

# iSFTP TECHNICAL GUIDE



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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

**August 2024:** Addition of “\_common-files” subfolders in chapter 4.4. & New index files naming convention – file names to contain timestamp

**December:** Addition of “historical-dividend-files” subfolders in chapter 4.4.

## 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@iss-stoxx.com](mailto:customersupport@iss-stoxx.com)

## 4. Downloading Files with iSFTP

### 4.1. Connection details

Host: [data.stoxx.com](https://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 [Data Vendor Codes](#) sheet and specific folder. Folders are visible only if they contain files.

```
/STOXX/
/STOXX/_common-files
/STOXX/_common-files/monthly-data
/STOXX/_common-files/review-calendar
/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-dividend-files
/STOXX/<iSFTP Index Symbol>/historical-files
/STOXX/<iSFTP Index Symbol>/review-files3
/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"
"/STOXX/SX5E/composition-files/opencomposition_sx5e_YYYYMMDD.csv"
"/STOXX/SX5E/composition-files/opencomposition_sx5t_YYYYMMDD.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"
"/STOXX/DAXK/composition-files/closecomposition_dax_YYYYMMDD.csv"
"/STOXX/DAXK/composition-files/closecomposition_daxk_YYYYMMDD.csv"
```

## Used references

xxxxx - index symbol

XXXXX - index symbol (uppercase)

P### - permissioned third-party data

YYYYMMDD - file creation date

<sup>1</sup> xxxxx - index symbol from column “Main Symbol” of the [Vendor Codes Sheet](#)

<sup>2</sup> h\_XXXXX.txt - file name from URL in column “Historical” of the [Vendor Codes Sheet](#)

<sup>3</sup> historical file format and location

<sup>4</sup> available as of September 23<sup>rd</sup>, 2024

<sup>5</sup> available as of August 26<sup>th</sup> 2024

<sup>6</sup> available as of September 30<sup>th</sup>, 2024

<sup>7</sup> to be terminated on January 31<sup>st</sup>, 2025

## 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"<sup>3</sup>, "selection-review-files" 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                        | fscoxxxx_YYYYMMDD.txt <sup>5</sup>                   | fscox5e_YYYYMMDD.txt                | N/A                                    | N/A            |
| Component Settlement Values                        | fscoxxxx.txt <sup>7</sup>                            | fscox5e.txt                         | N/A                                    | N/A            |
| Component Settlement Values (including sourcetime) | Sourcetime_FSV_XXXXX_YYYYMMDD.csv <sup>5</sup>       | Sourcetime_FSV_SX5E_YYYYMMDD.csv    | N/A                                    | N/A            |
| Component Settlement Values (including sourcetime) | Sourcetime_FSV_XXXXX.csv <sup>7</sup>                | Sourcetime_FSV_SX5E.csv             | N/A                                    | N/A            |
| Corporate Actions                                  | corporateactions_XXXXX_YYYYMMDD.csv <sup>1</sup>     | corporateactions_sx5e_YYYYMMDD.csv  | N/A                                    | N/A            |
| Corporate Actions                                  | corporateactions_XXXXX.csv <sup>1,7</sup>            | corporateactions_sx5e.csv           | N/A                                    | N/A            |
| Corporate Actions Forecast                         | CAForecast_XXXXX_YYYYMMDD.csv <sup>1</sup>           | CAForecast_bkxe_YYYYMMDD.csv        | N/A                                    | N/A            |
| Corporate Actions Forecast                         | CAForecast_XXXXX.csv <sup>1,7</sup>                  | CAForecast_bkxe.csv                 | N/A                                    | N/A            |
| ESG Reporting                                      | esg_report_XXXXX_YYYYMMDD.csv <sup>6</sup>           | esg_report_sx5e_YYYYMMDD.csv        | N/A                                    | N/A            |
| ESG Reporting                                      | esg_report_XXXXX.csv <sup>7</sup>                    | esg_report_sx5e.csv                 | N/A                                    | N/A            |
| Forecast                                           | forecast_XXXXX.csv <sup>7</sup>                      | 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_YYYYMMDD.csv <sup>1</sup>     | N/A                                 | intraday_indices_rxpg_YYYYMMDD.csv     | N/A            |
| Intraday 1300 Index Analytics                      | intraday_indices_XXXXX.csv <sup>1,7</sup>            | N/A                                 | intraday_indices_rxpg.csv              | N/A            |
| Intraday 1300 Snapshot                             | intraday_underlyings_XXXXX_YYYYMMDD.csv <sup>1</sup> | N/A                                 | intraday_underlyings_rxpg_YYYYMMDD.csv | N/A            |
| Intraday 1300 Snapshot                             | intraday_underlyings_XXXXX.csv <sup>1,7</sup>        | N/A                                 | intraday_underlyings_rxpg.csv          | N/A            |
| Intraday Snapshot                                  | intradaysnapshots_XXXXX_YYYYMMDD.txt <sup>5</sup>    | intradaysnapshots_sx5e_YYYYMMDD.txt | N/A                                    | N/A            |
| Intraday Snapshot                                  | intradaysnapshots_XXXXX.txt <sup>7</sup>             | intradaysnapshots_sx5e.txt          | N/A                                    | N/A            |
| Open Quotation                                     | psoq_YYYYMMDD.txt <sup>5</sup>                       | psoq_YYYYMMDD.txt                   | N/A                                    | N/A            |
| Open Quotation                                     | psoq.txt <sup>7</sup>                                | psoq.txt                            | N/A                                    | N/A            |
| Open Quotation                                     | psoqxxxx_YYYYMMDD.txt <sup>5</sup>                   | psoqsx5e_YYYYMMDD.txt               | N/A                                    | N/A            |
| Open Quotation                                     | psoqxxxx.txt <sup>7</sup>                            | psoqsx5e.txt                        | N/A                                    | N/A            |
| Open Quotation (Previous Day)                      | koxxxxx_YYYYMMDD.txt <sup>5</sup>                    | koxs5e_YYYYMMDD.txt                 | N/A                                    | N/A            |
| Open Quotation (Previous Day)                      | koxxxxx_.txt <sup>7</sup>                            | koxs5e.txt                          | N/A                                    | N/A            |
| Pre-Selection List                                 | psl_XXXXX_YYYYMM.xlsx <sup>3</sup>                   | psl_sx5p_YYYYMM.xlsx                | N/A                                    | N/A            |
| Selection List                                     | sl_XXXXX_YYYYMM.xlsx <sup>3</sup>                    | sl_sx5p_YYYYMM.xlsx                 | N/A                                    | N/A            |

|                |                                                |                                  |     |     |
|----------------|------------------------------------------------|----------------------------------|-----|-----|
| Roundtrip      | roundtrip_XXXXX_YYYYMMDD.csv                   | roundtrip_daxk_YYYYMMDD.csv      | N/A | N/A |
| Turnover       | turnover_XXXXX_YYYYMMDD.csv <sup>1</sup>       | turnover_sx5e_YYYYMMDD.csv       | N/A | N/A |
| Turnover       | turnover_XXXXX.csv <sup>1,7</sup>              | turnover_sx5e.csv                | N/A | N/A |
| Weights Matrix | weights_matrix_XXXXX_YYYYMMDD.csv <sup>1</sup> | weights_matrix_sx5e_YYYYMMDD.csv | N/A | N/A |
| Weights Matrix | weights_matrix_XXXXX.csv <sup>1,7</sup>        | 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###_XXXXX_YYYYMMDD.csv <sup>1</sup> | components_P000_sx5e_YYYYMMDD.csv | N/A        | N/A            |
| Components | components_P###_YYYYMMDD.csv <sup>1,7</sup>     | components_P000_sx5e.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_XXXXX_YYYYMMDD.csv             | closecomposition_bkxe_YYYYMMDD.csv | N/A                               | N/A                |
| Close Composition            | closecomposition_XXXXX.csv <sup>6</sup>         | closecomposition_bkxe.csv          | N/A                               | N/A                |
| Open Composition             | opencomposition_XXXXX_YYYYMMDD.csv              | opencomposition_bkxe_YYYYMMDD.csv  | N/A                               | N/A                |
| Open Composition             | opencomposition_XXXXX.csv <sup>6</sup>          | opencomposition_bkxe.csv           | N/A                               | N/A                |
| End-of-day Index Analytics   | eod_indices_XXXXX_YYYYMMDD.csv <sup>1</sup>     | N/A                                | eod_indices_rxpg_YYYYMMDD.csv     | N/A                |
| End-of-day Index Analytics   | eod_indices_XXXXX.csv <sup>1,7</sup>            | N/A                                | eod_indices_rxpg.csv              | N/A                |
| End-of-day Index Composition | eod_underlyings_XXXXX_YYYYMMDD.csv <sup>1</sup> | N/A                                | eod_underlyings_rxpg_YYYYMMDD.csv | N/A                |
| End-of-day Index Composition | eod_underlyings_XXXXX.csv <sup>1,7</sup>        | N/A                                | eod_underlyings_rxpg.csv          | N/A                |
| End-of-day Index Analytics   | bkf_XXXXX_YYYYMMDD.xls <sup>1</sup>             | N/A                                | bkf_rex_YYYYMMDD.xls              | N/A                |
| End-of-day Index Analytics   | bkf_XXXXX.xls <sup>1,7</sup>                    | N/A                                | bkf_rex.xls                       | N/A                |
| Extended Historical Data     | close_XXXXX.csv                                 | N/A                                | N/A                               | close_sx5trcer.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###_XXXXX_YYYYMMDD.csv <sup>1</sup> | CCAForecast_P000_bkxe_YYYYMMDD.csv | N/A        | N/A            |
| Corporate Actions forecast | CCAForecast_P###_XXXXX.csv <sup>1,7</sup>        | CCAForecast_P000_bkxe.csv          | N/A        | N/A            |

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

| File Type                | File Name Pattern                        | Equity Index                  | Bond Index | Strategy Index |
|--------------------------|------------------------------------------|-------------------------------|------------|----------------|
| Historical dividend file | hdd_P###_XXXXX_YYYYMMDD.csv <sup>1</sup> | hdd_P000_ixcs169_YYYYMMDD.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_XXXXX.txt <sup>2</sup> | N/A          | N/A        | h_RSAY.txt      |
| Dividend Points             | xxxxx.txt                | N/A          | N/A        | sd3edd.txt      |
| Historical Data             | h_xxxxx.txt              | h_sx5e.txt   | N/A        | h_short_lev.txt |
| Historical Liquidity Spread | h_xxxxx_ls.txt           | N/A          | N/A        | h_sx5el_ls.txt  |

The folder "**review-files**"<sup>3</sup> contains the following files:

| File Type             | File Name Pattern                       | Equity Index                 | Bond Index | Strategy Index |
|-----------------------|-----------------------------------------|------------------------------|------------|----------------|
| Monthly Review File   | mn_xxxxx_YYYYMMDD.csv <sup>1</sup>      | mn_saxeunp_YYYYMMDD.csv      | N/A        | N/A            |
| Monthly Review File   | mn_xxxxx_P###_YYYYMMDD.csv <sup>1</sup> | mn_saxeunp_P000_YYYYMMDD.csv | N/A        | N/A            |
| Quarterly Review File | qr_xxxxx_YYYYMMDD.csv <sup>1</sup>      | qr_sx5e_YYYYMMDD.csv         | N/A        | N/A            |
| Quarterly Review File | qr_xxxxx_P###_YYYYMMDD.csv <sup>1</sup> | qr_sx5e_P000_YYYYMMDD.csv    | N/A        | N/A            |

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

| File Type             | File Name Pattern                        | Equity Index                 | Bond Index                | Strategy Index |
|-----------------------|------------------------------------------|------------------------------|---------------------------|----------------|
| Monthly Review File   | mn_P###_xxxxx_YYYYMMDD.csv <sup>1</sup>  | mn_P000_saxeunp_YYYYMMDD.csv | mn_P000_rxpg_YYYYMMDD.csv | N/A            |
| Quarterly Review File | qr_P###_xxxxx_YYYYMMDD.csv <sup>1</sup>  | qr_P001_sx5e_YYYYMMDD.csv    | N/A                       | N/A            |
| Pre-Selection List    | psl_P###_xxxxx_YYYYMMDD.csv <sup>1</sup> | psl_P001_sx5p_YYYYMMDD.csv   | N/A                       | N/A            |
| Selection List        | sl_P###_xxxxx_YYYYMMDD.csv <sup>1</sup>  | 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_YYYYMMDD.txt <sup>4</sup>          | cost_to_borrow_YYYYMMDD.txt          |
| Cost to Borrow            | N/A                                                    | cost_to_borrow.txt <sup>7</sup>                   | cost_to_borrow.txt                   |
| Cost to Borrow Forecast   | N/A                                                    | cost_to_borrow_forecast_YYYYMMDD.txt <sup>4</sup> | cost_to_borrow_forecast_YYYYMMDD.txt |
| Cost to Borrow Forecast   | N/A                                                    | cost_to_borrow_forecast.txt <sup>7</sup>          | cost_to_borrow_forecast.txt          |
| Currency Rates            | curr_YYYYMMDD.csv   .txt <sup>5</sup>                  | curr_YYYYMMDD.csv   .txt                          | curr_YYYYMMDD.csv   .txt             |
| Currency Rates            | curr.csv   .txt <sup>7</sup>                           | curr.csv   .txt                                   | curr_YYYYMMDD.csv   .txt             |
| Data Vendor Codes         | vendor_codes_sheet.csv                                 | vendor_codes_sheet.csv                            | vendor_codes_sheet.csv               |
|                           | vendor_codes_discontinued_stoxx.xls                    | vendor_codes_discontinued_stoxx.xls               | vendor_codes_discontinued_stoxx.xls  |
|                           | vendor_codes_dax_discontinued.xlsx                     | vendor_codes_dax_discontinued.xlsx                | vendor_codes_dax_discontinued.xlsx   |
| Group Entity Data         | STOXXGroupEntity_P###_YYYYMMDD.csv                     | N/A                                               | N/A                                  |
| Index Values              | stoxx_index_values_YYYYMMDD.txt <sup>5</sup>           | stoxx_index_values_YYYYMMDD.txt                   | stoxx_index_values_YYYYMMDD.txt      |
| Index Values              | stoxx_index_values.txt <sup>7</sup>                    | stoxx_index_values.txt                            | stoxx_index_values.txt               |
| Index Values and Divisors | index_divisors_YYYYMMDD.csv   .txt <sup>5</sup>        | N/A                                               | N/A                                  |
|                           | index_divisors.csv   .txt <sup>7</sup>                 | N/A                                               | N/A                                  |
|                           | index_divisors_europe_YYYYMMDD.csv   .txt <sup>5</sup> | N/A                                               | N/A                                  |
|                           | index_divisors_europe.csv   .txt <sup>7</sup>          | N/A                                               | N/A                                  |
| Preliminary Free-Floats   | preliminaryfloats_P###_YYYYMMDD.csv                    | N/A                                               | N/A                                  |

The folder "**\_common-files/monthly-data**" contains the following files:

| File Type          | File Name Pattern       |
|--------------------|-------------------------|
| Index Correlation  | correlation_YYYYMM.csv  |
| Index Fundamentals | fundamentals_YYYYMM.csv |
| Index Performance  | performance_YYYYMM.csv  |

The folder "**\_common-files/review-calendar**" contains the following files:

| File Type                     | File Name Pattern                       |
|-------------------------------|-----------------------------------------|
| DAX Index Review Calendar     | DAXIndexReviewCalendar_YYYYMMDD.csv     |
| STOXX Index Review Calendar   | STOXXIndexReviewCalendar_YYYYMMDD.csv   |
| Digital Asset Review Calendar | DigitalAssetReviewCalendar_YYYYMMDD.csv |

## 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                       | iSFTP Location                                |
|-----------------------------------------|-----------------------------------------------|
| closecomposition_XXXXX_YYYYMMDD.csv     | /STOXX/<iSFTP Index Symbol>/composition-files |
| opencomposition_XXXXX_YYYYMMDD.csv      | /STOXX/<iSFTP Index Symbol>/composition-files |
| components_P###_XXXXX_YYYYMMDD.csv      | /STOXX/<iSFTP Index Symbol>/components-files  |
| corporateactions_XXXXX_YYYYMMDD.csv     | /STOXX/<iSFTP Index Symbol>/additional-files  |
| CAForecast_XXXXX_YYYYMMDD.csv           | /STOXX/<iSFTP Index Symbol>/additional-files  |
| CCAForecast_P###_XXXXX_YYYYMMDD.csv     | /STOXX/<iSFTP Index Symbol>/corporate-files   |
| eod_indices_XXXXX_YYYYMMDD.csv          | /STOXX/<iSFTP Index Symbol>/composition-files |
| eod_underlyings_XXXXX_YYYYMMDD.csv      | /STOXX/<iSFTP Index Symbol>/composition-files |
| bkf_XXXXX_YYYYMMDD.xls                  | /STOXX/<iSFTP Index Symbol>/composition-files |
| intraday_indices_XXXXX_YYYYMMDD.csv     | /STOXX/<iSFTP Index Symbol>/additional-files  |
| intraday_underlyings_XXXXX_YYYYMMDD.csv | /STOXX/<iSFTP Index Symbol>/additional-files  |
| turnover_XXXXX_YYYYMMDD.csv             | /STOXX/<iSFTP Index Symbol>/additional-files  |
| weights_matrix_XXXXX_YYYYMMDD.csv       | /STOXX/<iSFTP Index Symbol>/additional-files  |