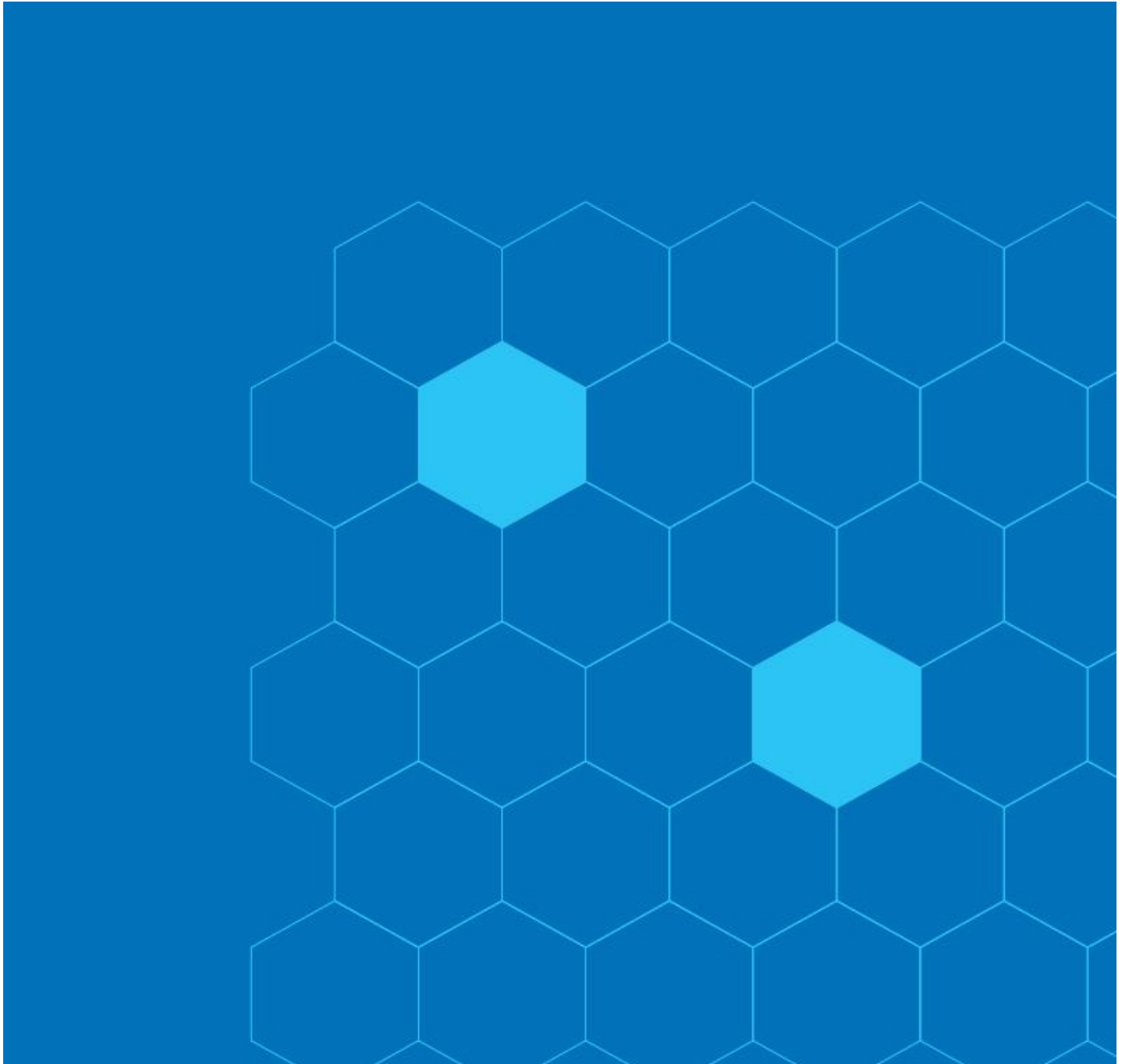


MARCH 2024

iSFTP TECHNICAL GUIDE



STOXX

25 years of index innovation

Part of



DEUTSCHE BÖRSE
GROUP

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2. History of Changes

July 2020: Folder Structure

March 2022: Folder Structure

November 2022: Removal of chapter 5

February 2023: Introduction of chapter 4.4 Files Location and 4.2.1 Clients' IP address whitelisting

July 2023: Clarification of iSFTP folders structure

September 2023: New STOXX and DAX iSFTP folders structure

November 2023: Addition of STOXX Group Entity file to the folder “_common-file” in chapter 4.4

March 2024: Addition of chapter 4.6

3. Introduction

SFTP (Secure File Transfer Protocol) access to STOXX and DAX Data is supported, and you can get access to STOXX and DAX files. This method is ideal for more sophisticated and larger file transfers.

The access to the SFTP data is restricted to a combination of unique user ID (username) and password.

This technical documentation will guide you to download the Data via our iSFTP platform. All updates on the IT infrastructure can be found on <https://www.stoxx.com/systems-it>

If you do not already have an SFTP client at your disposal, we recommend WinSCP.

For questions regarding this Technical Guide, please contact our STOXX Customer Support team:

Phone : +41 43 430 72 72

E-Mail : customersupport@stoxx.com

4. Downloading Files with iSFTP

4.1. Connection details

Host: data.stoxx.com

Port: 22

Credentials: The credentials for the STOXX Website and iSFTP are harmonized to allow clients to connect with a unified *username* and *password*. Your *username* can be found on <https://www.stoxx.com/my-profile>.

4.2. The need of Whitelisting

4.2.1. STOXX IP address whitelisting

We recommend whitelisting the hostname data.stoxx.com on the firewall. In case you do not have this option (i.e. to configure hostnames on your firewall), please contact [Customer Support](#) to be provided with direct iSFTP access.

4.2.2. Clients' IP address whitelisting

There is a limitation of /27 Classless Inter-Domain Routing (CIDR) which is 32 IP addresses per client.

4.3. Folder Structure

The folder structure on the iSFTP server is reflected by the folder path in "iSFTP Folder" column of the [STOXX Data Vendor Codes](#) sheet and the [DAX Data Vendor Codes](#) sheet and specific folder. Folders are visible only if they contain files.

```
/STOXX/
/STOXX/_common-files
/STOXX/<iSFTP Index Symbol>/additional-files
/STOXX/<iSFTP Index Symbol>/components-files
/STOXX/<iSFTP Index Symbol>/composition-files
/STOXX/<iSFTP Index Symbol>/corporate-files
/STOXX/<iSFTP Index Symbol>/historical-files
/STOXX/<iSFTP Index Symbol>/review-files4
/STOXX/<iSFTP Index Symbol>/selection-review-files
```

For example, the open composition files for different versions of the EURO STOXX 50 index can be found here:

```
"/STOXX/SX5E/composition-files/opencomposition_sx5e.csv"
```

```
"/STOXX/SX5E/composition-files/opencomposition_sx5t.csv"
```

and the close composition files for different versions of the DAX index can be found here:

```
"/STOXX/DAXK/composition-files/closecomposition_dax.csv"
```

```
"/STOXX/DAXK/composition-files/closecomposition_daxk.csv"
```

4.4. Files Location

Depending on their type, the files on iSFTP are available in seven different folders which are listed above: "additional-files", "components-files", "composition-files", "corporate-files", "historical-files", "review-files"⁴, "selection-review-files"³ and "_common-files", whereas the "_common-files" is for files which are not index-specific.

The folder "**additional-files**" contains the following files:

File Type	File Name Pattern	Equity Index	Bond Index	Strategy Index
Component Settlement Values	fscosxxxx.txt	fscosx5e.txt	N/A	N/A
Component Settlement Values (including sourcetime)	Sourcetime_FSV_XXXX.csv	Sourcetime_FSV_SX5E.csv	N/A	N/A
Corporate Actions	corporateactions_xxxxx.csv ¹	corporateactions_sxp1bast.csv	N/A	N/A
Corporate Actions Forecast	CAForecast_xxxxx.csv ¹	CAForecast_bkxe.csv	N/A	N/A
ESG Reporting	esg_report_xxxxx.csv	esg_report_sx5e.csv	N/A	N/A
Forecast	forecast_xxxxx.csv ¹	N/A	forecast_rxpg.csv	N/A
Historical Components Change	historical_components_xxxxx.csv	historical_components_sx5e.csv	N/A	N/A
Intraday 1300 Index Analytics	intraday_indices_xxxxx.csv ¹	N/A	intraday_indices_rxpg.csv	N/A
Intraday 1300 Snapshot	intraday_underlyings_xxxxx.csv ¹	N/A	intraday_underlyings_rxpg.csv	N/A
Intraday Snapshot	intradaysnapshots_xxxxx.txt	intradaysnapshots_sx5e.txt	N/A	N/A
Open Quotation	psoq.txt	psoq.txt	N/A	N/A
Open Quotation	psoqxxxx.txt	psoqsx5e.txt	N/A	N/A
Open Quotation (Previous Day)	kosxxxx.txt	kosx5e.txt	N/A	N/A
Pre-Selection List	psl_xxxxx_YYYYMM.xlsx ⁴	psl_sx5p_YYYYMM.xlsx	N/A	N/A
Selection List	sl_xxxxx_YYYYMM.xlsx ⁴	sl_sx5p_YYYYMM.xlsx	N/A	N/A
Roundtrip	roundtrip_xxxxx_YYYYMMDD.csv	roundtrip_daxk_YYYYMMDD.csv	N/A	N/A

Turnover	turnover_XXXX.csv ¹	turnover_sx5e.csv	N/A	N/A
Weights Matrix	weights_matrix_XXXX.csv ¹	weights_matrix_sx5e.csv	N/A	N/A

The folder "**components-files**" contains the following files:

File Type	File Name Pattern	Equity Index	Bond Index	Strategy Index
Components	components_P###_XXXX.csv ¹	components_P000_sxp1bast.csv	N/A	N/A

The folder "**composition-files**" contains the following files:

File Type	File Name Pattern	Equity Index	Bond Index	Strategy Index
Close Composition	closecomposition_XXXX.csv	closecomposition_sxp1base.csv	N/A	N/A
Open Composition	opencomposition_XXXX.csv	opencomposition_sxp1base.csv	N/A	N/A
End-of-day Index Analytics	eod_indices_XXXX.csv ¹	N/A	eod_indices_rxp.csv	N/A
End-of-day Index Composition	eod_underlyings_XXXX.csv ¹	N/A	eod_underlyings_rxp.csv	N/A
End-of-day Index Analytics	bkf_XXXX.xls ¹	N/A	bkf_rex.xls	N/A
Extended Historical Data	close_XXXX.csv	N/A	N/A	close_sx5trcr.csv

The folder "**corporate-files**" contains the following files:

File Type	File Name Pattern	Equity Index	Bond Index	Strategy Index
Corporate Actions forecast	CCAForecast_P###_XXXX.csv ¹	CCAForecast_P000_bkxe.csv	N/A	N/A

The folder "**historical-files**" contains the following files:

File Type	File Name Pattern	Equity Index	Bond Index	Strategy Index
Currency Rates	h_XXXX.txt ²	N/A	N/A	h_RSAY.txt
Dividend Points	XXXX.txt	N/A	N/A	sd3edd.txt
Historical Data	h_XXXX.txt	h_sx5e.txt	N/A	h_short_lev.txt
Historical Liquidity Spread	h_XXXX_Is.txt	N/A	N/A	h_sx5el_Is.txt

The folder "**review-files**"⁴ contains the following files:

File Type	File Name Pattern	Equity Index	Bond Index	Strategy Index
Monthly Review File	mn_XXXX_YYYYMMDD.csv ¹	mn_saxeunp_YYYYMMDD.csv	N/A	N/A
Monthly Review File	mn_XXXX_P###_YYYYMMDD.csv ¹	mn_saxeunp_P000_YYYYMMDD.csv	N/A	N/A
Quarterly Review File	qr_XXXX_YYYYMMDD.csv ¹	qr_sx5e_YYYYMMDD.csv	N/A	N/A
Quarterly Review File	qr_XXXX_P###_YYYYMMDD.csv ¹	qr_sx5e_P000_YYYYMMDD.csv	N/A	N/A

The folder "**selection-review-files**"³ contains the following files:

File Type	File Name Pattern	Equity Index	Bond Index	Strategy Index
Monthly Review File	mn_P###_XXXX_YYYYMMDD.csv ¹	mn_P000_saxeunp_YYYYMMDD.csv	mn_P000_rxp_YYYYMMDD.csv	N/A
Quarterly Review File	qr_P###_XXXX_YYYYMMDD.csv ¹	qr_P001_sx5e_YYYYMMDD.csv	N/A	N/A
Pre-Selection List	psl_P###_XXXX_YYYYMMDD.csv ¹	psl_P001_sx5p_YYYYMMDD.csv	N/A	N/A
Selection List	sl_P###_XXXX_YYYYMMDD.csv ¹	sl_P000_sx5p_YYYYMMDD.csv	N/A	N/A

The folder "**_common-files**" is for files which are not index-specific. It is provided to all customers who have subscribed to iSFTP access, and it contains the following files:

File Type	Equity Index	Bond Index	Strategy Index
Cost to Borrow	N/A	cost_to_borrow.txt	cost_to_borrow.txt
Cost to Borrow Forecast	N/A	cost_to_borrow_forecast.txt	cost_to_borrow_forecast.txt
Currency Rates	curr.csv .txt	curr.csv .txt	curr.csv .txt
Data Vendor Codes	vendor_codes_stoxx.csv .xls vendor_codes_dax.xls vendor_codes_discontinued_stoxx.csv .xls vendor_codes_dax_discontinued.xlsx	vendor_codes_stoxx.csv .xls vendor_codes_dax.xls vendor_codes_discontinued_stoxx.csv .xls vendor_codes_dax_discontinued.xlsx	vendor_codes_stoxx.csv .xls vendor_codes_dax.xls vendor_codes_discontinued_stoxx.csv .xls vendor_codes_dax_discontinued.xlsx
Group Entity Data	STOXXGroupEntity_P###_YYYYMMDD.csv	N/A	N/A
Index Values	stoxx_index_values.txt	stoxx_index_values.txt	stoxx_index_values.txt
Index Values and Divisors	index_divisors.csv .txt index_divisors_europe.csv .txt	N/A N/A	N/A N/A
Preliminary Free-Floats	preliminaryfloats_P###_YYYYMMDD.csv	N/A	N/A

xxxxx - index symbol

XXXXX - index symbol (uppercase)

P### - permitted third-party data

YYYYMMDD - file creation date

¹ xxxxx - index symbol from column "Main Symbol" of the [Vendor Codes Sheet](#)

² h_XXXXX.txt - file name from URL in column "Historical" of the [Vendor Codes Sheet](#)

³ valid from October 31, 2023

⁴ historical file format and location

4.5. Download Script

To download a data file from the STOXX iSFTP, take as example this command line:

```
option confirm off
open sftp://username:password@data.stoxx.com -rawsettings ProxyMethod=3 ProxyHost=domain.here ProxyPort=8080
get -nopreservetime /STOXX/SX5E/composition-files/opencomposition_sx5e.csv C:\Downloads\file.csv
```

4.6. Historical files availability

The below overview provides a list of daily files that have 20 days of rolling history available on iSFTP.

File Name Pattern

closecomposition_xxxxx_YYYYMMDD.csv
opencomposition_xxxxx_YYYYMMDD.csv
components_P###_xxxxx_YYYYMMDD.csv
corporateactions_xxxxx_YYYYMMDD.csv
CAForecast_xxxxx_YYYYMMDD.csv
CCAForecast_P###_xxxxx_YYYYMMDD.csv
eod_indices_xxxxx_YYYYMMDD.csv
eod_underlyings_xxxxx_YYYYMMDD.csv
bkf_xxxxx_YYYYMMDD.xls
intraday_indices_xxxxx_YYYYMMDD.csv
intraday_underlyings_xxxxx_YYYYMMDD.csv

iSFTP Location

/STOXX/<iSFTP Index Symbol>/composition-files
/STOXX/<iSFTP Index Symbol>/composition-files
/STOXX/<iSFTP Index Symbol>/components-files
/STOXX/<iSFTP Index Symbol>/additional-files
/STOXX/<iSFTP Index Symbol>/additional-files
/STOXX/<iSFTP Index Symbol>/corporate-files
/STOXX/<iSFTP Index Symbol>/composition-files
/STOXX/<iSFTP Index Symbol>/composition-files
/STOXX/<iSFTP Index Symbol>/composition-files
/STOXX/<iSFTP Index Symbol>/additional-files
/STOXX/<iSFTP Index Symbol>/additional-files