime All Share Index	Number	15
79	Beta (12m) to General All Share	12-month Constituent Beta to the General All Share Index	Number	15
80	Beta (12m) to Entry All Share	12-month Constituent Beta to the Entry All Share Index	Number	15

81	Beta (12m) to Classic All Share	12-month Constituent Beta to the Classic All Share Index	Number	15
82	Beta (12m) to Technology All Share	12-month Constituent Beta to the Technology All Share Index	Number	15
83	Beta (12m) to DAX	12-month Constituent Beta to the DAX Index	Number	15
84	Beta (12m) to MDAX	12-month Constituent Beta to the MDAX Index	Number	15
85	Beta (12m) to SDAX	12-month Constituent Beta to the MDAX Index	Number	15
86	Beta (12m) to TecDAX	12-month Constituent Beta to the TecDAX Index	Number	15
87	Beta (ytd)	YTD Constituent Beta	Number	15
88	Beta (ytd) to Prime All Share	YTD Constituent Beta to the Prime All Share Index	Number	15
89	Beta (ytd) to General All Share	YTD Constituent Beta to the General All Share Index	Number	15
90	Beta (ytd) to Entry All Share	YTD Constituent Beta to the Entry All Share Index	Number	15
91	Beta (ytd) to Classic All Share	YTD Constituent Beta to the Classic All Share Index	Number	15
92	Beta (ytd) to Technology All Share	YTD Constituent Beta to the Technology All Share Index	Number	15
93	Beta (ytd) to DAX	YTD Constituent Beta to the DAX Index	Number	15
94	Beta (ytd) to MDAX	YTD Constituent Beta to the MDAX Index	Number	15
95	Beta (ytd) to SDAX	YTD Constituent Beta to the MDAX Index	Number	15
96	Beta (ytd) to TecDAX	YTD Constituent Beta to the TecDAX Index	Number	15
97	Correlation (1m)	1-month constituent correlation	Number	15
98	Correlation (1m) to Prime All Share	1-month correlation between constituent and Prime All Share Index	Number	15
99	Correlation (1m) to General All Share	1-month correlation between constituent and General All Share Index	Number	15
100	Correlation (1m) to Entry All Share	1-month correlation between constituent and Entry All Share Index	Number	15
101	Correlation (1m) to Classic All Share	1-month correlation between constituent and Classic All Share Index	Number	15
102	Correlation (1m) to Technology All Share	1-month correlation between constituent and Technology All Share Index	Number	15
103	Correlation (1m) to DAX	1-month correlation between constituent and DAX Index	Number	15
104	Correlation (1m) to MDAX	1-month correlation between constituent and MDAX Index	Number	15
105	Correlation (1m) to SDAX	1-month correlation between constituent and SDAX Index	Number	15
106	Correlation (1m) to TecDAX	1-month correlation between constituent and TecDAX Index	Number	15
107	Correlation (3m)	3-month constituent correlation	Number	15
108	Correlation (3m) to Prime All Share	3-month correlation between constituent and Prime All Share Index	Number	15

109	Correlation (3m) to General All Share	3-month correlation between constituent and General All Share Index	Number	15
110	Correlation (3m) to Entry All Share	3-month correlation between constituent and Entry All Share Index	Number	15
111	Correlation (3m) to Classic All Share	3-month correlation between constituent and Classic All Share Index	Number	15
112	Correlation (3m) to Technology All Share	3-month correlation between constituent and Technology All Share Index	Number	15
113	Correlation (3m) to DAX	3-month correlation between constituent and DAX Index	Number	15
114	Correlation (3m) to MDAX	3-month correlation between constituent and MDAX Index	Number	15
115	Correlation (3m) to SDAX	3-month correlation between constituent and SDAX Index	Number	15
116	Correlation (3m) to TecDAX	3-month correlation between constituent and TecDAX Index	Number	15
117	Correlation (6m)	6-month constituent correlation	Number	15
118	Correlation (6m) to Prime All Share	6-month correlation between constituent and Prime All Share Index	Number	15
119	Correlation (6m) to General All Share	6-month correlation between constituent and General All Share Index	Number	15
120	Correlation (6m) to Entry All Share	6-month correlation between constituent and Entry All Share Index	Number	15
121	Correlation (6m) to Classic All Share	6-month correlation between constituent and Classic All Share Index	Number	15
122	Correlation (6m) to Technology All Share	6-month correlation between constituent and Technology All Share Index	Number	15
123	Correlation (6m) to DAX	6-month correlation between constituent and DAX Index	Number	15
124	Correlation (6m) to MDAX	6-month correlation between constituent and MDAX Index	Number	15
125	Correlation (6m) to SDAX	6-month correlation between constituent and SDAX Index	Number	15
126	Correlation (6m) to TecDAX	6-month correlation between constituent and TecDAX Index	Number	15
127	Correlation (12m)	12-month constituent correlation	Number	15
128	Correlation (12m) to Prime All Share	12-month correlation between constituent and Prime All Share Index	Number	15
129	Correlation (12m) to General All Share	12-month correlation between constituent and General All Share Index	Number	15
130	Correlation (12m) to Entry All Share	12-month correlation between constituent and Entry All Share Index	Number	15
131	Correlation (12m) to Classic All Share	12-month correlation between constituent and Classic All Share Index	Number	15
132	Correlation (12m) to Technology All Share	12-month correlation between constituent and Technology All Share Index	Number	15

133	Correlation (12m) to DAX	12-month correlation between constituent and DAX Index	Number	15
134	Correlation (12m) to MDAX	12-month correlation between constituent and MDAX Index	Number	15
135	Correlation (12m) to SDAX	12-month correlation between constituent and SDAX Index	Number	15
136	Correlation (12m) to TecDAX	12-month correlation between constituent and TecDAX Index	Number	15
137	Correlation (ytd)	YTD constituent correlation	Number	15
138	Correlation (ytd) to Prime All Share	YTD correlation between constituent and Prime All Share Index	Number	15
139	Correlation (ytd) to General All Share	YTD correlation between constituent and General All Share Index	Number	15
140	Correlation (ytd) to Entry All Share	YTD correlation between constituent and Entry All Share Index	Number	15
141	Correlation (ytd) to Classic All Share	YTD correlation between constituent and Classic All Share Index	Number	15
142	Correlation (ytd) to Technology All Share	YTD correlation between constituent and Technology All Share Index	Number	15
143	Correlation (ytd) to DAX	YTD correlation between constituent and DAX Index	Number	15
144	Correlation (ytd) to MDAX	YTD correlation between constituent and MDAX Index	Number	15
145	Correlation (ytd) to SDAX	YTD correlation between constituent and SDAX Index	Number	15
146	Correlation (ytd) to TecDAX	YTD correlation between constituent and TecDAX Index	Number	15
147	Sharpe Ratio (1m)	1-month constituent Sharpe Ratio	Number	15
148	Sharpe Ratio (3m)	3-month constituent Sharpe Ratio	Number	15
149	Sharpe Ratio (6m)	6-month constituent Sharpe Ratio	Number	15
150	Sharpe Ratio (12m)	12-month constituent Sharpe Ratio	Number	15
151	Sharpe Ratio (ytd)	YTD constituent Sharpe Ratio	Number	15
152	Dividend Points (1d)	1-day constituent Dividend Points	Number	15
153	Dividend Points (1m)	1-month constituent Dividend Points	Number	15
154	Dividend Points (3m)	3-month constituent Dividend Points	Number	15
155	Dividend Points (6m)	6-month constituent Dividend Points	Number	15
156	Dividend Points (12m)	12-month constituent Dividend Points	Number	15
157	Dividend Points (ytd)	YTD constituent Dividend Points	Number	15
158	Performance Contribution (1d)	1-day constituent Performance Contribution	Number	15
159	Performance Contribution (1m)	1-month constituent Performance Contribution	Number	15
160	Performance Contribution (3m)	3-month constituent Performance Contribution	Number	15
161	Performance Contribution (6m)	6-month constituent Performance Contribution	Number	15

162	Performance Contribution (12m)	12-month constituent Performance Contribution	Number	15
163	Performance Contribution (ytd)	YTD constituent Performance Contribution	Number	15

2.11.2. Roundtrip CSV

This report contains the Xetra Liquidity Measure (XLM) for 10,000 EUR and 25,000 EUR roundtrips (simultaneous purchase and sale of a position) for a given order volume for companies in the Prime, General Standard and Scale. The file is available on MD+S Interactive platform for licensed users.
This file publication will take place per index on a monthly basis (close of 3rd trading day) for the following indices: DAX, SDAX, MDAX, TECDAX, DAX EX-FIN 30, DAX 50 ESG and Scale 30

> File name:

INDEXNAME_roundtrip.YYYYMMDD.csv

> File type: .csv
> File specification: semicolon separated
> File frequency: monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Date at which the file is generated	Date	DD.MM.YYYY
2	Cut-off Date	Ranking list cut-off date	Date	DD.MM.YYYY
4	Index Name	Index Name	Text	255
5	Index ISIN	Index ISIN	Text	12
6	Trading Symbol	Constituent Trading Symbol	Text	4
7	Instrument	Constituent Name	Text	255
8	ISIN	Constituent ISIN	Text	12
9	Current Index Membership	Constituent Index Membership	Text	7
10	XLM Round Trip Costs 10k	Xetra liquidity measure for 10,000 EUR roundtrip	Number	2
11	XLM Round Trip Costs 25k	Xetra liquidity measure for 25,000 EUR roundtrip	Number	2

2.11.3. ESG Reporting

The aim of the file is to provide the consolidated ESG data for DAX ESG/Climate indices in order to meet regulatory requirements. All calculated measures are based on closing data of quarterly review effective date. The file is publicly available on DAX Website.

> File Name: esg_report_xxxxx
> File Type: .csv
> File specification: semicolon separated

> File Frequency: Quarterly (after review implementation)

Row ID	Attribute	Description	Data Type	Data Format
1	Item1_BM_Administrator	Index administrator (text "STOXX Ltd.")	Text	10
2	Item2_Asset_Class	Asset class of the index (currently "Equity")	Text	6
3	Item3_Benchmark_Name	Index Name	Text	255
4	Item3_Benchmark_ISIN	Index ISIN	Text	12
5	Item3_Benchmark_Symbol	Index Symbol	Text	8
6	Item3_Benchmark_ Family_Name	Benchmark family of the index	Text	255
7	Item4_ESG_in_Portfolio	"Yes" if here are any indices administered by STOXX which follow ESG objectives	Text	3
8	Item5_ESG_objectives	"Yes" for indices that have ESG objectives; "No" otherwise	Text	3
9	Item6a_Consolidated_ ESG_Rating_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
10	Item6a_ESG_ratings_ top_ten_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
11	Item6b_Consolidated_ Environmental_Rating_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
12	Item6b_Green_Revenues_ or_Green_Capex_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
13	Item6b_Climate_Related_ Physical_Risks_Family_Level	Data is not available to report this value	Number	2

14	Item6b_Exposure_NACE_ Sections_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
15	Item6b_GHG_intensity_ Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
16	Item6b_GHG_reported_ vs_estimated_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
17	Item6b_Exposure_NACE_ Divisions_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
18	Item6b_Exposure_to_ Environmental_Goods_and_ Services_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
19	Item6c_Consolidated_ Social_Rating_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2

20	Item6c_Sources_for_ Controversial_Weapon_ Definition_Family_Level	Text "Refer to Data and Standards" and the link	Text	255
21	Item6c_Controversial_ Weapons_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
22	Item6c_Tobacco_ Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
23	Item6c_Social_Violations_ Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
24	Item6c_Exposure_to_Companies_ with_no_Due_Diligence_Policies_ on_ILO_conventions_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
25	Item6c_Gender_Pay_ Gap_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2

26	Item6c_Female_Male_ Board_Member_Ratio_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
27	Item6c_Ratio_of_Accidents_ Injuries_Fatalities_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
28	Item6c_Convictions_for_Violations_ of_AntiBribery_and_AntiCorruption_ Laws_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
29	Item6d_Consolidated_ Governance_Rating_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the	Number	2
		family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.		
30	Item6d_Percentage_of_ Independent_Board_ Members_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2
31	Item6d_Percentage_of_Female_Board_ Members_Family_Level	This value is reported only if the benchmark is a part of the ESG families (DAX Environmental Social & Governance Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value is included in the calculation of the simple average.	Number	2

32	Item7a_Consolidated_ ESG_Rating	Sum of constituent weights multiplied by constituent total ESG score	Number	2
33	Item7a_ESG_ratings_ top_ten	Sum of top 10 constituent weights multiplied by total ESG score	Number	2
34	Item7b_Consolidated_ Environmental_Rating	Sum of constituent weights multiplied by Environmental score	Number	2
35	Item7b_Green_Revenues_ or_Green_Capex	Sum of constituent weights multiplied by simple average of 16 items (Technologies_Renewable Energy,Solar PV_Renewable Energy Generation, Solar PV_Renewable Energy Support,CSP_Renewable Energy Generation, CSP_Renewable Energy Support,Wind_Renewable Energy Generation, Wind_Renewable Energy Support,Ocean_Renewable Energy Generation, Ocean_Renewable Energy Support,Hydropower_Renewable Energy Generation, Hydropower_Renewable Energy Support,Bioenergy_Renewable Energy Generation, Bioenergy_Renewable Energy Support,Geothermal_Renewable Energy Generation, Geothermal_Renewable Energy Support,Technologies Maintenance_Renewable Energy) divided by 100	Number	2
36	Item7b_Climate_Related_ Physical_Risks	Data is not available to report this value	Number	2
37	Item7b_Exposure_ NACE_Sections	Sum of constituent weights listed in NACE sections A-H, L	Number	2
38	Item7b_GHG_intensity	Sum of constituent weights multiplied by emmision intensity	Number	2
39	Item7b_GHG_ reported_vs_estimated	Sum of constituent weights that have CDP reported data	Number	2
40	Item7b_Exposure_ NACE_Divisions	Sum of constituent weights listed in NACE divisions 05-09, 19, 20	Number	2
41	Item7b_Exposure_to_ Environmental_Goods_and_Services	Sum of constituent weights multiplied by (Technologies_Pollution Prevention + Hazardous Waste_Management)	Number	2
42	Item7c_Consolidated_ Social_Rating	Sum of constituent weights multiplied by Social score	Number	2
43	Item7c_Sources_for_ Controversial_Weapon_Definition	Text "Refer to Data and Standards" and the link	Text	255
44	Item7c_Controversial_ Weapons	Sum of constituent weights that are involved in Controversial Weapons	Number	2
45	Item7c_Tobacco	Sum of constituent weights that are involved in Tobacco production	Number	2

46	Item7c_Social_Violations	Constituents with category 5 in any of the Social KPIs (number of constituents in the index : share of constituents in the index)	Number	2
47	Item7c_Exposure_to_ Companies_with_no_Due_Diligence_ Policies_on_ILO_conventions	Sum of weights of constituents having value 0 in at least one of the fields Freedom of Association Policy-Raw Score-RR, Discrimination Policy-Raw Score-RR, Scope of Social Supplier Standards-Raw Score-RR, Supply Chain Management-Raw ScoreRR)	Number	2
48	Item7c_Gender_ Pay_Gap	Sum of constituent weights multiplied by (100TR.GenderPayGapPctage). The latest available year's value is used in calculation if there is no data available for the current year. (Value 0 means equal gender pay. A positive value means men are paid more than women. A negative value means men are paid less than women.)	Number	2
49	Item7c_Female_Male_ Board_Member_Ratio	Sum of constituent weights multiplied by TR.AnalyticBoardFemale/(1-TR.AnalyticBoardFemale). The latest available year's value is used in calculation if there is no data available for the current year. (Value 1 means women are equal representation in the board. A value greater than 1 means women have more representation than men. A value less than 1 means women have less representation than men.)	Number	2
50	Item7c_Ratio_of_ Accidents_Injuries_Fatalities	Sum of constituent weights multiplied by TR.TIRTotal. The latest available year's value is used in calculation if there is no data available for the current year.	Number	2
51	Item7c_Convictions_for_ Violations_of_AntiBribery_ and_AntiCorruption_Laws	Number of constituents having a value of 5 in Bribery and Corruption-Answer category.	Number	2
52	Item7d_Consolidated_ Governance_Rating	Sum of constituent weights multiplied by Governance score	Number	2
53	Item7d_Percentage_of_ Independent_Board_Members	Sum of constituent weights multiplied by TR.AnalyticIndepBoard. The latest available year's value is used in calculation if there is no data available for the current year. (Value 0 means no independent board members. Value 100 means all board members are independent.)	Number	2
54	Item7d_Percentage_of_Female_Board_ Members	Sum of constituent weights multiplied by TR.AnalyticBoardFemale. The latest available year's value is used in calculation if there is no data available for the current year. (Value 50% means women are equal representation in the board. A value greater than 50% means women have more representation than men. A value less than 50% means women have less representation than men.)	Number	2
55	Item8a_Data_Sources	Text "Refer to Data and Standards" and the link	Text	255

56	Item8b_Reference_ Standards	Text "Refer to Data and Standards" and the link	Text	255
57	Item9a_Year_on_Year_ Decarbonisation_Trajectory	This value is reported only if the benchmark is a PAB or CTB index. The value is extracted from the index methodology document.	Number	2
58	Item9b_IPCC_ Decarbonisation_Trajectory	This value is reported only if the benchmark is a PAB or CTB index. It is the average based on yearly GHG intensity reduction. It is going to be reported starting from the first quarter of 2021.	Number	2
59	Item9c_Overlap_between_ Benchmarks_and_their_ Investable_Universe	This value is reported only if the benchmark is a PAB or CTB index. It shows the overlap of PAB or CTB index with its parent universe.	Number	2
60	Item10a_Carbon_Emission_ Reduction_or_ Paris_Agreement_Alignment	This value is reported only if the benchmark is a PAB or CTB index. "Yes" for CTB/PAB, else "No"	Text	255
61	Item10b_Temperature_Scenario	This value is reported only if the benchmark is a PAB or CTB index. The value is extracted from the index methodology document.	Text	255
62	Item10c_Temperature_ Scenario_Provider	This value is reported only if the benchmark is a PAB or CTB index. "IEA module by ISS ESG" for CTB/PAB indices	Text	255
63	Item10d_Temperature_ Scenario_Methodology	This value is reported only if the benchmark is a PAB or CTB index. "Sectoral Decarbonization Approach" for CTB/PAB indices.	Text	255
64	Item10e_Link_to_ Temperature_Scenario	This value is reported only if the benchmark is a PAB or CTB index. "https://www.iea.org/reports/world-energymodel/sustainable-development-scenario" for CTB/PAB indices.	Text	255
65	Share_of_Benchmark_in_Investable_ Universe_Free_Float_Market_Capitalizatio n	This value is reported only if the benchmark is a PAB or CTB index. It shows the share of the free float market cap of PAB/CTB benchmark index in the free float market cap of parent index.	Number	2
66	Update_Date	Date when report is produced and the update reason ("Update due to regular index review").	Text	255

3. Bond Index Files

3.1. eb.rexx Bond Indices

3.1.1. Future Constituent List

This report displays future index composition and underlying data that will be implemented at the next chaining date.
The file is available on MD+S Interactive platform for licensed users.

3.1.1.1. XLS format

> File name: ebrexx _BCR.YYYYMMDD.xls, where YYYYMMDD is review effective date
> File type: .xls
> File frequency: monthly

The report consists of five tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Index** – navigation page to switch between tabs
3. **Constituents** – index and constituent future composition data
4. **Insertions –** additions to the eb.rexx indices at the review effective date
5. **Deletions –** deletions from the eb.rexx indices at the review effective date

The file specifications will cover tabs "Data for today" and "Data for next day".

Sheet "Constituents" Data starts at Row 6.

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	yyyy-mm-dd
2	ISIN_CPi	Price index ISIN	Text	12
3	ISIN_TRi	Total return index ISIN	Text	12
4	Index	Index name	Text	255
5	ISIN	Bond ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	255
7	Issuer Country	Bond issuer country	Text	255
8	Coupon	Bond coupon value	Number	3
9	Maturity	Bond maturity date	Date	yyyy-mm-dd
10	Coupon Frequency	Bond coupon frequency	Number	2
11	Day Count Method	Day count convention	Text	7
12	Index Price	Bond price used in calculation	Number	3
13	Accrued Interest	Accrued bond interest	Number	15
14	Notional Amount	Notional amount outstanding	Number	0
15	Notional Amount Previous Month	Notional amount outstanding previous month	Number	0
16	Years to Maturity	Time to maturity, in years	Number	10
17	Liquidity Criteria Matched Previous Month	Indicator whether the liquidity criteria is matching the previous month (Text "Y" or "N")	Text	1

Sheet "Additions"

Data starts at **Row 6.**

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index name	Text	255
2	ISIN	Bond ISIN	Text	12

3	Issuer Name	Bond issuer name	Text	255
4	Issuer Country	Bond issuer country	Text	255
5	Coupon	Bond coupon value	Number	3
6	Maturity	Bond maturity date	Date	yyyy-mm-dd
7	Notional Amount	Notional amount outstanding	Number	0
8	Years to Maturity	Time to maturity, in years	Number	10

Sheet "Deletions"

Data starts at **Row 6**.

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index name	Text	255
2	ISIN	Bond ISIN	Text	12
3	Issuer Name	Bond issuer name	Text	255
4	Issuer Country	Bond issuer country	Text	255
5	Coupon	Bond coupon value	Number	3
6	Maturity	Bond maturity date	Date	yyyy-mmdd
7	Notional Amount	Notional amount outstanding	Number	0

3.1.1.2. CSV format

The file is publicly available on Qontigo Website with the following naming convention:

> File name: mn_XXXXX_YYYYMMDD.csv, where YYYYMMDD is the publication date
> With xxxxx being the Main Index Symbol
> File type: .csv
> File frequency: monthly

The file is available on MD+S Interactive platform for licensed users with the following naming convention:

> File name: ebrexx _BCR.YYYYMMDD.csv, where YYYYMMDD is review effective date
> File type: .csv
> File specification: comma separated
> File frequency: monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	yyyy-mm-dd
2	ISIN_CPi	Price index ISIN	Text	12
3	ISIN_TRi	Total return index ISIN	Text	12
4	Index	Index name	Text	255
5	ISIN	Bond ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	255
7	Issuer Country	Bond issuer country	Text	255
8	Coupon	Bond coupon value	Number	3

9	Maturity	Bond maturity date	Date	yyyy-mm-dd
10	Coupon Frequency	Bond coupon frequency	Number	2
11	Day Count Method	Day count convention	Text	7
12	Index Price	Bond price used in calculation	Number	3
13	Accrued Interest	Accrued bond interest	Number	15
14	Notional Amount	Notional amount outstanding	Number	0
15	Notional Amount Previous Month	Notional amount outstanding previous month	Number	0
16	Years to Maturity	Time to maturity, in years	Number	10
17	Liquidity Criteria Matched Previous Month	Indicator whether the liquidity criteria is matching the previous month (Text "Y" or "N")	Text	1

3.1.2. Bond Weightings Premium

This report contains both index and constituent information based on market closing values as well as index and constituent adjustments to be effective on the next index dissemination day. It also includes various statistical measures.

3.1.2.1. XLS format

The file is publicly available on Qontigo Website with the following naming convention:

> File name:

bwp_intraday_xxxxx.xls
intraday_xxxxx_YYYYMMDD.xls (history available for 90 days)
bwp_eod_xxxxx.xls
bwp_eod_xxxxx_YYYYMMDD.xls (history available for 90 days)

> With xxxxx E being the Main Index Symbol
> File type: .xls
> File frequency: daily at COB

The file is available on MD+S Interactive platform for licensed users with the following naming convention:

> File name:

ebrexx_1300_BWP.YYYYMMDD.xls ebrexx_eod_BWP.YYYYMMDD.xls

> File type: xls
> File frequency: daily at COB

The report consists of four tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Index** – navigation page to switch between tabs

3. **Index Values** – index closing data
4. **Underlyings –** index constituent closing data

Sheet "Index Values" Data starts at Row 13.

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index Name	Text	255
2	Price Index	Price index closing value on report date	Number	4
3	Price Index – Yesterday	Price index closing value on previous calculation day	Number	4
4	Price Index – Change	Percentage change in price index closing value	Number	2
5	Total Return Index	Total return index closing value on report date	Number	4
6	Total Return Index – Yesterday	Total return index closing value on previous calculation day	Number	4
7	Total Return Index - Change	Percentage change in Total return index closing value	Number	2

Sheet "Underlyings"

Data starts at **Row 11**.

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index name	Text	255
2	ISIN	Bond ISIN	Text	12
3	Issuer Name	Bond issuer name	Text	255
4	Coupon	Bond coupon value	Number	3
5	Maturity	Bond maturity date	Date	yyyy-mm-dd
6	Notional Amount	Notional amount outstanding	Number	0
7	Index Price	Bond price	Number	4
8	Accrued Interest	Accrued interest of the bond constituent	Number	15
9	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
10	Years to Maturity	Time to maturity, in years	Number	13
11	Yield	Yield of the bond	Number	10
12	Duration	Duration of the bond	Number	10
13	Modified Duration	Modified duration of the bond	Number	10
14	Convexity	Convexity of the bond	Number	10
15	Base Market Value	Market Value of the bond as at the base date	Number	4
16	Market Value	Market Value of the bond as at time t	Number	4
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
18	Daily Return	Daily Return of the bond	Number	13
19	Weight Price Index	Weight of the bond in price index version	Number	16
20	Weight Performance Index	Weight of the bond in total return index version	Number	16

3.1.2.2. CSV Format

3.1.2.2.1. Indices

The file is available on MD+S Interactive platform for licensed users.

- File name:
  ebrexx_1300_indices_BWP.YYYYMMDD.csv ebrexx_eod_indices_BWP.YYYYMMDD.csv
- File type: csv
- File specification: comma separated
- File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	yyyy-mm-dd
2	ISIN_CPi	Price index ISIN	Text	12
3	ISIN_TRi	Total return index ISIN	Text	12
4	CODE_CPi	Price index Alpha code	Text	4
5	CODE_TRi	Total return index Alpha code	Text	4
6	Index	Index name	Text	255
7	CPi	Price index closing value	Number	12
8	TRi	Total return index closing value	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average annual yield of the index	Number	15
11	Modified Duration	Modified duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average coupon payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	6
18	Daily Return	Daily Return of the index	Number	18
19	Month-to-date Return	Month-to-date return of the index	Number	8

3.1.2.3. Underlyings

> File name:

ebrexx_1300_underlyings_BWP.YYYYMMDD.csv
ebrexx_eod_underlyings_BWP.YYYYMMDD.csv

> File type: csv
> File specification: comma separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	yyyy-mm-dd
2	ISIN_CPi	Price index ISIN	Text	12
3	ISIN_TRi	Total return index ISIN	Text	12
4	Index	Index name	Text	255
5	ISIN	Bond ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	255
7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	yyyy-mm-dd
9	Coupon Frequency	Bond coupon frequency	Number	2
10	Notional Amount	Notional amount outstanding	Number	0
11	Years to Maturity	Time to maturity, in years	Number	13
12	Index Price	Bond price	Number	4
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	4
20	Market Value	Market Value of the bond as at time t	Number	4
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	13
23	Month-to-date Return	Month-to-date return of the bond	Number	13
24	Weight CPi	Weight of the bond in price index version	Number	16
25	Weight TRi	Weight of the bond in total return index version	Number	16

3.2. Eurogov Bond Indices

3.2.1. Future Constituent List

The file is publicly available on Qontigo Website with the following naming convention:

> File name: mn_xxxxx_YYYYMMDD.csv, where YYYYMMDD is the publication date
> With xxxxx being the Main Index Symbol
> File type: .csv
> File frequency: monthly

The file is available on MD+S Interactive platform for licensed users with the following naming convention:

> File name:

Eurogov Germany: eurogov_BCR.YYYYMMDD.csv, where YYYYMMDD is review effective date
Eurogov France: Eurogov_intl_BCR.YYYYMMDD.csv, where YYYYMMDD is review effective date

> File type: .csv
> File specification: comma separated
> File frequency: monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	yyyy-mm-dd
2	ISIN_CPi	Price index ISIN	Text	12
3	ISIN_TRi	Total return index ISIN	Text	12
4	Index	Index name	Text	255
5	ISIN	Bond ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	255
7	Issuer Country	Bond issuer country	Text	255
8	Coupon	Bond coupon value	Number	3
9	Maturity	Bond maturity date	Date	yyyy-mm-dd
10	Coupon Frequency	Bond coupon frequency	Number	2
11	Day Count Method	Day count convention	Text	7
12	Index Price	Bond price used in calculation	Number	3
13	Accrued Interest	Accrued bond interest	Number	15
14	Notional Amount	Notional amount outstanding	Number	0
15	Notional Amount Previous Month	Notional amount outstanding previous month	Number	0
16	Years to Maturity	Time to maturity, in years	Number	13

3.2.2. Bond Weightings Premium

3.2.2.1. Indices

The file is publicly available on Qontigo Website with the following naming convention:

- File name: intraday_indices_xxxxx.csv
  intraday_indices_xxxxx_YYYYMMDD.csv (history available for 90 days)
  bwp_indices_eod_xxxxx.csv
  bwp_indices_eod_xxxxx_YYYYMMDD.csv (history available for 90 days)
- With xxxxx being the Main Index Symbol
- File type: csv
- File specification: comma separated

File frequency: daily at COB

The file is available on MD+S Interactive platform for licensed users with the following naming convention:

- File name:
  eurogov_1300_indices_BWP.YYYYMMDD
  eurogov_eod_indices_BWP.YYYYMMDD eurogov_intl_1300_indices_BWP.YYYYMMDD
  eurogov_intl_eod_indices_BWP.YYYYMMDD
- File type: csv
- File specification: comma separated
- File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	yyyy-mm-dd
2	ISIN_CPi	Price index ISIN	Text	12
3	ISIN_TRi	Total return index ISIN	Text	12
4	CODE_CPi	Price index Alpha code	Text	4
5	CODE_TRi	Total return index Alpha code	Text	4
6	Index	Index name	Text	255
7	CPi	Price index closing value	Number	12
8	TRi	Total return index closing value	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average annual yield of the index	Number	15
11	Modified Duration	Modified duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average coupon payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	6
18	Daily Return	Daily Return of the index	Number	18
19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15
21	Cost_TRi	Cost value of the total return version	Number	15
22	Cash_CPi	Cash value of the price version	Number	0
23	Cash_TRi	Cash value of the total return version	Number	0
24	Cash_Accrued	Accrual value of cash position	Number	14
25	Interest_Rate	Interest rate	Number	3

3.2.2.2. Underlyings

The file is publicly available on Qontigo Website with the following naming convention:

- File name:
  intraday_underlyings_xxxxx.csv
  intraday_underlyings_xxxxx_YYYYMMDD.csv (history available for 90 days)
  bwp_underlying_eod_xxxxx.csv
  bwp_underlying_eod_xxxxx_YYYYMMDD.csv (history available for 90 days)
- With xxxxx being the Main Index Symbol
- File type: csv
- File specification: comma separated
- File frequency: daily at COB

The file is available on MD+S Interactive platform for licensed users with the following naming convention:

- File name:
  eurogov_1300_underlyings_BWP.YYYYMMDD
  eurogov_eod_underlyings_BWP.YYYYMMDD
  eurogov_intl_1300_underlyings_BWP.YYYYMMDD
  eurogov_intl_eod_underlyings_BWP.YYYYMMDD
- File type: csv
- File specification: comma separated
- File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	yyyy-mm-dd
2	ISIN_CPi	Price index ISIN	Text	12
3	ISIN_TRi	Total return index ISIN	Text	12
4	Index	Index name	Text	255
5	ISIN	Bond ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	255
7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	yyyy-mm-dd
9	Coupon Frequency	Bond coupon frequency	Number	2
10	Notional Amount	Notional amount outstanding	Number	0
11	Years to Maturity	Time to maturity, in years	Number	13
12	Index Price	Bond price	Number	4
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10

19	Base Market Value	Market Value of the bond as at the base date	Number	4
20	Market Value	Market Value of the bond as at time t	Number	4
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	13
23	Month-to-date Return	Month-to-date return of the bond	Number	13
24	Weight CPi	Weight of the bond in price index version	Number	16
25	Weight TRi	Weight of the bond in total return index version	Number	16

3.3. Xetra Corporate Bond

3.3.1. Indices

> File name:

Xetra_Corp_Bond_Indices_1300_indices_BWP.YYYYMMDD
Xetra_Corp_Bond_Indices_eod_indices_BWP.YYYYMMDD

> File type: csv
> File specification: comma separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Forma1300t
1	Date	Report date	Date	yyyy-mm-dd
2	ISIN_Cpi	Price index ISIN	Text	12
3	ISIN_Tri	Total return index ISIN	Text	12
4	CODE_Cpi	Price index Alpha code	Text	4
5	CODE_Tri	Total return index Alpha code	Text	4
6	Index	Index name	Text	255
7	Cpi	Price index closing value	Number	12
8	Tri	Total return index closing value	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average annual yield of the index	Number	15
11	Modified Duration	Modified duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average coupon payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	6
18	Daily Return	Daily Return of the index	Number	18

19	Month-to-date Return	Month-to-date return of the index	Number	8

3.3.2. Underlyings

> File name:

Xetra_Corp_Bond_Indices_1300_underlyings_BWP.YYYYMMDD
Xetra_Corp_Bond_Indices_eod_underlyings_BWP. YYYYMMDD

> File type: csv
> File specification: comma separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	yyyy-mm-dd
2	ISIN_Cpi	Price index ISIN	Text	12
3	ISIN_Tri	Total return index ISIN	Text	12
4	Index	Index name	Text	255
5	ISIN	Bond ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	255
7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	yyyy-mm-dd
9	Coupon Frequency	Bond coupon frequency	Number	2
10	Notional Amount	Notional amount outstanding	Number	0
11	Years to Maturity	Time to maturity, in years	Number	13
12	Index Price	Bond price	Number	4
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	4
20	Market Value	Market Value of the bond as at time t	Number	4
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	13
23	Month-to-date Return	Month-to-date return of the bond	Number	13
24	Weight Cpi	Weight of the bond in price index version	Number	16
25	Weight Tri	Weight of the bond in total return index version	Number	16

3.4. REX indices

The file is publicly available on Qontigo Website with the following naming convention:

> File name: bkf_xxxxx.xls
> File name: bkf_xxxxx_YYYYMMDD.xls (history available for 90 days)
> With xxxxx being the Main Index Symbol
> File type: .xls
> File frequency: daily

The file is available on MD+S Interactive platform for licensed users with the following naming convention:

> File name: rex_BKF.YYYYMMDD
> File type: .xls
> File frequency: daily

The report consists of five tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Index** – navigation page to switch between tabs
3. **REX Indices** – REX® index as well as its respective sub-indices
4. **Regression Coefficients**
5. **Weighting Matrix Sheet "REX Indices"** Table format:

Column ID	Attribute	Description	Data Type	Data Format
1	Index	REX® index and its respective sub-indices	Text	255
2	Total Return Index	Numeric value of index or respective sub-index	Number	next table
3	Price Index	Numeric value of index or respective sub-index	Number	next table
4	Yield	Numeric value of index or respective sub-index	Number	next table
5	Duration	Numeric value of index or respective sub-index	Number	next table
6	Modified Duration	Numeric value of index or respective sub-index	Number	next table
7	Convexity	Numeric value of index or respective sub-index	Number	next table

Data format:

Row ID	Description	Value rounding
11	REX GESAMT	4
12	REX 1-JAEHRIGE	4
13	REX 2-JAEHRIGE	4
14	REX 3-JAEHRIGE	4
15	REX 4-JAEHRIGE	4
16	REX 5-JAEHRIGE	4
17	REX 6-JAEHRIGE	4
18	REX 7-JAEHRIGE	4
19	REX 8-JAEHRIGE	4
20	REX 9-JAEHRIGE	4

21	REX 10-JAEHRIGE	4
22	REX 6 PROZENT	4
23	REX 7,5 PROZENT	4
24	REX 9 PROZENT	4

Sheet "Regression Coefficients" Table format:

Column ID	Attribute	Description	Data Type	Data Format
1	Regression Coefficient	Regression coefficients on report date	Text	2
2	Values	Values of regression coefficient	Number	next table

Data format:

Row ID	Description	Value rounding
11	B1	4
12	B2	4
13	B3	4
14	B4	4
15	B5	4
16	B6	4
17	B7	4

Sheet "Weighting Matrix" Table format:

Column ID	Attribute	Description	Data Type	Data Format
1	Maturity	Years	Text	255
2	6%	Coupon	Number	next table
3	7.5%	Coupon	Number	next table
4	9%	Coupon	Number	next table
5	Sum	Coupon	Number	next table
6	Weighted Coupon	Coupon	Number	next table

Data format:

Row ID	Description	Value rounding
11	1 Year	2
12	2 Year	2
13	3 Year	2
14	4 Year	2
15	5 Year	2
16	6 Year	2
17	7 Year	2
18	8 Year	2

19	9 Year	2
20	10 Year	2
21	OVERALL	2

4. Strategy Index Files

4.1. Short / Leveraged Indices

The IWB report for short / leveraged indices displays index closing values and measures used in calculation. Each report has a slightly different format based on calculation formula. Each file will be described separately in the following section.

- File type: xls
- File frequency: daily at COB

The report consists of four tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Index** – navigation page to switch between tabs
3. **Data sheet** – index closing data
4. **Legend** – legend of measures used in calculation

The file specifications will cover tab "Data sheet".

4.1.1. DAX daily leveraged

The file is publicly available on Qontigo Website with the following naming convention:

> File name: iwb_xxxxx.xls
> File name: iwb_xxxxx_YYYYMMDD.xls (history available for 90 days)
> With xxxxx being the Main Index Symbol
> File type: .xls
> File frequency: daily

The file is available on MD+S Interactive platform for licensed users with the following naming convention:

> File name: LevDAX_IWB.YYYYMMDD
> File type: .xls
> File frequency: daily

Table format:

Column ID	Attribute	Description	Data Type	Data Format
1	Day Calendar	Date	Date	dd-mm-yyyy
2	Constituent	Description of constituent	Text	30
3	Abbreviation	Abbreviation of constituent	Text	12
4	Value	Numeric value of constituent	Number	next table

Data format:

Row ID	Description	Value rounding
11	DAX Kurs Index value on previous date	2
12	DAX Performance Index value on previous date	2

13	ESTER value on previous date	3
14	DAX Kurs Index value on report date	2
15	DAX Performance Index value on report date	2
16	ESTER value on report date	3
17	Liquidity spread on report date	5
18	Number of days between rebalancing and report date	0
19	Liquidity spread for the next calculation date	5
20	Empty	N/A
21	Empty	N/A
22	Closing values of indices in the family (on previous date and report date)	2

4.1.2. DAX Monthly Leveraged

> File name: LevDAXMonthly_IWB.YYYYMMDD Table format:

Column ID	Attribute	Description	Data Type	Data Format
1	Day Calendar	Date	Date	dd-mm-yyyy
2	Constituent	Description of constituent	Text	30
3	Abbreviation	Abbreviation of constituent	Text	12
4	Value	Numeric value of constituent	Number	next table

Data format:

Row ID	Description	Value rounding
11	DAX Performance Index value on rebalancing date	2
12	EURIBOR value on rebalancing date	3
13	DAX Performance Index value on report date	2
14	EURIBOR value on report date date	3
15	Number of days between rebalancing and report date	0
16	Effective daily leverage for the next calculation date	9
17	Empty	N/A
18	Empty	N/A
19	Closing values of indices in the family (on rebalancing date and report date)	2

4.1.3. DAX Short

The file is publicly available on Qontigo Website with the following naming convention:

> File name: iwb_xxxxx.xls
> File name: iwb_xxxxx_YYYYMMDD.xls (history available for 90 days)
> With xxxxx being the Main Index Symbol
> File type: .xls

> File frequency: daily

The file is available on MD+S Interactive platform for licensed users with the following naming convention:

> File name: ShortDAX_IWB.YYYYMMDD
> File type: .xls
> File frequency: daily

Table format:

Column ID	Attribute	Description	Data Type	Data Format
1	Day Calendar	Date	Date	dd-mm-yyyy
2	Constituent	Description of constituent	Text	32
3	Abbreviation	Abbreviation of constituent	Text	14
4	Value	Numeric value of constituent	Number	next table

Data format:

Row ID	Description	Value rounding
11	DAX Kurs Index value on previous date	2
12	DAX Performance Index value on previous date	2
13	ESTER value on previous date	3
14	Cost to borrow (Kurs index) on report date	7
15	Cost to borrow (Performance index) on report date	7
16	DAX Kurs Index value on report date	2
17	DAX Performance Index value on report date	2
18	ESTER value on report date	3
19	Number of days between rebalancing and report date	0
20	Cost to borrow (Kurs index) for next calculation date	7
21	Cost to borrow (Performance index) for next calculation date	7
22	Empty	N/A
23	Empty	N/A
24	Closing values of indices in the family (on previous date and report date)	2

4.1.4. DAX Monthly Short

> File name: ShortDAXMonthly_IWB. YYYYMMDD

Table format:

Column ID	Attribute	Description	Data Type	Data Format
1	Day Calendar	Date	Date	dd-mm-yyyy
2	Constituent	Description of constituent	Text	30
3	Abbreviation	Abbreviation of constituent	Text	12

4	Value	Numeric value of constituent	Number	next table

Data format:

Row ID	Description	Value rounding
11	DAX Performance Index value on rebalancing date	2
12	EURIBOR value on rebalancing date	3
13	Cost to borrow on report date	
14	DAX Performance Index value on report date	2
15	EURIBOR value on report date date	3
16	Number of days between rebalancing and report date	0
17	Effective daily leverage for the next calculation date	9
18	Empty	N/A
19	Empty	N/A
20	Closing values of indices in the family (on rebalancing date and report date)	2

4.1.5. TecDAX Short

> File name: ShortTecDAX_IWB.YYYYMMDD

Table format:

Column ID	Attribute	Description	Data Type	Data Format
1	Day Calendar	Date	Date	dd-mm-yyyy
2	Constituent	Description of constituent	Text	31
3	Abbreviation	Abbreviation of constituent	Text	13
4	Value	Numeric value of constituent	Number	next table

Data format:

Row ID	Description	Value rounding
11	ESTER value on previous date	3
12	TecDAX Kurs Index value on previous date	2
13	TecDAX Performance Index value on previous date	2
14	Cost to borrow (Kurs index) on report date	7
15	Cost to borrow (Performance index) on report date	7
16	ESTER value on report date	3
17	Number of days between rebalancing and report date	0
18	TecDAX Kurs Index value on report date	2
19	TecDAX Performance Index value on report date	2
20	Cost to borrow (Kurs index) for next calculation date	7
21	Cost to borrow (Performance index) for next calculation date	7
22	Empty	N/A
23	Empty	N/A

24	Closing values of indices in the family (on previous date and report date)	2

4.2. idDAX Leveraged/Short NC Indices

4.2.1. Leveraged NC

The closing data for idDAX Leveraged / Short NC indices is displayed in two files for current day and next dissemination day.

> File name:

idDAX#xLevNCTREUR_IWB_TD.YYYYMMDD.csv – current day
idDAX#xLevNCTREUR_IWB_ND.YYYYMMDD.csv – next dissemination day

> where # is the leverage factor (2 to 15)
> File type: .csv
> File specification: semicolon separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Index Close Value	Index closing value	Number	2
3	Underlying Index	Underlying index closing value	Number	2
4	DF	Dividend factor	Number	6
5	VDAX-NEW	VDAX closing value	Number	13
6	VDAX-NEW_1m_avg	VDAX 1-month average value	Number	13
7	VDAX-NEW_6m_avg	VDAX 6-month average value	Number	13
8	GF	Gap Risk Factor	Number	10
9	Interest Rate	Interest rate	Number	3
10	Liquidity Spread	Liquidity spread	Number	5
11	EURIBOR (12M)_T-1	12-month EURIBOR rate on the day before rebalancing	Number	3
12	1Y ESTER Swap Rate_T-1	1-year EONIA swap rate on the day before rebalancing	Number	4
13	EURIBOR (12M)_T-2	12-month EURIBOR rate on the 2nd day before rebalancing	Number	3
14	1Y ESTER Swap Rate_T-2	1-year EONIA swap rate on the 2nd day before rebalancing	Number	4
15	EURIBOR (12M)_T-3	12-month EURIBOR rate on the 3rd day before rebalancing	Number	3
16	1Y ESTER Swap Rate_T-3	1-year EONIA swap rate on the 3rd day before rebalancing	Number	4
17	EURIBOR (12M)_T-4	12-month EURIBOR rate on the 4th day before rebalancing	Number	3
18	1Y ESTER Swap Rate_T-4	1-year EONIA swap rate on the 4th day before rebalancing	Number	4
19	EURIBOR (12M)_T-5	12-month EURIBOR rate on the 5th day before rebalancing	Number	3
20	1Y ESTER Swap Rate_T-5	1-year EONIA swap rate on the 5th day before rebalancing	Number	4

4.2.2. Short NC

> File name:

idDAX#xShortNCTREUR_IWB_TD.YYYYMMDD.csv – current day
idDAX#xShortNCTREUR_IWB_ND.YYYYMMDD.csv – next dissemination day

> where # is the short factor (2 to 15)
> File type: .csv
> File specification: semicolon separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Index Close Value	Index closing value	Number	2
3	Underlying Index	Underlying index closing value	Number	2
4	VDAX-NEW	VDAX closing value	Number	4
5	VDAX-NEW_1m_avg	VDAX 1-month average value	Number	13
6	VDAX-NEW_6m_avg	VDAX 6-month average value	Number	13
7	GF	Gap Risk Factor	Number	10
8	Interest Rate	Interest rate	Number	3
9	CTB	Cost to borrow	Number	7

4.3. Hedged

The report for hedged indices (daily and monthly) displays hedged and underlying index values.

> File name:

DAX_PR_CUR_HEDGED_IV.YYYYMMDD.csv
DAX_TR_CUR_HEDGED_IV.YYYYMMDD.csv
DAX_NR_CUR_HEDGED_IV.YYYYMMDD.csv

where CUR refers to the hedging currency, and PR, NR and TR stand for price, net and total return versions respectively

> File type: .csv
> File specification: semicolon separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	yyyy-mm-dd

2	DAX PR[4]_CUR	DAX index closing value for the selected return version / currency	Number	2
3	DAX DAILY[5] HEDGED PR CUR	DAX daily hedged index value	Number	2
4	Hedge Return	Index Hedge Return	Number	10

4.4. Risk Control

There are two reports produced for the DAX Risk Control Indices – IV format, which contains index closing values, and IWB format, which includes underlying data such as interest date and underlying index values.

4.4.1. Index Values

4.4.1.1. Total Return

> File name:

DAXRiskControlRVTR_IV.YYYYMMDD.csv

> File type: .csv
> File specification: semicolon separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	DE000A0Z3LC2	DAX Risk Control 5% RV (Gross Return) EUR closing value	Number	5
3	DE000A0Z3LG3	DAX Risk Control 10% RV (Gross Return) EUR closing value	Number	5
4	DE000A0Z3MC0	DAX Risk Control 12% RV (Total Return) EUR closing value	Number	5
5	DE000A0Z3LJ7	DAX Risk Control 15% RV (Gross Return) EUR closing value	Number	5
6	DE000A0Z3LL3	DAX Risk Control 20% RV (Gross Return) EUR closing value	Number	5

4.4.1.2. Excess Return

> File name:

DAXRiskControlRVER_IV.YYYYMMDD.csv

> File type: .csv
> File specification: semicolon separated

[4] «PR», «NR» or «TR» based on the selected index version [5] “DAILY” or “MONTHLY”

> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	DE000A0Z3LB4	DAX Risk Control 5% RV (Excess Return) EUR closing value	Number	5
3	DE000A0Z3LF5	DAX Risk Control 10% RV (Excess Return) EUR closing value	Number	5
4	DE000A0Z3MB2	DAX Risk Control 12% RV (Excess Return) EUR closing value	Number	5
5	DE000A0Z3LH1	DAX Risk Control 15% RV (Excess Return) EUR closing value	Number	5
6	DE000A0Z3LK5	DAX Risk Control 20% RV (Excess Return) EUR closing value	Number	5

4.4.2. Underlying values

4.4.2.1. Total Return

> File name:

DAXRiskControlRVTR_IWB.YYYYMMDD.csv

> File type: .csv
> File specification: semicolon separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	DE0008469008	DAX Performance Index value	Number	2
3	Interest Rate	Interest Rate value	Number	9
4	Day Count Fraction	Number of days between t and t-1, divided by 360	Number	17
5	VOLA(20)	Realized volatility over 20 days	Number	16
6	VOLA(60)	Realized volatility over 60 days	Number	16
7	Tgtw(t)	Target weight for index DE000A0Z3LC2	Number	13
8	w(t)	Equity index weight for index DE000A0Z3LC2	Number	13
9	DE000A0Z3LC2	DAX Risk Control 5% RV (Gross Return) EUR closing value	Number	5
10	Tgtw(t)	Target weight for index DE000A0Z3LG3	Number	13
11	w(t)	Equity index weight for index DE000A0Z3LG3	Number	13
12	DE000A0Z3LG3	DAX Risk Control 10% RV (Gross Return) EUR closing value	Number	5
13	Tgtw(t)	Target weight for index DE000A0Z3MC0	Number	13
14	w(t)	Equity index weight for index DE000A0Z3MC0	Number	13
15	DE000A0Z3MC0	DAX Risk Control 12% RV (Total Return) EUR closing value	Number	5
16	Tgtw(t)	Target weight for index DE000A0Z3LJ7	Number	13
17	w(t)	Equity index weight for index DE000A0Z3LJ7	Number	13
18	DE000A0Z3LJ7	DAX Risk Control 15% RV (Gross Return) EUR closing value	Number	5

19	Tgtw(t)	Target weight for index DE000A0Z3LL3	Number	13
20	w(t)	Equity index weight for index DE000A0Z3LL3	Number	13

4.4.2.2. Excess Return

> File name:

DAXRiskControlRVER_IWB.YYYYMMDD.csv

> File type: .csv
> File specification: semicolon separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	DE0008469008	DAX Performance Index value	Number	2
3	Interest Rate	Interest Rate value	Number	9
4	Day Count Fraction	Number of days between t and t-1, divided by 360	Number	17
5	VOLA(20)	Realized volatility over 20 days	Number	16
6	VOLA(60)	Realized volatility over 60 days	Number	16
7	Tgtw(t)	Target weight for index DE000A0Z3LB4	Number	13
8	w(t)	Equity index weight for index DE000A0Z3LB4	Number	13
9	DE000A0Z3LB4	DAX Risk Control 5% RV (Excess Return) EUR closing value	Number	5
10	Tgtw(t)	Target weight for index DE000A0Z3LF5	Number	13
11	w(t)	Equity index weight for index DE000A0Z3LF5	Number	13
12	DE000A0Z3LF5	DAX Risk Control 10% RV (Excess Return) EUR closing value	Number	5
13	Tgtw(t)	Target weight for index DE000A0Z3MB2	Number	13
14	w(t)	Equity index weight for index DE000A0Z3MB2	Number	13
15	DE000A0Z3MB2	DAX Risk Control 12% RV (Excess Return) EUR closing value	Number	5
16	Tgtw(t)	Target weight for index DE000A0Z3LH1	Number	13
17	w(t)	Equity index weight for index DE000A0Z3LH1	Number	13
18	DE000A0Z3LH1	DAX Risk Control 15% RV (Excess Return) EUR closing value	Number	5
19	Tgtw(t)	Target weight for index DE000A0Z3LK5	Number	13
20	w(t)	Equity index weight for index DE000A0Z3LK5	Number	13

5. Changes to the Files Guide

May 2020: Publication of the DAX Files Guide – all existing files specifications regrouped in a single guide.

November 2020: Addition of chapters 2.2.3. DAX Dividend Point Indices, 3. Bond Index Files, 3.4. Strategy Index Files.

March 2021: Changes of files name, sections 2.10.1 and 2.10.2.

July 2021: Update of attributes and descriptions for 2.11.3 ESG Reporting.

July 2021: Update of filename and descriptions for 2.11.3 ESG Reporting.

August 2021: Clarification description column 20 for 2.10.1 Selection indices - CSV format.

September 2021: All decommissioned file structures were moved to Dax Decommissioned Files Guide. Clarification of the 2.11.2 Roundtrip CSV.

October 2021: Addition attribute Share_of_Benchmark_in_Investable_Universe_Free_Float_Market_Capitalization 2.11.3 ESG Reporting.

October 2021: Naming updates due to EONIA transition and Risk-Free-Rate transition.

January 2022: Addition filenames for Permissioned Third Party data (P001) in 2.5 Index Weightings Premium and 2.6 Index Weightings Currency

April 2022: Addition of chapter 3.4 REX indices

November 2022: Update of 2.10.3 DAXplus Maximum Dividend. Adding column for PRICE_MOMENTUM, renaming DIVIDEND_YIELD_PREV_PERIOD and updating fields for MASTER_INDEX, RANK_DESCRIPTION and EXCLUSION_REASON

February 2023: Update of sections: 2.1.1. Standard (xls) format, 2.1.2. Sector (xls) Format, 2.10.1. Selection indices – CSV format, 3.1. eb.rexx Bond Indices, 3.2. Eurogov Bond Indices, 4.1.1. DAX daily leveraged, 4.1.3. DAX Short. Removal of section: 2.2. Index Report

February 2023: Update of sections: 2.11.3 ESG Reporting - File Name: esg_report_xxxxx, 2.11.3 ESG Reporting – Description 35 & 41