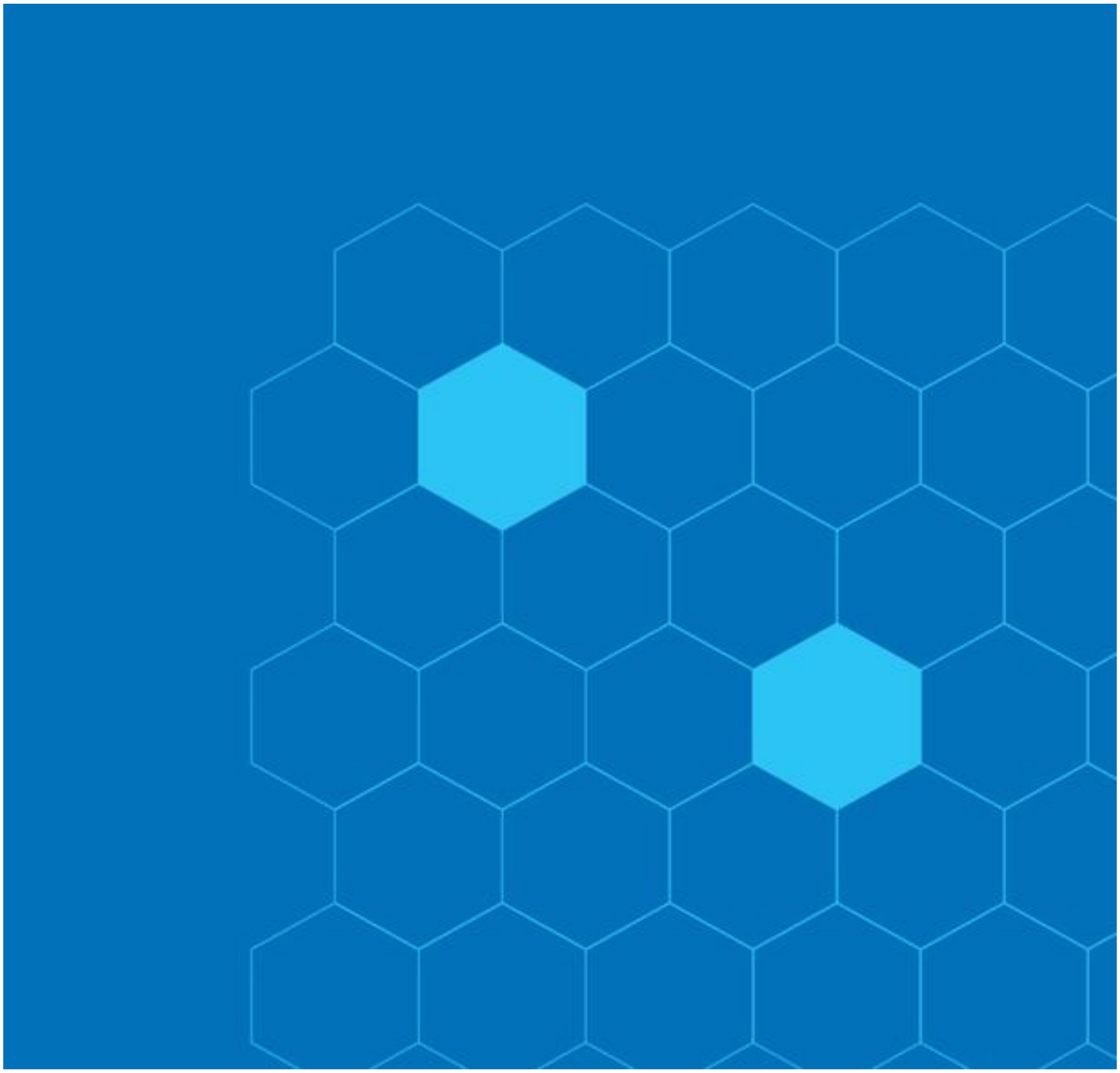
INDEX FILES GUIDE



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1. Introduction

The Index Files Guide aims at providing an overview of the files structure for indices administered by STOXX. It may facilitate the development of automated solution to retrieve data by STOXX Customer.

The Index Files Guide should be read in conjunction with the STOXX and DAX Index Methodology and Guides available on https://www.stoxx.com/rulebooks

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 (Maximum Length), Number (Decimals), Date (date format)

For questions regarding the Index 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 Index Files Guide is

xxxxx – Index Symbol

YYYYMMDD – date at which report is generated

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###_xxxxx with P### = Permissioned Third Party data,

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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_XXXXX.csv	Yes
Entitlement B	N	Y	Y	Y	1	FileName_P001_XXXXX.csv	Yes
Entitlement C	Y	N	Y	Y	2	FileName_P002_XXXXX.csv	No
Entitlement D	N	N	Y	Y	3	FileName_P003_XXXXX.csv	No
Entitlement E	Y	Y	N	Y	4	FileName_P004_XXXXX.csv	No
Entitlement F	N	Y	N	Y	5	FileName_P005_XXXXX.csv	No
Entitlement G	Y	N	N	Y	6	FileName_P006_XXXXX.csv	No
Entitlement H	N	N	N	Y	7	FileName_P007_XXXXX.csv	No
Entitlement I	Y	Y	Y	N	8	FileName_P008_XXXXX.csv	No
Entitlement J	N	Y	Y	N	9	FileName_P009_XXXXX.csv	No
Entitlement K	Y	N	Y	N	10	FileName_P010_XXXXX.csv	No
Entitlement L	N	N	Y	N	11	FileName_P011_XXXXX.csv	No
Entitlement M	Y	Y	N	N	12	FileName_P012_XXXXX.csv	No
Entitlement N	N	Y	N	N	13	FileName_P013_XXXXX.csv	No
Entitlement O	Y	N	N	N	14	FileName_P014_XXXXX.csv	No
Entitlement P	N	N	N	N	15	FileName_P015_XXXXX.csv	No

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

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2. Index Calculation Files

2.1. Common Files

2.1.1. Vendor Code Sheet

This report contains the reference data for STOXX and DAX Indices respectively.

> File name: vendor_codes_sheet
> File type: .csv
> File specification: semicolon separated
> File frequency: ad hoc

Column ID	Attribute	Description	Data Type	Data Format
1	Symbol	Index symbol	Text	8
2	ISIN	Index ISIN	Text	12
3	Index Full Name	Index name	Text	255
4	Curr	Index currency	Text	3
5	Type	Index return / calculation type	Text	255
6	Main Symbol	Index Main symbol	Text	8
7	Alpha Codes	Index Alpha code	Text	4
8	Bloomberg	Index Bloomberg ticker	Text	16
9	Reuters	Index Reuters ticker	Text	12
10	Underlying Index	Underlying index symbol; applicable for strategy indices only	Text	255
11	Index Brand	Index Brand	Text	12
12	Classification	Index classification	Text	255
13	Benchmark Family	STOXX Benchmark family name	Text	255
14	Region	Index Region	Text	255
15	Super Region	Index Super Region	Text	255
16	Super Type	Index Super Type	Text	255
17	Launch Date	Index launch date	Date	YYYY-MM-DD
18	Base Date	Index base date	Date	YYYY-MM-DD
19	Base Value	Index base value	Number	2
20	Dissemination from (local time)	Index dissemination time from (CET)	Text	HH:MM CET
21	Dissemination to (local time)	Index dissemination time to (CET)	Text	HH:MM CET
22	Calculation	Index calculation frequency (Realtime / end-of-day)	Text	255
23	Dissemination Calendar	Index dissemination calendar	Text	255
24	Weighting Scheme	Index Weighing Scheme populated only for equity indices	Text	255
25	Free Float Methodology	Freefloat methodology; populated only for equity indices	Text	255
26	Index Website Link	Link to the index website page	Text	255
27	Package Name	Index package for licencing	Text	255
28	iSFTP Folder	iSFTP folder location of the index	Text	255
29	Reports available as from	EOD reports estimated publication time (CET)	Text	HH:MM CET

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30	Esma Registered	Indication whether index is registered with ESMA (“No”, “Yes”, “Yes (significant)”, “Yes (CTB)”, “Yes (PAB)”)	Text	255

2.1.2. STOXX and DAX Discontinued Indices

These reports contain the reference data for discontinued STOXX and DAX Indices respectively. Both reports have the same attributes format and order.

- File name STOXX: vendor_codes_discontinued_stoxx
- File type: .csv and .xls
- File frequency: ad hoc
- File specification: semicolon separated

- File name DAX: vendor_codes_discontinued_dax
- File type: .xls
- File frequency: ad hoc

Column ID	Attribute	Description	Data Type	Data Format
1	Location	Index calculation location	Text	255
2	Region	Index region	Text	255
3	Classification	Index classification	Text	255
4	Curr	Index currency	Text	3
5	Type	Index return / calculation type	Text	255
6	Close Region	Index calculation region	Text	255
7	Full Name	Index name	Text	255
8	Short Name (Descr)	Index short description	Text	255
9	Short Name	Index short name	Text	35
10	ISIN	Index ISIN	Text	12
11	Symbol	Index symbol	Text	8
12	Dissemination from (local time)	Index dissemination time from (CET)	Text	HH:MM CET
13	Dissemination to (local time)	Index dissemination time to (CET)	Text	HH:MM CET
14	Calculation	Index calculation frequency (Realtime / end-of-day)	Text	255
15	Data feed output symsbol	Index data feed symbol	Text	255
16	Alpha Codes	Index Alpha code	Text	4
17	BB Ticker	Index Bloomberg ticker	Text	16
18	Bloomberg ID	Index Bloomberg ID	Text	12
19	Reuters	Index Refinitiv ticker	Text	12
20	CBOT List Name	Index CBOT list name	Text	255
21	CBOT Family Name	Index CBOT family name	Text	255
22	Global Topic	Index Global topic code	Text	12
23	ComStock	Index ComStock code	Text	12
24	Thomson One/ ILX	Index Thomson One/ ILX code	Text	255
25	Moneyline Telerate	Index Moneyline Telerate symbol	Text	255
26	Rimes	Index Rimes symbol	Text	255
27	FactSet	Index FactSet code	Text	255
28	Launch Date	Index launch date	Date	DD/MM/YYYY
29	Base Date	Index base date	Date	DD/MM/YYYY

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30	Base Value	Index base value	Number	2
31	Deletion Date	Index deletion date	Date	DD/MM/YYYY

2.1.3. Index Report Link File Guide Specification

This report contains the links to reporting files for STOXX and DAX Indices respectively.

> File name: index_report_link (valid until 31.10.2024)
> File name: index_reports_links
> File type: .csv
> File specification: semicolon separated
> File frequency: ad hoc

Column ID	Attribute	Description	Data Type	Data Format
1	Symbol	Index symbol	Text	8
2	ISIN	Index ISIN	Text	12
3	Index Full Name	Index name	Text	255
4	Curr	Index currency	Text	3
5	Type	Index return / calculation type	Text	255
6	Main Symbol	Index Main symbol	Text	8
7	Bloomberg	Index Bloomberg ticker	Text	16
8	Reuters	Index Reuters ticker	Text	12
9	Historical	Link to the historical values file	Text	255
10	Open Composition	Link to the open composition file	Text	255
11	Close Composition	Link to the close composition file	Text	255
12	Components P000	Link to the components P000 file	Text	255
13	Components P001	Link to the components P001 file	Text	255
14	Corporate Actions	Link to the corporate actions t+1 file	Text	255
15	CAForecast	Link to the corporate actions forecast file	Text	255
16	CCAForecast P000	Link to the components corporate actions forecast P000 file	Text	255
17	CCAForecast P001	Link to the components corporate actions forecast P001 file	Text	255
18	Close	Link to the close composition file	Text	255
19	Other Report	Link to index specific report type	Text	255

*YYYYMMDD in the link should be modified to the actual published date to access the file.

2.1.4. Currency

This report contains fixed foreign exchange rates provided by the WM Company that are used for end of day calculation.

> File name: curr_YYYYMMDD
> File type: .txt and .csv
> File specification: semicolon separated
> File frequency: daily

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Column ID	Attribute	Description	Data Type	Data Format
1	tradate	Report date	Date	YYYYMMDD
2	descript	Currency pair	Text	6
3	exch_rate	Exchange rate	Number	7

2.1.5. Dissemination Period

The file contains an overview of exchanges and trading hour specifications (CET) used by STOXX. The index dissemination period begins when the first trading system in the regional universe opens for trading. The actual dissemination of each index is triggered when the first opening stock price for that index is received. The index dissemination period ends when the last trading system in the regional universe closes.

> File name: dissemination_period
> File type: .xls
> File frequency: yearly

Column ID	Attribute	Description	Data Type	Data Format
1	Country	ISO Alpha-2 country code	Text	2
2	Exchange	Stock Exchange name	Text	255
3	Open (CET)	Opening time of the exchange (CET)	Time	HH:MM
4	Opening procedure	Code associated to the first available official opening price	Text	
5	Close (CET)	Closing time of the exchange	Time	HH:MM
6	Closing procedure	Code associated to the official closing price	Text	

2.1.6. Dissemination Calendar

Every weekday except non-trading days which are defined as exchange holidays are included in Dissemination calendar.

> File name: dissemination_calendar_YYYY
> File type: .csv
> File frequency: yearly; ad-hoc

Column ID	Attribute	Description	Data Type	Data Format
1	Exchange_holiday	Date	Date	dd.mm.yyyy.
2	Country_code	ISO country code	Text	2
3	Exchange_name	Stock exchange as written in the Stoxx Index Methodology Guide and STOXX World Equity Index Methodology Guide	Text	255

2.1.7. Historical Index Value

This report shows historical index values. The file format is valid for Equity Indices, Bond indices and Strategy Indices, except if specifically mentioned in the relevant section of this chapter.

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The full history (h_xxxxx.txt) is available for licence holders, one year history (h_1yxxxx.txt) is available for registered website users, and three months history (h_3mxxxx.txt) is available for unregistered website users.

> File name:
  - h_xxxxx
  - h_1yxxxxx
  - h_3mxxxxx
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Symbol	Index symbol	Text	8
3	Indexvalue	Index closing value	Number	2

2.2. Equity Index Files

2.2.1. Index Divisors

This report contains all divisors and market capitalizations of Equity indices for current and next dissemination day.

> File name:
  - index_divisors_YYYYMMDD (**as of 26.08.2024**, history available for 90 days)
  - index_divisors_europe_YYYYMMDD (**as of 26.08.2024**, history available for 90 days)

> File type: .txt and .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	MMM DD, YYYY
2	Next_Trading_Day	Next dissemination date	Date	MMM DD, YYYY
3	ISIN	Index ISIN	Text	12
4	Symbol	Index symbol	Text	8
5	Index_Name	Index short name	Text	255
6	Currency	Index currency	Text	3
7	Components	Number of constituents in the index on report date	Number	0
8	Close	Index close on report date	Number	Full precision
9	MMcap	Index market capitalization on report date	Number	Full precision
10	Divisor	Index divisor on report date	Number	0
11	New_Components	Number of constituents in the index on next dissemination day	Number	0
12	New_MMcap	Index market capitalization on next dissemination day	Number	Full precision
13	New_Divisor	Index divisor on next dissemination day	Number	Full precision
14	Indexpoint_change	Theoretical price drop due to corporate actions in price version index	Number	5

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2.2.2. Close Composition Files

Closing data files will contain both index and constituent information for Equity indices based on market closing values. The files are available to license holders based on permissioned package.

- File name:
  - closecomposition_xxxxx_YYYYMMDD (history available for 90 days)
- 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	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index_ISIN	Index ISIN	Text	12
5	Index_Type	Index calculation type (Price, Net Return, Gross Return)	Text	12
6	Index_Currency	Index currency	Text	3
7	Index_Component_Count	Number of components in the index on report date	Number	0
8	Index_Float	Weighted free float of the index	Number	4
9	Index_Mcap_Units	Index market capitalization in index currency on report date	Number	0
10	Index_Divisor	Index divisor on report date	Number	0
11	Internal_Key	Unique identifier of the constituent	Text	6
12	ISIN	Constituent ISIN	Text	12
13	Instrument_Name	Constituent name	Text	50
14	Currency	Constituent ISO currency code	Text	3
15	Shares	Number of the shares of the constituent	Number	0
16	Free_Float	Free float of the constituent	Number	4
17	Capfactor	Capping factor of the constituent	Number	7
18	Weightfactor	factor used to calculate units in price weighted indices	Number	0
19	Close_unadjusted_local	Unadjusted closing price in local currency of the component	Number	7
20	FX_local_to_Index_Currency	Exchange rate from local currency to index currency	Number	7
21	Mcap_Units_Index_Currency	Market capitalization or units (price weighted indices) of the component in index currency	Number	2
22	Weight	Weighting of the component in the index	Number	5
23	Index_Open_Quotation	Index open quotation value	Number	2
24	Index_Settlement_Value	Index final settlement value	Number	2
25	Index_Value_high	Index high value on report date	Number	2
26	Index_Value_low	Index low value on report date	Number	2
27	Index_Close	Index close value on report date	Number	2
28	Index_Close_not_rounded	Index close value on report date (unrounded)	Number	12

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2.2.3. Open Composition Files

Open composition files provide index and component information for Equity indices based on index adjustments to be effective the next index dissemination day.

> File name:
  - opencomposition_xxxxx_YYYYMMDD (history available for 90 days)
> File type: .csv
> File specification: semicolon separated
> File frequency: daily on D-1 COB and effective for the next day

Column ID	Attribute	Description	Data Type	Data Format
1	Next_Trading_Day	Next dissemination date	Date	YYYY-MM-DD
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index_ISIN	Index ISIN	Text	12
5	Index_Type	Index calculation type (Price, Net Return, Gross Return)	Text	12
6	Index_Currency	Index currency	Text	3
7	Index_Component_Count	Number of constituents in the index	Number	0
8	Index_Float	Weighted free float of the index	Number	4
9	Index_Mcap_Units	Index market capitalization in index currency	Number	0
10	Index_Divisor	Index divisor on next dissemination day	Number	0
11	Internal_Key	Constituent unique identifier	Text	6
12	ISIN	Constituent ISIN	Text	12
13	Instrument_Name	Constituent name	Text	50
14	Currency	Constituent ISO currency code	Text	3
15	Shares	Number of the shares of the constituent	Number	0
16	Free_Float	Free float of the constituent	Number	4
17	Capfactor	Capping factor of the constituent	Number	7
18	Weightfactor	Weightfactor of the constituent (other than MCAP weighted indices)	Number	0
19	Close_unadjusted_local	Unadjusted closing price in local currency of the constituent	Number	7
20	Close_adjusted_local	Adjusted closing price in local currency of the constituent	Number	7
21	FX_local_to_Index_Currency	Exchange rate from constituent local currency to index currency	Number	7
22	Mcap_Units_Index_Currency	Market capitalization of the constituent in the index currency	Number	2
23	Weight	Weighting of the constituents in the index	Number	5
24	Event_next_trading_day	Indication if Corporate Action Event effective next trading day (1 or 0) – if 1 further information available in Contituents File and Corporate Action file for related Index	Number	0

2.2.4. Components Files

The aim of the file is to provide a correspondence between the Internal_key and other referential codes commonly used in the financial industry for constituents used in the composition of STOXX Equity Indices. It

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provides as well referential information related to each constituent, such as SEDOL code, ICB classification, shares, free-float and close prices in the major currency versions. The file should be read in conjunction with close and open composition files valid from September 21st, 2020 described in sections 2.2.2 Close Composition Files and 2.2.3 Open Composition Files respectively.

The file is displayed only for the Main Symbol of the Index.

The Components file is generated in multiple versions accordingly to the Third Party Data license the clients is entitled to and as as described in section 1.2 of the STOXX File Guide File name:

  - components_P###_xxxxx_YYYYMMDD (history available for 90 days)
- File type: .csv
- File specification: semicolon separated
- File frequency: daily at COB

File structure:

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	YYYY-MM-DD
2	Next_Trading_Day	Next dissemination date	Date	YYYY-MM-DD
3	Index_Symbol	Index master symbol	Text	8
4	Internal_Key	Constituent unique identifier	Text	6
5	ISIN	Constituent ISIN	Text	12
6	Company_Name	Constituent name	Text	50
7	RIC Code	Constituent Refinitiv ticker	Text	21
8	BBG Code	Constituent Bloomberg ticker	Text	47
9	SEDOL	Constituent SEDOL Identifier (only displayed if Licensed)	Text	7
10	Country	Constituent ISO country code	Text	2
11	Currency	Constituent ISO currency code	Text	3
12	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
13	Industry	Industry Code (subject to applicable Classification)	Text	2
14	Supersector	Supersector Code (subject to applicable Classification)	Text	4
15	Sector	Sector code (subject to applicable Classification)	Text	6
16	Subsector	Subsector code (subject to applicable Classification)	Text	8
17	Shares	Number of the shares of the constituent	Number	0
18	Free_Float	Free float of the constituent	Number	4
19	Close_Local	Unadjusted closing price in local currency of the constituent	Number	7
20	Close_EUR	Unadjusted closing price in EUR currency of the constituent	Number	7
21	Close_USD	Unadjusted closing price in USD currency of the constituent	Number	7
22	Close_GBP	Unadjusted closing price in GBP currency of the constituent	Number	7
23	Close_JPY	Unadjusted closing price in JPY currency of the constituent	Number	7
[24..33]	[Reserved]	Columns reserved in case new data is to be added	N/A	N/A
34	Event_next_trading_day	Indication if Event effective next trading day (0 or 1)	Number	0
35	New_Internal_Key	Constituent unique identifier	Text	6
36	New_ISIN	Constituent ISIN on next dissemination day	Text	12
37	New_Company_Name	Constituent name on next dissemination day	Text	50
38	New_RIC_Code	Constituent Refinitiv ticker on next dissemination day	Text	21
39	New_BBG_Code	Constituent Bloomberg ticker on next dissemination day	Text	47

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40	New_SEDOL	Constituent SEDOL Identifier on next dissemination day (only displayed if Licensed)	Text	7
41	New_Country	Constituent ISO country code on next dissemination day	Text	2
42	New_Currency	Constituent ISO currency code on next dissemination day	Text	3
43	New_Exchange	Stock exchange where the constituent is traded on next dissemination day	Text	255
44	New_Industry	Industry Code (subject to applicable Classification) on next dissemination day	Text	2
45	New_Supersector	Supersector Code (subject to applicable Classification) on next dissemination day	Text	4
46	New_Sector	Sector code (subject to applicable Classification) on next dissemination day	Text	6
47	New_Subsector	Subsector code (subject to applicable Classification) on next dissemination day	Text	8
48	New_Shares	Number of the shares of the constituent on next dissemination day	Number	0
49	New_Free_Float	Free float of the constituent on next dissemination day	Number	4
50	Close_adjusted_local	Adjusted closing price in local currency of the constituent on next dissemination day	Number	7
51	Close_adjusted_EUR	Adjusted closing price in EUR currency of the constituent on next dissemination day	Number	7
52	Close_adjusted_USD	Adjusted closing price in USD currency of the constituent on next dissemination day	Number	7
53	Close_adjusted_GBP	Adjusted closing price in GBP currency of the constituent on next dissemination day	Number	7
54	Close_adjusted_JPY	Adjusted closing price in JPY currency of the constituent on next dissemination day	Number	7
[55..64]	[Reserved]	Columns reserved in case new data is to be added	N/A	N/A

2.3. Equity Intraday Files

2.3.1. Open Quotation All Indices

This report includes open quotation values for the current day. The open quotation tick will be produced if on the fact date at least one index component is trading.

> File name:
  - psoq_YYYYMMDD (**as of 26.08.2024**, history available for 90 days)
>
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at ~11:00 CET

Header row: "OQ's as of dd.mm.yyyy calculated at hh:mm:ss produced at hh:mm:ss"

Column ID	Attribute	Description	Data Type	Data Format
1	symbol	Index symbol	Text	8
2	isin-number	Index ISIN	Text	12
3	short-name	Index name	Text	255

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4	oq	Open quotation value	Number	2
5	% mcap open	Percentage of market capitalization traded at the time of open quotation calculation	Number	2

2.3.2. Open Quotation Per Index

This report includes open quotation value and opening prices for all components for a selected set of indices. The open quotation tick will only be produced if on the fact date at least one index component is trading.

- File name:
  - psoqxxxxx _YYYYMMDD (**as of 26.08.2024,** history available for 90 days)
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at ~11:00 CET
- Indices: sx5e, sxdr, sxkr, sx5p, eue15p, dk5f

Row 1

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

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index symbol	Text	8
2	ISIN	Index ISIN	Text	12
3	Index Name	Index name	Text	255
4	OQ	Open quotation value	Number	2
5	Closing	Not populated intraday		
6	High	Index high value until 10:30 CET	Number	2
7	Low	Index low value until 10:30 CET	Number	2
8	Mkt Cap.(EUR)	Index market capitalization in EUR currency calculated using opening prices for each component	Number	2
9	Daily M.Cap%	Percentage of market capitalization traded at the time of open quotation calculation	Number	2
10	Divisor	Index divisor	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

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Row 6

Column ID	Attribute	Description	Data Type	Data Format
1	Pos.No	Constituent position in the index sorted in descending order by weight	Number	0
2	Sec-No.	Constituent ISIN	Text	12
3	Short name	Constituent name	Text	50
4	Previous	Previous day price of the constituent in local currency (populated in case constituent was not traded until 10:30 CET)	Number	7
5	Previous EUR	Previous day price of the constituent in EUR currency (populated in case component was not traded until 10:30 CET)	Number	7
6	Opening	Opening price of constituent in local currency from current trading day	Number	7
7	Opening EUR	Opening price of constituent in EUR currency from current trading day	Number	7
8	Shares	Number of the shares of the constituent	Number	0
9	Mkt. Capital.	Market capitalization of the constituent in EUR currency calculated using opening price	Number	2
10	Weight	Weighting of the constituent in the index	Number	4

2.3.3. Open Quotation Per Index (Previous Day)

This report includes open quotation value and opening prices for all components for a selected set of indices for the previous calculation day. The open quotation tick will only be produced if on the fact date at least one index component is trading.

> File name:
  - koxxxxx_YYYYMMDD (**as of 26.08.2024,** history available for 90 days)
>
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at ~23:00 CET
> Indices: sx5e, sx5p, eue15p, dk5f

Row 1

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

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 3

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Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index symbol	Text	8
2	ISIN	Index ISIN	Text	12
3	Index Name	Index name	Text	255
4	OQ	Open quotation value from previous dissemination day	Number	2
5	Closing	Index closing value from previous dissemination day	Number	2
6	High	Index high value until from previous dissemination day	Number	2
7	Low	Index low value from previous dissemination day	Number	2
8	Mkt Cap.(EUR)	Index market capitalization in EUR currency calculated using opening prices for each constituent from previous day	Number	2
9	Daily M.Cap%	Percentage of market capitalization traded at the time of open quotation calculation	Number	2
10	Divisor	Index divisor from previous dissemination day	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 6

Column ID	Attribute	Description	Data Type	Data Format
1	Pos.No	Constituent position in the index sorted in descending order by weight	Number	0
2	Sec-No.	Constituent ISIN	Text	12
3	Short name	Constituent name	Text	50
4	Sector	Constituent Industry Classification Benchmark code (subsector level)	Text	4
5	Previous	Previous day price of the constituent in local currency (populated in case component was not traded until 10:30 CET)	Number	7
6	Previous EUR	Previous day price of the constituent in EUR currency (populated in case component was not traded until 10:30 CET)	Number	7
7	Opening	Opening price of constituent in local currency from current trading day	Number	7
8	Opening EUR	Opening price of constituent in EUR currency from current trading day	Number	7
9	Shares	Number of the shares of the constituent	Number	0
10	Mkt. Capital.	Market capitalization of the constituent in EUR currency calculated using opening price	Number	2
11	Weight	Weighting of the constituent in the index	Number	4
12	Supersector	Constituent Industry Classification Benchmark code (supersector level)	Text	4

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2.3.4. Intraday Snapshot – Index levels – SX5E

This report is produced at end of day and includes historical intraday snapshot values of EURO STOXX 50 Index with a 30 minutes interval.

> File name:
  - intradaysnapshots_sx5e_YYYYMMDD (**as of 26.08.2024,** history available for 90 days)
> File type: .txt
> 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	SX5E0900	EURO STOXX 50 index value at 09:00 CET	Number	2
3	SX5E0930	EURO STOXX 50 index value at 09:30 CET	Number	2
4	SX5E1000	EURO STOXX 50 index value at 10:00 CET	Number	2
5	SX5E1030	EURO STOXX 50 index value at 10:30 CET	Number	2
6	SX5E1100	EURO STOXX 50 index value at 11:00 CET	Number	2
7	SX5E1130	EURO STOXX 50 index value at 11:30 CET	Number	2
8	SX5E1200	EURO STOXX 50 index value at 12:00 CET	Number	2
9	SX5E1230	EURO STOXX 50 index value at 12:30 CET	Number	2
10	SX5E1300	EURO STOXX 50 index value at 13:00 CET	Number	2
11	SX5E1330	EURO STOXX 50 index value at 13:30 CET	Number	2
12	SX5E1400	EURO STOXX 50 index value at 14:00 CET	Number	2
13	SX5E1430	EURO STOXX 50 index value at 14:30 CET	Number	2
14	SX5E1500	EURO STOXX 50 index value at 15:00 CET	Number	2
15	SX5E1530	EURO STOXX 50 index value at 15:30 CET	Number	2
16	SX5E1600	EURO STOXX 50 index value at 16:00 CET	Number	2
17	SX5E1630	EURO STOXX 50 index value at 16:30 CET	Number	2
18	SX5E1700	EURO STOXX 50 index value at 17:00 CET	Number	2

2.3.5. Component Settlement Values File

This report includes Final Settlement Values of an index, component prices and currency rates used for calculation for a selected set of indices.

> File name:
  - fscoxxxxx_YYYYMMDD (**as of 26.08.2024,** history available for 90 days)

> File type: .txt
> File specification: semicolon separated
> File frequency: daily ~12:30 CET
> Indices: dk5f, dk5g, eetmp, eue15p, isecfer, isemfer, iseqfer, iserrer, isevfer, isezfer, sd3e, sx5e, sx5p, sx5r, sx5t, sxxp

Header row:

Contains the short Name of the index

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"STXE6 EUR P Component Settlement Values (EUR) at DD.MM.YYYY Time 11:50-12:00"

Structure (first part) – component prices:

Column ID	Attribute	Description	Data Type	Data Format
1	Sec.No	ISIN of the component	Text	12
2	Shortname	Name of the component	Text	50
3	11:50:00	Component price in EUR currency at 11:50:00 CET	Number	7
4	11:50:15	Component price in EUR currency at 11:50:15 CET	Number	7
5	11:50:30	Component price in EUR currency at 11:50:30 CET	Number	7
6	11:50:45	Component price in EUR currency at 11:50:45 CET	Number	7
7	11:51:00	Component price in EUR currency at 11:51:00 CET	Number	7
8	11:51:15	Component price in EUR currency at 11:51:15 CET	Number	7
9	11:51:30	Component price in EUR currency at 11:51:30 CET	Number	7
10	11:51:45	Component price in EUR currency at 11:51:45 CET	Number	7
	…	Component prices reported in 15 second intervals	Number	7
43	12:00:00	Component price in EUR currency at 12:00:00 CET	Number	7

Structure (second part) – currency rates:

Column ID	Attribute	Description	Data Type	Data Format
1	Currency	Currency pair (format AAA/BBB)	Text	7
2	Empty column			
3		Currency exchange rate at 11:50:00 CET	Number	7
4		Currency exchange rate at 11:50:15 CET	Number	7
5		Currency exchange rate at 11:50:30 CET	Number	7
6		Currency exchange rate at 11:50:45 CET	Number	7
7		Currency exchange rate at 11:51:00 CET	Number	7
8		Currency exchange rate at 11:51:15 CET	Number	7
9		Currency exchange rate at 11:51:30 CET	Number	7
10		Currency exchange rate at 11:51:45 CET	Number	7
…	…	Currency exchange rates reported in 15 second intervals	Number	7
43		Currency exchange rate at 12:00:00 CET	Number	7

Structure (third part) – index values:

Column ID	Attribute	Description	Data Type	Data Format
1	INDEX Value			
2	Empty column			
3		Index value at 11:50:00 CET	Number	2
4		Index value at 11:50:15 CET	Number	2
5		Index value at 11:50:30 CET	Number	2
6		Index value at 11:50:45 CET	Number	2
7		Index value at 11:51:00 CET	Number	2
8		Index value at 11:51:15 CET	Number	2
9		Index value at 11:51:30 CET	Number	2
10		Index value at 11:51:45 CET	Number	2
…	…	Index values reported in 15 second intervals	Number	2

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43		Index value at 12:00:00 CET	Number	2

2.3.6. Component Settlement Values File (including sourcetime)

- File name:
    - Sourcetime_FSV_XXXXX_YYYYMMDD (**as of 26.08.2024,** history available for 90 days)
- File type: .csv
- File specification: semicolon separated
- File frequency: daily ~12:30 CET
- Indices: LCXP, MCXP, SCXP, SD3E, SX3E, SX3P, SX4E, SX4P, SX5E, SX5P, SX6E, SX6P, SX7E, SX7P, SX8E, SX8P, SXAE, SXAP, SXDE. SXDP, SXEE, SXEP, SXFE, SXFP, SXIE, SXIP, SXKE, SXKP, SXME, SXMP, SXNE, SXNP, SXOE, SXOP, SXPE, SXPP, SXQE, SXQP, SXRE, SXRP, SXTE, SXTP, SXXP

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Text «Report name»	Text	11
2	N/A	Text « FSV_Final_Settlement»	Text	20

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Text « Parameter »	Text	9

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	N/A	Text «ISIN»	Text	4
3	Index ISIN	Index ISIN	Text	12

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Text «STOXX Ltd.»	Text	10
2	N/A	Text «Final Settlement values for:»	Text	28
3	Index Symbol	Index Symbol	Text	8
4	Index short name	Index short name	Text	15
5	N/A	Empty	N/A	N/A

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6	N/A	Text «produced:»	Text	9
7	Report date	Report date	Date	dd.mm.yyyy
8	N/A	Text «11:50:00-12:00:00»	Text	17

Row 6

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Text «ISIN»	Text	4
2	N/A	Text «Shortname»	Text	9
3	N/A	Text «Cur»	Text	3
4	N/A	Text «Shares*Freefloat»	Text	16
5	Time	11:50:00	Time	HH:MM:SS
6	Time	11:50:15	Time	HH:MM:SS
7…43	Time	Time is reported in 15 second intervals	Time	HH:MM:SS
44	Time	11:59:45	Time	HH:MM:SS
45	Time	12:00:00	Time	HH:MM:SS

Row 7

Column ID	Attribute	Description	Data Type	Data Format
1	Constituent ISIN	Constituent ISIN	Text	12
2	Constituent name	Constituent name	Text	50
3	Constituent currency	Constituent ISO currency code	Text	3
4	Constituent shares * freefloat	Constituent product of shares and free-float	Number	0
5	Constituent price	Constituent price in local currency at 11:50:00 CET	Number	3
6	Constituent price	Constituent price in local currency at 11:50:15 CET	Number	3
7…43	Constituent price	Constituent prices in local currency are reported in 15 second intervals	Number	3
44	Constituent price	Constituent price in local currency at 11:59:45 CET	Number	3
45	Constituent price	Constituent price in local currency at 12:00:00 CET	Number	3

Row 8

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	N/A	Empty	N/A	N/A
3	N/A	Empty	N/A	N/A
4	N/A	Empty	N/A	N/A
5	Timestamp	Time stamp when security price was received for calculation of index tick at 11:50:00 CET	Time	HH:MM:SS.sss sss
6	Timestamp	Time stamp when security price was received for calculation of index tick at 11:50:15 CET	Time	HH:MM:SS.sss sss
7…43	Timestamp	Time stamps are reported in 15 second intervals	Time	HH:MM:SS.sss sss
44	Timestamp	Time stamp when security price was received for calculation of index tick at 11:59:45 CET	Time	HH:MM:SS.sss sss

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45	Timestamp	Time stamp when security price was received for calculation of index tick at 12:00:00 CET	Time	HH:MM:SS.sss sss

Data displayed in rows 7-8 are repeated for every constituent in the index. In the following section, X denotes the number of constituents in the index.

Row X*2+8

Column ID	Attribute	Description	Data Type	Data Format
1	Index ISIN	Index ISIN	Text	12
2	Index short name	Index short name	Text	255
3	Index currency	Index currency	Text	3
4	N/A	Empty	N/A	N/A
5	Index value	Index value at 11:50:00 CET	Number	2
6	Index value	Index value at 11:50:15 CET	Number	2
7…43	Index value	Index values are reported in 15 second intervals	Number	2
44	Index value	Index value at 11:59:45 CET	Number	2
45	Index value	Index value at 12:00:00 CET	Number	2

Row X*2+9

Column ID	Attribute	Description	Data Type	Data Format
1	Index ISIN	Index ISIN	Text	12
2	N/A	Text «Final Settlement»	Text	16
3	N/A	Empty	N/A	N/A
4	N/A	Empty	N/A	N/A
5	Settlement value	Interim index settlement value at 11:50:00 CET	Number	2
6	Settlement value	Interim index settlement value at 11:50:15 CET	Number	2
7…43	Settlement value	Interim index settlement values are reported in 15 second intervals	Number	2
44	Settlement value	Interim index settlement value at 11:59:45 CET	Number	2
45	Settlement value	Final index settlement value at 12:00:00 CET	Number	2

Row X*2+10

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row X*2+11

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Text «ISIN»	Text	4
2	N/A	Text «Sourcetime»	Text	10
3	N/A	Text «(Currencies)»	Text	12
4	N/A	Empty	N/A	N/A
5	Time	11:50:00	Time	HH:MM:SS
6	Time	11:50:15	Time	HH:MM:SS
7…43	Time	Time is reported in 15 second intervals	Time	HH:MM:SS

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44	Time	11:59:45	Time	HH:MM:SS
45	Time	12:00:00	Time	HH:MM:SS

Row X*2+12

Column ID	Attribute	Description	Data Type	Data Format
1	Currency ISIN	Currency ISIN	Text	12
2	Currency pair	Currency pair AAA / BBB	Text	9
3	N/A	Empty	N/A	N/A
4	N/A	Empty	N/A	N/A
5	Exchange rate	Exchange rate at 11:50:00 CET	Number	7
6	Exchange rate	Exchange rate at 11:50:15 CET	Number	7
7…43	Exchange rate	Exchange rates are reported in 15 second intervals	Number	7
44	Exchange rate	Exchange rate at 11:59:45 CET	Number	7
45	Exchange rate	Exchange rate at 12:00:00 CET	Number	7

Row X*2+13

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	N/A	Empty	N/A	N/A
3	N/A	Empty	N/A	N/A
4	N/A	Empty	N/A	N/A
5	Timestamp	Time stamp when exchange rate was received for calculation of index tick at 11:50:00 CET	Number	7
6	Timestamp	Time stamp when exchange rate was received for calculation of index tick at 11:50:15 CET	Number	7
7…43	Timestamp	Time stamps for exchange rates are reported in 15 second intervals	Number	7
44	Timestamp	Time stamp when exchange rate was received for calculation of index tick at 11:59:45 CET	Number	7
45	Timestamp	Time stamp when exchange rate was received for calculation of index tick at 12:00:00 CET	Number	7

Data displayed in rows X*2+12 - X*2+13 are repeated for every currency pair.

2.3.7. Open quotation history files

The section below outlines the format of historical open quotation files that include multiple selected indices.

2.3.7.1. EU Enlarged Indices

> File name: oqee_pe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

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Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - Euro Currency»	Text	9

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index type	Text «Blue-Chip»	Text	9
3	Index type	Text «Broad»	Text	5

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index short name	Text «EUEnlrg15»	Text	9
3	Index short name	Text «EUEnlrgTMI»	Text	10

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	EUE15P	Open quotation for index EUE15P	Number	2
3	EUETMP	Open quotation for index EUETMP	Number	2

2.3.7.2. Europe Bluechip and Benchmark indices

> File name: oqhbrbcpe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - EURO Currency (OQ)»	Text	34

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index type	Text «Blue-Chip»	Text	9
3	Index type	Text «Blue-Chip»	Text	9
4	Index type	Text «Broad»	Text	5

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5	Index type	Text «Broad»	Text	5
6	Index type	Text «Ex UK»	Text	5
7	Index type	Text «Ex Euro Zone»	Text	12
8	Index type	Text «Blue-Chip»	Text	9
9	Index type	Text «Broad»	Text	5

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index region	Text «Europe»	Text	6
3	Index region	Text «Euro-Zone»	Text	9
4	Index region	Text «Europe»	Text	6
5	Index region	Text «Euro-Zone»	Text	9
6	N/A	Empty	N/A	N/A
7	Index region	Text «Nordic»	Text	6
8	Index region	Text «Nordic»	Text	6
9	N/A	Empty	N/A	N/A

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	SX5P	Open quotation for index SX5P	Number	2
3	SX5E	Open quotation for index SX5E	Number	2
4	SXXP	Open quotation for index SXXP	Number	2
5	SXXE	Open quotation for index SXXE	Number	2
6	SXXF	Open quotation for index SXXF	Number	2
7	SXXA	Open quotation for index SXXA	Number	2
8	DK5F	Open quotation for index DK5F	Number	2
9	DKXF	Open quotation for index DKXF	Number	2

2.3.7.3. Europe Size Indices

> File name: oqhlmspe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «L / M / S Sector Indices: - EURO Currency (OQ)»	Text	46

Row 2

Column ID	Attribute	Description	Data Type	Data Format

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1	Date	Text «Date»	Text	4
2	Index short name	Text «DJS 400 ex UK»	Text	13
3	Index short name	Text «L ex UK»	Text	7
4	Index short name	Text «M ex UK»	Text	7
5	Index short name	Text «S ex UK»	Text	7
6	Index short name	Text «L Europ»	Text	7
7	Index short name	Text «DJS 400 Europe»	Text	14
8	Index short name	Text «M Europ»	Text	7
9	Index short name	Text «L Nord.»	Text	7
10	Index short name	Text «M Nord.»	Text	7
11	Index short name	Text «S Nord.»	Text	7
12	Index short name	Text «L ex eu»	Text	7
13	Index short name	Text «M ex eu»	Text	7
14	Index short name	Text «S ex eu»	Text	7
15	Index short name	Text «S Europ»	Text	7
16	Index short name	Text «DJS 400 EZone»	Text	13
17	Index short name	Text «L EZone»	Text	7
18	Index short name	Text «M EZone»	Text	7
19	Index short name	Text «S EZone»	Text	7

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	T4XF	Open quotation for index T4XF	Number	2
3	LCXF	Open quotation for index LCXF	Number	2
4	MCXF	Open quotation for index MCXF	Number	2
5	SCXF	Open quotation for index SCXF	Number	2
6	LCXP	Open quotation for index LCXP	Number	2
7	T4XP	Open quotation for index T4XP	Number	2
8	MCXP	Open quotation for index MCXP	Number	2
9	KLXP	Open quotation for index KLXP	Number	2
10	KMXP	Open quotation for index KMXP	Number	2
11	KSXP	Open quotation for index KSXP	Number	2
12	LCXA	Open quotation for index LCXA	Number	2
13	MCXA	Open quotation for index MCXA	Number	2
14	SCXA	Open quotation for index SCXA	Number	2
15	SCXP	Open quotation for index SCXP	Number	2
16	T4XE	Open quotation for index T4XE	Number	2
17	LCXE	Open quotation for index LCXE	Number	2
18	MCXE	Open quotation for index MCXE	Number	2
19	SCXE	Open quotation for index SCXE	Number	2

2.3.7.4. EURO STOXX Supersector Indices

> File name: oqhmspee
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

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Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Supersector Indices: Price - EUR Currency (OQ) Eurozone (OQ)»	Text	60

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Supersector	Text «Bas Res»	Text	7
3	Index Supersector	Text «T&L»	Text	3
4	Index Supersector	Text «Oil&Gas»	Text	7
5	Index Supersector	Text «Indus Gd»	Text	8
6	Index Supersector	Text «Pr&Ho Gd»	Text	8
7	Index Supersector	Text «Tech»	Text	4
8	Index Supersector	Text «Util»	Text	4
9	Index Supersector	Text «Aut&Prt»	Text	7
10	Index Supersector	Text «Banks»	Text	5
11	Index Supersector	Text «Chem»	Text	4
12	Index Supersector	Text «Teleco»	Text	6
13	Index Supersector	Text «Cns&Mat»	Text	7
14	Index Supersector	Text «Hea Care»	Text	8
15	Index Supersector	Text «Fin Svcs»	Text	8
16	Index Supersector	Text «Fd&Bvr»	Text	6
17	Index Supersector	Text «Insur»	Text	5
18	Index Supersector	Text «Media»	Text	5
19	Index Supersector	Text «Retail»	Text	6
20	Index Supersector	Text «RealEst.»	Text	8

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	SXPE	Open quotation for index SXPE	Number	2
3	SXTE	Open quotation for index SXTE	Number	2
4	SXEE	Open quotation for index SXEE	Number	2
5	SXNE	Open quotation for index SXNE	Number	2
6	SXQE	Open quotation for index SXQE	Number	2
7	SX8E	Open quotation for index SX8E	Number	2
8	SX6E	Open quotation for index SX6E	Number	2
9	SXAE	Open quotation for index SXAE	Number	2
10	SX7E	Open quotation for index SX7E	Number	2
11	SX4E	Open quotation for index SX4E	Number	2
12	SXKE	Open quotation for index SXKE	Number	2
13	SXOE	Open quotation for index SXOE	Number	2
14	SXDE	Open quotation for index SXDE	Number	2
15	SXFE	Open quotation for index SXFE	Number	2
16	SX3E	Open quotation for index SX3E	Number	2
17	SXIE	Open quotation for index SXIE	Number	2
18	SXME	Open quotation for index SXME	Number	2

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19	SXRE	Open quotation for index SXRE	Number	2
20	SX86E	Open quotation for index SX86E	Number	2

2.3.7.5. STOXX Europe 600 Supersector Indices

> File name: oqhmsppe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Supersector Indices: Price - EUR Currency (OQ) Europe (OQ)»	Text	58

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Supersector	Text «Bas Res»	Text	7
3	Index Supersector	Text «T&L»	Text	3
4	Index Supersector	Text «Oil&Gas»	Text	7
5	Index Supersector	Text «Indus Gd»	Text	8
6	Index Supersector	Text «Pr&Ho Gd»	Text	8
7	Index Supersector	Text «Tech»	Text	4
8	Index Supersector	Text «Util»	Text	4
9	Index Supersector	Text «Aut&Prt»	Text	7
10	Index Supersector	Text «Banks»	Text	5
11	Index Supersector	Text «Chem»	Text	4
12	Index Supersector	Text «Teleco»	Text	6
13	Index Supersector	Text «Cns&Mat»	Text	7
14	Index Supersector	Text «Hea Care»	Text	8
15	Index Supersector	Text «Fin Svcs»	Text	8
16	Index Supersector	Text «Fd&Bvr»	Text	6
17	Index Supersector	Text «Insur»	Text	5
18	Index Supersector	Text «Media»	Text	5
19	Index Supersector	Text «Retail»	Text	6
20	Index Supersector	Text «RealEst.»	Text	8

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy

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2	SXPP	Open quotation for index SXPP	Number	2
3	SXTP	Open quotation for index SXTP	Number	2
4	SXEP	Open quotation for index SXEP	Number	2
5	SXNP	Open quotation for index SXNP	Number	2
6	SXQP	Open quotation for index SXQP	Number	2
7	SX8P	Open quotation for index SX8P	Number	2
8	SX6P	Open quotation for index SX6P	Number	2
9	SXAP	Open quotation for index SXAP	Number	2
10	SX7P	Open quotation for index SX7P	Number	2
11	SX4P	Open quotation for index SX4P	Number	2
12	SXKP	Open quotation for index SXKP	Number	2
13	SXOP	Open quotation for index SXOP	Number	2
14	SXDP	Open quotation for index SXDP	Number	2
15	SXFP	Open quotation for index SXFP	Number	2
16	SX3P	Open quotation for index SX3P	Number	2
17	SXIP	Open quotation for index SXIP	Number	2
18	SXMP	Open quotation for index SXMP	Number	2
19	SXRP	Open quotation for index SXRP	Number	2
20	SX86P	Open quotation for index SX86P	Number	2

2.3.7.6. STOXX Europe 600 ex UK Supersector Indices

- File name: oqhmsxuppe
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Supersector Indices: Price - EUR Currency (OQ) Europe ex UK»	Text	

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Supersector	Text «Bas Res»	Text	7
3	Index Supersector	Text «T&L»	Text	3
4	Index Supersector	Text «Oil&Gas»	Text	7
5	Index Supersector	Text «Indus Gd»	Text	8
6	Index Supersector	Text «Pr&Ho Gd»	Text	8
7	Index Supersector	Text «Tech»	Text	4
8	Index Supersector	Text «Util»	Text	4
9	Index Supersector	Text «Aut&Prt»	Text	7
10	Index Supersector	Text «Banks»	Text	5
11	Index Supersector	Text «Chem»	Text	4
12	Index Supersector	Text «Teleco»	Text	6
13	Index Supersector	Text «Cns&Mat»	Text	7
14	Index Supersector	Text «Hea Care»	Text	8

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15	Index Supersector	Text «Fin Svcs»	Text	8
16	Index Supersector	Text «Fd&Bvr»	Text	6
17	Index Supersector	Text «Insur»	Text	5
18	Index Supersector	Text «Media»	Text	5
19	Index Supersector	Text «Retail»	Text	6
20	Index Supersector	Text «RealEst.»	Text	8

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	SXPF	Open quotation for index SXPF	Number	2
3	SXTF	Open quotation for index SXPF	Number	2
4	SXEF	Open quotation for index SXPF	Number	2
5	SXNF	Open quotation for index SXPF	Number	2
6	SXQF	Open quotation for index SXPF	Number	2
7	SX8F	Open quotation for index SXPF	Number	2
8	SX6F	Open quotation for index SXPF	Number	2
9	SXAF	Open quotation for index SXPF	Number	2
10	SX7F	Open quotation for index SXPF	Number	2
11	SX4F	Open quotation for index SXPF	Number	2
12	SXKF	Open quotation for index SXPF	Number	2
13	SXOF	Open quotation for index SXPF	Number	2
14	SXDF	Open quotation for index SXPF	Number	2
15	SXFF	Open quotation for index SXPF	Number	2
16	SX3F	Open quotation for index SXPF	Number	2
17	SXIF	Open quotation for index SXPF	Number	2
18	SXMF	Open quotation for index SXPF	Number	2
19	SXRF	Open quotation for index SXPF	Number	2
20	SX86F	Open quotation for index SXPF	Number	2

2.3.7.7. *EURO STOXX Total Market Style (Growth) Indices*

- File name: oqhstygee
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - Euro Currency»	Text	29

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Universe	Text «Euro STOXX»	Text	10

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3	Index Universe	Text «Euro STOXX»	Text	10
4	Index Universe	Text «Euro STOXX»	Text	10
5	Index Universe	Text «Euro STOXX»	Text	10

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index Type	Text «TMI Growth»	Text	10
3	Index Type	Text «Large Cap Growth»	Text	16
4	Index Type	Text «Mid Cap Growth»	Text	14
5	Index Type	Text «Small Cap Growth»	Text	16

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	STGE	Open quotation for index STGE	Number	2
3	SLGE	Open quotation for index SLGE	Number	2
4	SMGE	Open quotation for index SMGE	Number	2
5	SSGE	Open quotation for index SSGE	Number	2

2.3.7.8. STOXX Europe Total Market Style (Growth) Indices

> File name: oqhstygpe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - Euro Currency»	Text	29

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Universe	Text «STOXX»	Text	5
3	Index Universe	Text «STOXX»	Text	5
4	Index Universe	Text «STOXX»	Text	5
5	Index Universe	Text «STOXX»	Text	5

Row 3

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Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index Type	Text «TMI Growth»	Text	10
3	Index Type	Text «Large Cap Growth»	Text	16
4	Index Type	Text «Mid Cap Growth»	Text	14
5	Index Type	Text «Small Cap Growth»	Text	16

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	STGP	Open quotation for index STGP	Number	2
3	SLGP	Open quotation for index SLGP	Number	2
4	SMGP	Open quotation for index SMGP	Number	2
5	SSGP	Open quotation for index SSGP	Number	2

2.3.7.9. EURO STOXX Total Market Style (Value) Indices

- File name: oqhstyvee
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - Euro Currency»	Text	29

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Universe	Text «Euro STOXX»	Text	10
3	Index Universe	Text «Euro STOXX»	Text	10
4	Index Universe	Text «Euro STOXX»	Text	10
5	Index Universe	Text «Euro STOXX»	Text	10

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index Type	Text «TMI Value»	Text	9
3	Index Type	Text «Large Cap Value»	Text	15
4	Index Type	Text «Mid Cap Value»	Text	13
5	Index Type	Text «Small Cap Value»	Text	15

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Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	STVE	Open quotation for index STVE	Number	2
3	SLVE	Open quotation for index SLVE	Number	2
4	SMVE	Open quotation for index SMVE	Number	2
5	SSVE	Open quotation for index SSVE	Number	2

2.3.7.10. STOXX Europe Total Market Style (Value) Indices

- File name: oqhstyvpe
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - Euro Currency»	Text	29

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Universe	Text «STOXX»	Text	5
3	Index Universe	Text «STOXX»	Text	5
4	Index Universe	Text «STOXX»	Text	5
5	Index Universe	Text «STOXX»	Text	5

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index Type	Text «TMI Value»	Text	9
3	Index Type	Text «Large Cap Value»	Text	15
4	Index Type	Text «Mid Cap Value»	Text	13
5	Index Type	Text «Small Cap Value»	Text	15

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	STVP	Open quotation for index STVP	Number	2
3	SLVP	Open quotation for index SLVP	Number	2
4	SMVP	Open quotation for index SMVP	Number	2

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5	SSVP	Open quotation for index SSVP	Number	2

2.3.7.11. Sustainability Indices

> File name: oqhsustpe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - Euro Currency»	Text	29

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Type	Text «Sustainability»	Text	14
3	Index Type	Text «ex AGTF»	Text	7
4	Index Type	Text «Sustainability»	Text	14
5	Index Type	Text «ex AGTF»	Text	7

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index region	Text «Europe»	Text	6
3	Index region	Text «Europe»	Text	6
4	Index region	Text «EuroZone»	Text	8
5	Index region	Text «EuroZone»	Text	8

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	SUTP	Open quotation for index SUTP	Number	2
3	SUXP	Open quotation for index SUXP	Number	2
4	SUTE	Open quotation for index SUTE	Number	2
5	SUXE	Open quotation for index SUXE	Number	2

2.3.7.12. Select Dividend Indices

> File name: oqsd_pe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

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Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - (OQ)»	Text	20

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index short name	Text «SelectDivEurope»	Text	15
3	Index short name	Text «SelectDivEurozone»	Text	17
4	Index short name	Text «SelectDivNordic(EUR)»	Text	20
5	Index short name	Text «SelectDivNordic(SEK)»	Text	20
6	Index short name	Text «SelectDivEuenlarged»	Text	19

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	SD3P	Open quotation for index SD3P	Number	2
3	SD3E	Open quotation for index SD3E	Number	2
4	SD2F	Open quotation for index SD2F	Number	2
5	SD2X	Open quotation for index SD2X	Number	2
6	SD1P	Open quotation for index SD1P	Number	2

2.3.7.13. STOXX Europe Total Market Indices

- File name: oqtmibcpe
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - EURO Currency (OQ)»	Text	34

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Universe	Text «TMI»	Text	3
3	Index Universe	Text «TMI»	Text	3
4	Index Universe	Text «TMI»	Text	3

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5	Index Universe	Text «TMI»	Text	3
6	Index Universe	Text «TMI»	Text	3

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index Region	Text «Europe»	Text	6
3	Index Region	Text «EuroZone»	Text	8
4	Index Region	Text «Europe ex UK»	Text	12
5	Index Region	Text «Europe ex EURO»	Text	14
6	Index Region	Text «Nordic»	Text	6

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	BKXP	Open quotation for index BKXP	Number	2
3	BKXE	Open quotation for index BKXE	Number	2
4	BKXF	Open quotation for index BKXF	Number	2
5	BKXA	Open quotation for index BKXA	Number	2
6	BDXP	Open quotation for index BDXP	Number	2

2.4. Strategy Index Files

The following section outlines the file format of selected STOXX strategy Indices.

2.4.1. Dividend Point Indices

The Dividend Point Indices reports provide detailed dividend data used in index calculation.

The historical index value reports follow the standard format described in Section 2.1.5.

> File name: xxxxx
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Market capitalization weighted:

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Dividend ex-date	Data	DD.MM.YYYY

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2	Symbol	Unique identifier of the constituent	Text	6
3	Name	Constituent Name	Text	255
4	Isin	Constituent ISIN	Text	12
5	Free_float	Free float of the constituent	Number	4
6	Shares	Number of the shares of the constituent	Number	0
7	Capfactor	Capping factor of the constituent	Number	7
8	Amount	Dividend amount in EUR	Number	7
9	Type	Dividend type ("Cash Dividend" for cash dividends, "Special Cash Dividend" for special cash dividends)	Text	24
10	Divisor	Index divisor	Number	0
11	Dividend_points	Calculated Dividend Point factor	Number	7
12	xxxxx (index symbol for which report is provided)	Dividend Point Index value after each event	Number	2

Price weighted:

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Dividend ex-date	Data	DD.MM.YYYY
2	Symbol	Unique identifier of the constituent	Text	6
3	Name	Constituent Name	Text	255
4	Isin	Constituent ISIN	Text	12
5		Empty column		
6	units	units (price weighted indices) of the components in index currency	Number	0
7	Capfactor	Capping factor of the constituent	Number	7
8	Amount	Dividend amount in EUR	Number	7
9	Type	Dividend type ("Cash Dividend" for cash dividends, "Special Cash Dividend" for special cash dividends)	Text	24
10	Divisor	Index divisor	Number	0
11	Dividend_points	Calculated Dividend Point factor	Number	7
12	xxxxx (index symbol for which report is provided)	Dividend Point Index value after each event	Number	2

2.4.2. Distribution Point Indices

The Distribution Points indices aims to reflect the returns from all distributions to shareholders of the index components. Distributions include, among others, regular cash dividends, taxes from special cash dividends and stock dividends, taxes from spin-offs. Taxes are applied as appropriate for each individual event.

The historical index value reports follow the standard format described in Section 2.1.5.

> File name: xxxxx
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Market capitalization weighted:

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Column ID	Attribute	Description	Data Type	Data Format
1	Date	Distribution ex-date	Data	DD.MM.YYYY
2	symbol	Unique identifier of the constituent	Text	6
3	name	Constituent Name	Text	255
4	isin	Constituent ISIN	Text	12
5	free_float	Free float of the constituent	Number	4
6	shares	Number of the shares of the constituent	Number	0
7	capfactor	Capping factor of the constituent	Number	7
8	amount	Dividend amount in EUR, if any	Number	7
9	type	Distribution type (“Cash Dividend”, “Special Cash Dividend”, “Rights Offering”, “Spin-Off”, “Stock Dividend”)	Text	21
10	divisor	Index divisor	Number	0
11	dividend_points	Calculated Dividend Point factor, if any	Number	7
12	xxxxx (index symbol for which report is provided)	Distribution Point Index value after each event	Number	2
13	tax rate	Tax rate of constituent, if any	Number	4
14	exchange_rate	Currency exchange rate of constituent	Number	6
15	close price	Close price of constituent	Number	3
16	Parameter A (existing shares)	Existing shares	Number	0
17	Parameter B (new shares)	New shares	Number	0
18	Parameter C (subscription price, Value of stock div or Spin-Off)	Subscription price, Value of stock div or Spin-Off	Number	3

Price weighted:

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Distribution ex-date	Data	DD.MM.YYYY
2	symbol	Unique identifier of the constituent	Text	6
3	name	Constituent Name	Text	255
4	isin	Constituent ISIN	Text	12
5	weight_factor	Weight factor of the constituent	Number	0
6	capfactor	Capping factor of the constituent	Number	7
7	amount	Dividend amount in EUR, if any	Number	7
8	type	Distribution type (“Cash Dividend”, “Special Cash Dividend”, “Rights Offering”, “Spin-Off”, “Stock Dividend”)	Text	21
9	divisor	Index divisor	Number	0
10	dividend_points	Calculated Dividend Point factor, if any	Number	7
11	xxxxx (index symbol for which report is provided)	Distribution Point Index value after each event	Number	2
12	tax rate	Tax rate of constituent, if any	Number	4
13	exchange_rate	Currency exchange rate of constituent	Number	6
14	close price	Close price of constituent	Number	3
15	Parameter A (existing shares)	Existing shares	Number	0

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16	Parameter B (new shares)	New shares	Number	0
18	Parameter C (subscription price, Value of stock div or Spin-Off)	Subscription price, Value of stock div or Spin-Off	Number	3

2.4.3. Volatility - VSTOXX

The extended historical index data files for EURO STOXX 50 Volatility Indices contain the portfolio of EURO STOXX 50 options with different exercise prices and weighting used for index closing value calculation.

The historical index value reports follow the standard format described in Section 2.1.5.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	Index ISIN	Index ISIN	Text	12
3	Index name	Index name	Text	255
4	Strike	EURO STOXX 50 Option strike price	Number	2
5	Maturity	EURO STOXX 50 Option expiry date	Date	DD.MM.YYYY
6	Weight	EURO STOXX 50 Option weight	Number	18
7	Option type	EURO STOXX 50 Option type (CALL/PUT)	Text	8

2.4.4. Volatility - VVSTOXX

The extended historical index data files for EURO STOXX 50 Volatility of Volatility (V-VSTOXX) Indices contain the portfolio of options on VSTOXX Futures with different exercise prices and weighting used for index closing value calculation.

The historical index value reports follow the standard format described in Section 2.1.5.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	Index ISIN	Index ISIN	Text	12
3	Index name	Index name	Text	255
4	Strike	VSTOXX Future Option strike price	Number	2
5	Maturity	VSTOXX Futures Option expiry date	Date	DD.MM.YYYY

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6	Weight	VSTOXX Future Option weight	Number	18
7	Option type	VSTOXX Future Option type (CALL/PUT)	Text	8

2.4.5. Risk Control

The extended historical index data files for Risk Control Indices contain all necessary data used for index closing value calculation. The reports include historical index and parameter values.

The historical index value reports follow the standard format described in Section 2.1.5.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

2.4.5.1. *Realized volatility*

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	xxxxx (Index symbol of the underlying index)	Underlying index closing value (the name of the column indices the underlying index – e.g. SX5E for EURO STOXX 50, or DAX for DAX Total Return)	Number	2
3	Interest Rate	Money market rate	Number	2
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)	Targeted volatility level	Number	13
8	w(t)	Equity index weight	Number	13
9	w(t + 1)	Equity index weight for next calculation day	Number	13
10	xxxxx (Index symbol of the risk control index)	Risk control index closing value	Number	5

2.4.5.2. *Implied volatility*

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	xxxxx (Index symbol of the underlying index)	Underlying index closing value (the name of the column indices the underlying index – e.g. SX5E for EURO STOXX 50, or DAX for DAX Total Return)	Number	2
3	xxxxx (Index symbol of the volatility index)	Closing value of the index used to calculate implied volatility (e.g. VSTOXX (symbol V2TX) for EURO STOXX 50 Risk Control indices)	Number	2
4	Interest Rate	Money market rate	Number	2
5	Day Count Fraction	Number of days between t and t-1, divided by 360	Number	17
6	AverageVSTOXX (3,i)	Average value of VSTOXX (symbol V2TX) value from 3 last calculation days	Number	13

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7	Max (t-19,t),AverageVSTOXX (3,i)	Maximum value of average VSTOXX 3, i for i ranging from t-19 to t	Number	13
8	Tgtw (t)	Target weight	Number	13
9	w(t)	Equity index weight	Number	13
10	BP	Cost of borrowing (value 0 or 0.5)	Number	1
11	w(t+1)	Equity index weight for next calculation day	Number	13
12	xxxxx (Index symbol of the risk control index)	Risk control index closing value	Number	5

2.4.6. EURO STOXX 50 DVP Futures

This report shows historical index values of the EURO STOXX 50 DVP Futures Index as well as underlying option prices used in index calculation.

- File name: h_sx5edft
- File type: .txt
- File specification: semicolon separated
- File frequency: daily

In this report format, the first 5 columns are always populated with data, and the 6th column is populated only on rolling day. Upon rolling day, the irrelevant columns are removed leaving only 5 columns in the report once again.

- File name: h_sx5edft
- File type: .txt
- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Index symbol	Text «SX5EDFT»	Text	8
3	Future 1	Underlying Futures 1 Price	Number	2
4	Future 2	Underlying Futures 2 Price	Number	2
5	Future 3	Underlying Futures 3 Price	Number	2
6	Future 4	Underlying Futures 4 Price	Number	2
7	Future 5	Underlying Futures 5 Price	Number	2
8	Future 6	Underlying Futures 6 Price	Number	2
9	Expiry Future 1	Underlying Futures 1 Expiry Date	Date	yyyymm
10	Expiry Future 2	Underlying Futures 2 Expiry Date	Date	yyyymm
11	Expiry Future 3	Underlying Futures 3 Expiry Date	Date	yyyymm
12	Expiry Future 4	Underlying Futures 4 Expiry Date	Date	yyyymm
13	Expiry Future 5	Underlying Futures 5 Expiry Date	Date	yyyymm
14	Expiry Future 6	Underlying Futures 6 Expiry Date	Date	yyyymm

2.4.7. Currency Rates Indices

The historical report for STOXX Currency Rates Indices shows the index values for the spot mid rate and tom-next swap rate spread of major currency pairs.

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> File name: h_XXXXX
> File type: .txt
> File specification: comma separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	date	Report date	Date	dd.mm.yyyy
2	symbol	Index symbol	Text	4
3	fromccytoccy	Currency pair	Text	6
4	spotmidrate	STOXX FX Rolling Spot Mid Rate index value	Number	5
5	tnopenrate	STOXX FX Rolling Spot Tomorrow Next Open Rate value	Number	5

2.4.8. EURO STOXX 50 BuyWrite

The extended historical index data files for EURO STOXX 50 BuyWrite Index displays historical values of the index as well as call option prices and underlying index values used in calculation.

> File name: h_buywrite
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text «EURO STOXX 50 Buywrite Indices»	Text	30
2	Index name	Text «EURO STOXX 50 BuyWrite (Return)»	Text	31
3	Index name	Text «EURO STOXX 50 BuyWrite (Price)»	Text	30

Row 2 / 3

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	SX5EBW	EURO STOXX 50 BuyWrite (Return) value	Number	2
3	SX5EBP	EURO STOXX 50 BuyWrite (Price) value	Number	2
4	Ct	**Regular day:** Last price of the EURO STOXX 50 call option at time t **Rolling day:** Settlement price of EURO STOXX 50 call option at the expiry date	Number	2
5	Ct description	Call option description (e.g. OESX (Call, 4600, 201909)	Text	26
6	C'0	Inclusion price of the old EURO STOXX 50 call option on the last expiry date before the previous expiry date	Number	2
7	new Call	**Regular day:** empty **Rolling day:** Inclusion price of the EURO STOXX 50 call option on the last expiry date	Number	2
8	New Call descriptions	**Regular day:** empty **Rolling day:** New Call option description (e.g. OESX (Call, 4600, 201909)	Text	26

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9	EURO STOXX 50 PRICE INDEX	**Regular day:** EURO STOXX 50 (EUR Price version) closing value **Rolling day**: empty	Number	2
10	EURO STOXX 50 RETURN INDEX	**Regular day:** EURO STOXX 50 (EUR Net Return version) closing value **Rolling day**: empty	Number	2
11		**Regular day:** empty **Rolling day**: EURO STOXX 50 (EUR Price version) settlement value	Number	2
11		**Regular day:** empty **Rolling day**: EURO STOXX 50 (EUR Net Return version) settlement value	Number	2

2.4.9. EURO STOXX 50 BuyWrite (100%)

The extended historical index data files for EURO STOXX 50 BuyWrite (100%) Index displays historical values of the index as well as call option prices and underlying index values used in calculation.

> File name: h_buywrite_100
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text «EURO STOXX 50 Buywrite 100 Indices»	Text	30

Row 2 / 3

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	SX5EBW	EURO STOXX 50 BuyWrite (Return) value	Number	2
3	SX5EBP	EURO STOXX 50 BuyWrite (Price) value	Number	2
4	Ct	**Regular day:** Last price of the EURO STOXX 50 call option at time t **Rolling day:** Settlement price of EURO STOXX 50 call option at the expiry date	Number	2
5	Ct description	Call option description (e.g. OESX (Call, 4600, 201909)	Text	26
6	C'0	Inclusion price of the old EURO STOXX 50 call option on the last expiry date before the previous expiry date	Number	2
7	new Call	**Regular day:** empty **Rolling day:** Inclusion price of the EURO STOXX 50 call option on the last expiry date	Number	2
8	New Call descriptions	**Regular day:** empty **Rolling day:** New Call option description (e.g. OESX (Call, 4600, 201909)	Text	26
9	EURO STOXX 50 PRICE INDEX	**Regular day:** EURO STOXX 50 (EUR Price version) closing value **Rolling day**: empty	Number	2

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10	EURO STOXX 50 RETURN INDEX	**Regular day:** EURO STOXX 50 (EUR Net Return version) closing value **Rolling day**: empty	Number	2
11		**Regular day:** empty **Rolling day**: EURO STOXX 50 (EUR Price version) settlement value	Number	2
11		**Regular day:** empty **Rolling day**: EURO STOXX 50 (EUR Net Return version) settlement value	Number	2

2.4.10. EURO STOXX 50 PutWrite

The extended historical index data files for EURO STOXX 50 PutWrite Index displays historical values of the index as well as put option prices, interest rates and underlying index values used in calculation.

> File name: h_putwrite
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text «EURO STOXX 50 Putwrite Indices»	Text	30
2	Index name	Text «EURO STOXX 50 PutWrite»	Text	22

Row 2 / 3

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	SX5E3P	EURO STOXX 50 PutWrite value	Number	2
3	Ct	**Regular day:** Last price of the EURO STOXX 50 put option at time t **Rolling day:** Settlement price of EURO STOXX 50 put option at the expiry date	Number	2
4	Ct description	Put option description (e.g. OESX (Put, 4600, 201909)	Text	25
5	C'0	Inclusion price of the old EURO STOXX 50 put option on the last expiry date before the previous expiry date	Number	2
6	new Put	**Regular day:** empty **Rolling day:** Inclusion price of the EURO STOXX 50 put option on the last expiry date	Number	2
7	New Put descriptions	**Regular day:** empty **Rolling day:** New Put option description (e.g. OESX (Put, 4600, 201909)	Text	25
8	1 Month EURIBOR	**Regular day:** empty **Rolling day**: one-month EURIBOR rate	Number	2
9	3 Month EURIBOR	**Regular day:** empty **Rolling day**: three-month EURIBOR rate	Number	2
10	Short puts	**Regular day:** empty **Rolling day**: number of short puts	Number	9

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11	EURO STOXX 50 PRICE INDEX (Settlement)	**Regular day:** empty **Rolling day**: EURO STOXX 50 (EUR Price version) settlement value	Number	2

2.4.11. EURO STOXX 50 Protective Put 80% 18m 6/3

The extended historical index data files for EURO STOXX 50 Protective Put 80% 18m 6/3 Index displays historical values of the index as well as call option prices and underlying index values used in calculation.

> File name: h_pp801863
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text « EURO STOXX 50 Protective Put 80% 18m 6/3 indices»	Text	48
2	Index name	Text « EURO STOXX 50 Protective Put 80% 18m 6/3 (Return)»	Text	49
3	Index name	Text « EURO STOXX 50 Protective Put 80% 18m 6/3 (Price)»	Text	48

Row 2 / 3

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	SX5PP8T	EURO STOXX 50 Protective Put 80% 18m 6/3 (Return) value	Number	2
3	SX5PP8P	EURO STOXX 50 Protective Put 80% 18m 6/3 (Price) value	Number	2
4	Pt	**Regular day:** Last price of the EURO STOXX 50 put option at time t **Rolling day:** Settlement price of EURO STOXX 50 put option at the expiry date	Number	2
5	Pt description	Put option description (e.g. OESX (Put, 4600, 201909)	Text	25
6	P0	Inclusion price of the old EURO STOXX 50 put option on the last expiry date before the previous expiry date	Number	2
7	new Put	**Regular day:** empty **Rolling day:** Inclusion price of the EURO STOXX 50 put option on the last expiry date	Number	2
8	New Put descriptions	**Regular day:** empty **Rolling day:** New Put option description (e.g. OESX (Put, 4600, 201909)	Text	25
9	EURO STOXX 50 PRICE INDEX	**Regular day**: EURO STOXX 50 (EUR Price version) closing value **Rolling day**: empty	Number	2
10	EURO STOXX 50 RETURN INDEX	**Regular day:** EURO STOXX 50 (EUR Net Return version) closing value **Rolling day:** empty	Number	2
11		**Regular day:** empty **Rolling day:** EURO STOXX 50 (EUR Price version) settlement value	Number	2

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12		**Regular day:** empty **Rolling day:** EURO STOXX 50 (EUR Net Return version) settlement value	Number	2

2.4.12. DAX Plus Covered Call / Protective Put (as from 01.11.2023)

The extended historical index data files for DAX Plus Covered Call / Protective Put Index displays historical values of the index as well as call option prices and underlying index values used in calculation.

> File name: close_xxxxx.csv
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Index Symbol	Index symbol	Text	8
3	Index Name	Index Name	Text	255
4	Index ISIN	Index ISIN	Text	12
5	DAXs	settlement price of DAX at last rolling day	Number	2
6	OOs	Settlement value of covered call / protective put index at last rolling day	Number	2
7	O0	Inclusion price of new call option / new put option at last rolling day	Number	2
8	DAXt	Last price of DAX at time t	Number	2
9	OOt	Covered call index / Protective put index at time t	Number	2
10	Ot	Last price of call option / put option before time t	Number	2

2.4.13. EURO STOXX 50 Realized Variance

The extended historical index data files for EURO STOXX 50 Realized Variance Index displays historical closing and settlement values of the index.

> File name: h_rvstoxx
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Symbol	Index symbol	Text	8
3	Indexvalue	Index closing value	Number	4
4	Index_Settlement_ Value	Index settlement value	Number	4

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2.4.14. Futures Roll Indices

The extended historical index data files for Futures Roll Indices contain all necessary data used for index closing value calculation, such as interest rates and futures contracts values. The historical index value reports follow the standard format described in Section 2.1.5.

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Index name	Index name	Text	255

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Future ISIN	Text «Future ISIN = ISIN»	Text	26

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	Interest rate ISIN	Text «Interest rate = ISIN»	Text	28

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Indexsymbol	Index value	Number	3
3	Indexsymbol_RAW	Index value unrounded	Number	13
4	Interest Rate	Interest rate used in calculation (from Row 3)	Number	5
5	FVS1	Settlement value of futures contract	Number	2
6	FVS2	Settlement value of the new futures contract (filled only on rolling days)	Number	2
7	Weight FVS1	Weight of the FVS1 contract in the calculation	Number	2
8	Weight FVS2	Weight of the FVS2 contract in the calculation (filled only on rolling days)	Number	2
9	expiry FVS1	Expiration of FVS1 contract	Date	yyyymm
10	expiry FVS2	Expiration of FVS2 contract	Date	yyyymm

2.4.15. EURO STOXX 50 Volatility Short-Term Futures

The extended historical index data files for EURO STOXX 50 Volatility Short-Term Futures Indices displays historical values of the indices as well as futures contracts values used in calculation.

> File name: h_vst1me
> File type: .txt
> File specification: semicolon separated

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> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text « EURO STOXX 50 Volatility Future Roll Indices»	Text	44

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	VST1ME	EURO STOXX 50 Volatility Short-Term Futures (Excess Return) value	Number	2
3	VST1MT	EURO STOXX 50 Volatility Short-Term Futures (Total Return) value	Number	2
4	FVS1	Settlement value of futures contract 1	Number	3
5	FVS2	Settlement value of futures contract 2	Number	3
6	Weight FVS1	Weight of FVS1 contract	Number	14
7	Weight FVS2	Weight of FVS2 contract	Number	14

2.4.16. EURO STOXX 50 Volatility Mid-Term Futures

The extended historical index data files for EURO STOXX 50 Volatility Mid-Term Futures Indices displays historical values of the indices as well as futures contracts values used in calculation. There is no close report for this index.

> File name: h_ vmt5me
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text « EURO STOXX 50 Volatility Mid-Term Futures»	Text	41

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	VMT5ME	EURO STOXX 50 Volatility Mid-Term Futures (Excess Return) value	Number	2
3	VMT5MT	EURO STOXX 50 Volatility Mid-Term Futures (Total Return) value	Number	2
4	FVS1	Settlement value of futures contract 1	Number	3
5	FVS2	Settlement value of futures contract 2	Number	3
	FVS3	Settlement value of futures contract 3	Number	3
	FVS4	Settlement value of futures contract 4	Number	3

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6	Weight FVS1	Weight of FVS1 contract	Number	14
7	Weight FVS2	Weight of FVS2 contract	Number	14
	Weight FVS3	Weight of FVS3 contract	Number	14
	Weight FVS4	Weight of FVS4 contract	Number	14

2.4.17. EURO STOXX 50 Volatility-Balanced

The extended historical index data files for EURO STOXX 50 Volatility-Balanced Indices contain all necessary data used for index closing value calculation. The reports include historical index and parameter values. The historical index value reports follow the standard format described in Section 2.1.5.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text «EURO STOXX 50 Vol-Balanced Index - Index Parameters»	Text	51

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date(t)	Report date	Date	dd.mm.yyyy
2	CIV(t)	Current 1-month Implied Volatility	Number	6
3	CRV(t)	Current 1-month Realised Volatility	Number	16
4	TVE(t)	Target Volatility Exposure	Number	3
5	SL(t)	Stop loss	Number	0
6	VE(t)	Volatility exposure	Number	3
7	VI(t)	Volatility index (VSTOXX Short-Term Futures index) value	Number	2
8	EE(t)	Equity exposure	Number	3
9	EI(t)	Equity index (EURO STOXX 50 EUR Net Return) value	Number	2
10	RI(t)	Interest rate (1 month EURIBOR)	Number	3
11	d/360	Number of calendar days between T-1 and T, divided by 360	Number	17
12	SX5EVBT / SX5EVBE	Index value of Excess Return or Total Return version	Number	5

2.4.18. iSTOXX Equity Dividend Indices

The extended historical index data files for iSTOXX Equity Dividend Indices contain historical index values, R-factors and adjusted Index values. Historical Index values change every time when there is a new R-factors. The historical index value reports follow the standard format described in Section 2.1.5.

File name: close_xxxxx

> File type: .csv

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- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Ex-Date	Next dissemination date	Date	dd.mm.yyyy
3	Symbol	Index symbol	Text	8
4	Indexvalue	Index value	Number	4
5	R-Factor	R-Factor	Number	8
6	Indexvalue_adj	Adjusted index value	Number	4

2.4.19. Double Short Indices

Historical files for STOXX Double Short indices contains index histories for multiple indices.

- File name: h_double_short
- File type: .txt
- File specification: semicolon separated
- File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «STOXX Europe 600 Supersector Daily Double Short and STOXX Europe 600 Daily Short Indices»	Text	88

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Empty	Empty	N/A	N/A
2	Interest Rate	Text « Interest Rate»	Text	5
3	Index short name	Text «Aut&Prt DS »	Text	11
4	Index short name	Text «Aut&Prt »	Text	8
5	Index short name	Text «Banks DS »	Text	9
6	Index short name	Text «Banks »	Text	6
7	Index short name	Text «Bas Res DS»	Text	10
8	Index short name	Text «Bas Res »	Text	8
9	Index short name	Text «Chem DS »	Text	8
10	Index short name	Text «Chem »	Text	5
11	Index short name	Text «Cns&Mat DS »	Text	11
12	Index short name	Text «Cns&Mat »	Text	8
13	Index short name	Text «Fd&Bvr »	Text	7
14	Index short name	Text «Fd&Bvr »	Text	7
15	Index short name	Text «Fin Svcs DS »	Text	12
16	Index short name	Text «Fin Svcs »	Text	9
17	Index short name	Text «Hea Care DS »	Text	12
18	Index short name	Text «Hea Care »	Text	9
19	Index short name	Text «Indus Gd DS »	Text	12

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20	Index short name	Text «Indus Gd »	Text	9
21	Index short name	Text «Insur DS»	Text	8
22	Index short name	Text «Insur »	Text	6
23	Index short name	Text «Media DS»	Text	8
24	Index short name	Text «Media »	Text	6
25	Index short name	Text «Oil&Gas DS»	Text	10
26	Index short name	Text «Oil&Gas »	Text	8
27	Index short name	Text «Pr&Ho Gd DS»	Text	11
28	Index short name	Text «Pr&Ho Gd »	Text	9
29	Index short name	Text «Retail DS»	Text	9
30	Index short name	Text «Retail »	Text	7
31	Index short name	Text «Tech DS»	Text	7
32	Index short name	Text «Tech »	Text	5
33	Index short name	Text «Telecom DS »	Text	11
34	Index short name	Text «Telecom »	Text	8
35	Index short name	Text «Trv&Lsr DS »	Text	11
36	Index short name	Text «Trv&Lsr »	Text	8
37	Index short name	Text «Util DS»	Text	7
38	Index short name	Text «Util»	Text	4
39	Index short name	Text «Real Estate DS»	Text	14
40	Index short name	Text «Real Estate»	Text	11
41	Index short name	Text «Europe DS»	Text	9
42	Index short name	Text «Europe»	Text	6

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Interest Rate	Interest rate value	Number	3
3	SXAGR2S	Closing value of index SXAGR2S	Number	2
4	SXAGR	Closing value of index SXAGR	Number	2
5	SX7GR2S	Closing value of index SX7GR2S	Number	2
6	SX7GR	Closing value of index SX7GR	Number	2
7	SXPGR2S	Closing value of index SXPGR2S	Number	2
8	SXPGR	Closing value of index SXPGR	Number	2
9	SX4GR2S	Closing value of index SX4GR2S	Number	2
10	SX4GR	Closing value of index SX4GR	Number	2
11	SXOGR2S	Closing value of index SXOGR2S	Number	2
12	SXOGR	Closing value of index SXOGR	Number	2
13	SX3GR2S	Closing value of index SX3GR2S	Number	2
14	SX3GR	Closing value of index SX3GR	Number	2
15	SXFGR2S	Closing value of index SXFGR2S	Number	2
16	SXFGR	Closing value of index SXFGR	Number	2
17	SXDGR2S	Closing value of index SXDGR2S	Number	2
18	SXDGR	Closing value of index SXDGR	Number	2
19	SXNGR2S	Closing value of index SXNGR2S	Number	2
20	SXNGR	Closing value of index SXNGR	Number	2
21	SXIGR2S	Closing value of index SXIGR2S	Number	2
22	SXIGR	Closing value of index SXIGR	Number	2
23	SXMGR2S	Closing value of index SXMGR2S	Number	2
24	SXMGR	Closing value of index SXMGR	Number	2
25	SXEGR2S	Closing value of index SXEGR2S	Number	2

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26	SXEGR	Closing value of index SXEGR	Number	2
27	SXQGR2S	Closing value of index SXQGR2S	Number	2
28	SXQGR	Closing value of index SXQGR	Number	2
29	SXRGR2S	Closing value of index SXRGR2S	Number	2
30	SXRGR	Closing value of index SXRGR	Number	2
31	SX8GR2S	Closing value of index SX8GR2S	Number	2
32	SX8GR	Closing value of index SX8GR	Number	2
33	SXKGR2S	Closing value of index SXKGR2S	Number	2
34	SXKGR	Closing value of index SXKGR	Number	2
35	SXTGR2S	Closing value of index SXTGR2S	Number	2
36	SXTGR	Closing value of index SXTGR	Number	2
37	SX6GR2S	Closing value of index SX6GR2S	Number	2
38	SX6GR	Closing value of index SX6GR	Number	2
39	SX86GR2S	Closing value of index SX86GR2S	Number	2
40	SX86GR	Closing value of index SX86GR	Number	2
41	SXXGRS	Closing value of index SXXGRS	Number	2

2.4.20. Daily Short Indices

Historical files for STOXX Daily Short indices contains index histories for multiple indices.

> File name: h_supersec_short
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «STOXX Short Indices on Supersectors»	Text	35

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Empty	Empty	N/A	N/A
2	Index short name	Text «ES 600 AUT_+P_SH_IND_»	Text	21
3	Index short name	Text «ES 600 BANKS SHORT INDEX»	Text	24
4	Index short name	Text «ES 600 BASIC RES_SH_IND_»	Text	24
5	Index short name	Text «ES 600 CHEMICALS SH_IND_»	Text	24
6	Index short name	Text «ES 600 CONSTR_+MAT_SH_I_»	Text	24
7	Index short name	Text «ES 600 FINL SERV_SH_IND_»	Text	24
8	Index short name	Text «ES 600 FOOD+BEV_SH_IND_»	Text	23
9	Index short name	Text «ES 600 HEALTH C_SH_IND_»	Text	23
10	Index short name	Text «ES 600 IND_GOODS+S_SH_I_»	Text	24
11	Index short name	Text «ES 600 INSURANCE SH_IND_»	Text	24
12	Index short name	Text «ES 600 MEDIA SH_ IND_»	Text	21
13	Index short name	Text «ES 600 OIL+GAS SH_ IND_»	Text	23

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14	Index short name	Text «ES 600 PERS_+H_H_SH_IND_»	Text	24
15	Index short name	Text «ES 600 RETAIL SH_ IND_»	Text	22
16	Index short name	Text «ES 600 TECHNOLOGY SH_IND»	Text	24
17	Index short name	Text «ES 600 TELECOM_ SH_ IND_»	Text	24
18	Index short name	Text «ES 600 TRAVEL+LEIS_SH_IN»	Text	24
19	Index short name	Text «ES 600 UTILITIES SH_IND_»	Text	24
20	Index short name	Text «ES 600 RE_EST_SH_IND»	Text	20

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	DATE	Report date	Date	dd.mm.yyyy
2	SXARS	Closing value of index SXARS	Number	2
3	SX7RS	Closing value of index SX7RS	Number	2
4	SXPRS	Closing value of index SXPRS	Number	2
5	SX4RS	Closing value of index SX4RS	Number	2
6	SXORS	Closing value of index SXORS	Number	2
7	SXFRS	Closing value of index SXFRS	Number	2
8	SX3RS	Closing value of index SX3RS	Number	2
9	SXDRS	Closing value of index SXDRS	Number	2
10	SXNRS	Closing value of index SXNRS	Number	2
11	SXIRS	Closing value of index SXIRS	Number	2
12	SXMRS	Closing value of index SXMRS	Number	2
13	SXERS	Closing value of index SXERS	Number	2
14	SXQRS	Closing value of index SXQRS	Number	2
15	SXRRS	Closing value of index SXRRS	Number	2
16	SX8RS	Closing value of index SX8RS	Number	2
17	SXKRS	Closing value of index SXKRS	Number	2
18	SXTRS	Closing value of index SXTRS	Number	2
19	SX6RS	Closing value of index SX6RS	Number	2
20	SXR8S	Closing value of index SXR8S	Number	2

2.4.21. EURO STOXX 50 Leveraged and Short indices

Historical file for EURO STOXX 50 Leveraged and Short Indices contains index histories for multiple indices.

> File name: h_short_lev
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text « EURO STOXX 50 Daily Leveraged Indices, EURO STOXX 50 Daily Short Indices, STOXX Europe 600 Daily Double Short Indices and EURO STOXX 50 Daily Double Short Indices»	Text	162

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Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Empty	Empty	N/A	N/A
2	Interest Rate	Text « Interest Rate»	Text	5
3	Index short name	Text «EURO STOXX 50 Double Short Index»	Text	32
4	Index short name	Text «ES 50 SHORT INDEX»	Text	17
5	Index short name	Text «STOXX Europe 600 Double Short Index»	Text	35
6	Index short name	Text «EURO STOXX 50 LEVERAGED IND.»	Text	28

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	DATE	Report date	Date	dd.mm.yyyy
2	Interest Rate	Interest rate value	Number	3
3	SX5T2S	Closing value of index SX5T2S	Number	2
4	SX5TS	Closing value of index SX5TS	Number	2
5	SXXR2S	Closing value of index SXXR2S	Number	2
6	SX5EL	Closing value of index SX5EL	Number	2

2.4.22. iSTOXX Fund Indices

2.4.22.1. Closing Data Files

The extended historical index data files for iSTOXX Fund Indices contain constituent information of the index for the current day. The historical index value reports follow the standard format described in Section 2.1.5.

- File name: close_xxxxx
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	FACT_DATE	Report date	Date	dd.mm.yyyy
2	ISIN	Fund ISIN	Text	12
3	NAME	Name of the fund	Text	255
4	CURRENCY	ISO currency of the fund	Text	3
5	COUNTRY	ISO country code of the fund	Text	2
6	SECTOR	Citywire sector of the fund	Text	255
7	ASSET_CLASS	Asset class of the fund	Text	19
8	RATING	Citywire rating of the fund	Text	3
9	MOMENTUM_FACTOR	Momentum factor of the fund	Number	15
10	WEIGHT	Target weight of the fund	Number	2
11	WEIGHT_FACTOR	Current weight of the fund	Number	15
12	NAV	Net asset value of the fund	Number	2

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2.4.23. Optimal daily leverage index parameters

This file provides the history of optimal daily leverage indices as well as in the extended version, the additional index parameters.

> File name: index specific, see table below
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Example text «STOXX Americas 100 Optimal Daily Leverage - Index Parameters»	Text	266

Row 2 (standard version)

Column ID	Attribute	Description	Data Type	Data Format
1	DATE	Report date	Date	DD.MM.YYYY
2	Index closing value	Index closing value	Number	2

Row 2 (extended version)

Column ID	Attribute	Description	Data Type	Data Format
1	DATE	Report date	Date	DD.MM.YYYY
2	Interest Rate	Index symbol	Number	4
3	VOLA(20)	realized volatility over 20 days	Number	15
4	VOLA(60)	realized volatility over 60 days	Number	15
5	LEVERAGE FACTOR	optimal leverage factor for next month	Number	15
6	Index closing value	Index closing value	Number	2

Table of File names:

Symbol	file name	file name (extended version)
SGODLEN	h_gl2l_euer.txt	h_gl2l_euer_pt.txt
SAMODLEN	h_am1l_euer.txt	h_am1l_euer_pt.txt
SAODLEN	h_as1l_euer.txt	h_as1l_euer_pt.txt
SLODLEN	h_latam5l_euer.txt	h_latam5l_euer_pt.txt
SUSODLEN	h_us5l_euer.txt	h_us5l_euer_pt.txt
SCAODLEN	h_ca5l_euer.txt	h_ca5l_euer_pt.txt
SHKODLEN	h_hk5l_euer.txt	h_hk5l_euer_pt.txt
SJPODLEN	h_jp5l_euer.txt	h_jp5l_euer_pt.txt
SSGODLEN	h_sg2l_euer.txt	h_sg2l_euer_pt.txt

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SAMODLEG	h_am1l_eutr.txt	h_am1l_eutr_pt.txt
SAODLEG	h_as1l_eutr.txt	h_as1l_eutr_pt.txt
SCAODLEG	h_ca5l_eutr.txt	h_ca5l_eutr_pt.txt
SGODLEG	h_gl2l_eutr.txt	h_gl2l_eutr_pt.txt
SHKODLEG	h_hk5l_eutr.txt	h_hk5l_eutr_pt.txt
SJPODLEG	h_jp5l_eutr.txt	h_jp5l_eutr_pt.txt
SLODLEG	h_latam5l_eutr.txt	h_latam5l_eutr_pt.txt
SSGODLEG	h_sg2l_eutr.txt	h_sg2l_eutr_pt.txt
SUSODLEG	h_us5l_eutr.txt	h_us5l_eutr_pt.txt
SCAODLCG	h_ca5l_cadtr.txt	h_ca5l_cadtr_pt.txt
SUKODLEN	h_uk5l_euer.txt	h_uk5l_euer_pt.txt
SUKODLEG	h_uk5l_eutr.txt	h_uk5l_eutr_pt.txt
SX5ODLG	h_euro5l_eutr.txt	h_euro5l_eutr_pt.txt
SX5ODLEN	h_euro5l_euer.txt	h_euro5l_euer_pt.txt
SEAODLEG	h_eu1l_eutr.txt	h_eu1l_eutr_pt.txt
SEAODLEN	h_eu1l_euer.txt	h_eu1l_euer_pt.txt
SFRODLEN	h_fr5l_euer.txt	h_fr5l_euer_pt.txt
SITODLEG	h_it2l_eutr.txt	h_it2l_eutr_pt.txt
SITODLEN	h_it2l_euer.txt	h_it2l_euer_pt.txt
SESODLEG	h_es2l_eutr.txt	h_es2l_eutr_pt.txt
SESODLEN	h_es2l_euer.txt	h_es2l_euer_pt.txt

2.4.24. EURO STOXX 50 Daily Leverage file

This file provides the history for the EURO STOXX 50 daily leverage index

> File name: h_sx5tl
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	EURO STOXX 50 Daily Leverage (EUR - Net Return)	Text	266

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	DATE	Report date	Date	DD.MM.YYYY
2	Index closing value	Index closing value	Number	2

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2.4.25. Leverage and Short Indices

2.4.25.1. *Leverage EOD rebalancing*

The extended historical index data files for STOXX and DAX Leveraged Indices contain all necessary data used for index closing value calculation. The reports include historical index and parameter values.

> File name: leverage_eod_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	Time	Index end time	Time	HH:MM:SS
3	ISIN Index	Index ISIN	Text	12
4	Value Index	EOD index value of Leveraged index	Number	3
5	ISIN Underlying	Underlying ISIN	Text	12
6	Value Underlying	EOD index value of underlying index	Number	3
7	Interest Rate	Interest rate	Number	4
8	Cost to Borrow	Cost to borrow	Number	6
9	Day Count Fraction	Days since last rebalancing, divided by configured days of the year - usually 1/360	Number	17
10	Leverage Factor	Leverage Factor	Number	15
11	Rebalancing Method	MIN, MAX, AVG, TTR, STD	Text	3
12	Suspension Limit	Trigger value for intraday rebalancing, in %	Number	11
13	Lower Bound before Rebalancing	Lower bound of current day	Number	14
14	Lower Bound after Rebalancing	Lower bound for next day	Number	14
15	Rebalancing Start Time	not filled for EOD	Time	
16	Rebalancing End Time	not filled for EOD	Time	
17	Rebalancing Time	not filled for EOD	Time	
18	Status	EOD, EOD FLOOR, EOD CORRECTED, EOD ADJUSTED	Text	13
19	Report Name	Name of the report	Text	53

2.4.25.2. *Leverage intraday rebalancing*

This report contains historical intraday rebalancing data for STOXX and DAX Leveraged Indices.

> File name: leverage_rebalancing_xxxxx (historical version), leverage_intraday_xxxxx (adhoc version)
> File type: .csv
> File specification: semicolon separated
> File frequency: event based

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Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	Time	Status=Intraday Start: time when lowerbound crossed Status=Intraday End: end of rebalancing	Time	HH:MM:SS
3	ISIN Index	Index ISIN	Text	12
4	Value Index	Status=Intraday Start: Leverage index value when lowerbound crossed Status=Intraday End: Leverage index value used for rebalancing	Number	12
5	ISIN Underlying	Underlying ISIN	Text	12
6	Value Underlying	Status=Intraday Start: underlying index value when lowerbound crossed Status=Intraday End: underlying index value used for rebalancing	Number	12
7	Interest Rate	not filled for intraday rebalancing		
8	Cost to Borrow	not filled for intraday rebalancing		
9	Day Count Fraction	not filled for intraday rebalancing		
10	Leverage Factor	Leverage Factor	Number	15
11	Rebalancing Method	MIN, MAX, AVG, TTR, STD	Text	3
12	Suspension Limit	Trigger value for intraday rebalancing	Number	11
13	Lower Bound before Rebalancing	Lower bound of current day	Number	14
14	Lower Bound after Rebalancing	Lower bound for next day	Number	14
15	Rebalancing Start Time	for Rebalancing Method MIN, MAX, AVG: Start time to find/calc MIN/MAX/AVG for TTR, STD: not filled	Time	HH:MM:SS
16	Rebalancing End Time	for Rebalancing Method MIN, MAX, AVG: End time to find/calc MIN/MAX/AVG for TTR, STD: not filled	Time	HH:MM:SS
17	Rebalancing Time	for Rebalancing Method MIN, MAX: Time MIN/MAX found for AVG, TTR, STD: not filled	Time	HH:MM
18	Status	for Rebalancing Method TTR, STD: Intraday for MIN, MAX, AVG: Intraday Start, Intraday End	Text	14
19	Report Name	Name of the report	Text	53

2.4.25.3. Leveraged and Short indices history files

The extended historical index data file for Leveraged and Short indices displays historical values of the index as well as Adjusted Historical index values reflecting applied Reverse Split factor.

- File name: h_xxxxx
- File type: .txt
- File specification: semicolon separated
- File frequency: daily

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Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Symbol	Index Symbol	Text	8
3	Indexvalue	Index closing value	Number	2
4	Adj_Indexvalue	Historical Index closing value multiplied by the Reverse Split factor. The Indexvalue data preceding the latest applicable Reverse split are multiplied by the Reverse Split factor.	Number	2

2.4.26. EURO iSTOXX 50 GR Decrement TRF Spread 10x

The extended historical index data files for Decrement Indices contain all necessary data used for index closing value calculation. The reports include historical index and decrement values.

The historical index value reports follow the standard format described in Section 2.1.5.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily
> File section: Historical Data

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	xxxxx	Index Symbol	Text	8
3	Index_value	Index closing value	Number	2
4	Decrement_value	Decrement Index Point or Decrement Percentage	Number	10

2.4.27. Hedged indices

The extended historical index data files for Hedged indices display historical values of the index as well as underlying index values used in calculation. The historical index value reports follow the standard format described in Section 2.1.5.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	UHt	Underlying index closing value on report date	Number	2
3	UH0	Underlying index closing value on rebalancing date	Number	2
4	HedgeReturn(t0-t)	Index hedge return	Number	14
5	H0	Hedged index closing value on rebalancing date	Number	2

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6	Ht	Hedged index closing value on report date	Number	2

2.4.28. X-DAX/X-TecDAX Indices

The extended historical index data files for X-DAX/X-TECHDAX indices displays historical values of the index as well as underlying index values used in calculation. The historical index value reports follow the standard format described in Section 2.1.5.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index_ISIN	Index ISIN	Text	12
5	D(t)	Factor to discount DAX future	Number	15
6	r(t)	Implicit interest rate	Number	15
7	p1	Upper Quantil	Number	15
8	p2	Lower Quantil	Number	15

2.4.29. Volatility - VDAX

The extended historical index data files for VDAX EUR (V-DAX) Indices contain the portfolio of options on DAX Index with different exercise prices and weighting used for index closing value calculation.

The historical index value reports follow the standard format described in Section 2.1.5.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	Index ISIN	Index ISIN	Text	12
3	Index name	Index name	Text	255
4	Strike	DAX Option strike price	Number	2
5	Maturity	DAX Option expiry date	Date	DD.MM.YYYY
6	Weight	DAX Option weight	Number	18
7	Option type	DAX Option type (CALL/PUT)	Text	8
8	Comment	Additional comments or empty	Text	-

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2.4.30. Volatility Main Indices - History file

The extended historical index data files for Volatility Indices (VSTOXX / V-VSTOXX / V-DAX) contains the historical sub indices values. The file contains the report date in the 1st column, with historical indices values for sub indices.

- File name: history_xxxxx
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

Column ID	Description	Data Type	Data Format
1	Report date	Date	dd.mm.yyyy
2	Volatility Index closing value	Number	4
3-10	Sub indices closing value	Number	4

2.4.31. Volatility Main Indices – History additional file

The extended historical index data files for Volatility Indices (VSTOXX / V-VSTOXX / V-DAX) contains the historical main indices values. The file contains the report date in the 1st column, with historical indices values for main indices (including the index value for rolling days indices).

- File name: history_additional_xxxxx
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

Column ID	Description	Data Type	Data Format
1	Report date	Date	dd.mm.yyyy
2-12	Main indices closing value	Number	4

The files “history_additional_v1x.csv” and “history_additional_vv2tx.csv” contain data with starting dates from 27.06.2024.

2.4.32. Daily-Weighted Indices

The extended historical index data files for Daily-Weighted indices contain further information, including the number of units of the underlying indices needed to replicate the respective index and it also provides insights on the underlying indices.

- File name: close _xxxxx
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

File specification: semicolon separated

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Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report Date	Date	dd.mm.yyy
2	Index Symbol	Index Symbol	Text	8
3	Index Name	Index name	Text	255
4	Index ISIN	Index ISIN	Text	255
5	Index Type	Index calculation type (Price, Net Return, Gross Return)	Text	12
6	Index Currency	Index currency	Text	3
7	UL Index Symbol	Underlying Index Symbol	Text	8
8	UL Index Name	Underlying Index name	Text	255
9	UL Indes ISIN	Underlying Index ISIN	Text	255
10	UL Index Type	Underlying Index calculation type (Price, Net Return, Gross Return)	Text	12
11	UL Index Currency	Underlying Index currency	Text	3
12	ULi(t)	Index level of underlying index i on day t	Number	14
13	FX ULi(t)	FX Rate from underlying index i currency to parent index currency on day t	Number	13
14	Qtyi(t)	The number of units of underlying index i on day t	Number	13
15	II(t)	Index level on day t	Number	7

2.4.33. Daily Leverage Indices - History spread file

The historical liquidity spread file for Daily Leverage Indices shows liquidity spread (LS).

> File name: h_xxxxx_ls
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Header row:

Contains the symbol and name of the index

"LEVDAX X2 AR TR EUR - Index Parameters;LEDAX2A"

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	FINANCING_SPREAD	Liquidity Spread	Number	19

2.4.34. EURO STOXX 50 Covered Call ATM Indices – Historical File

This report shows historical index values of the EURO STOXX 50 Covered Call ATM Indices as well as their underlying EURO STOXX 50 call option prices used in the index calculation.

Total Return Historical Close File:

> File name: close_xxxxx
> File type: .csv

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- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Index_ISIN	Index ISIN	Text	12
3	Index_value	EURO STOXX 50 Covered Call ATM (Total Return) Value	Number	12
4	Index_settlement_t0	EURO STOXX 50 Covered Call ATM (Total Return) settlement Value	Number	Full precision
5	Ct	Last price of the EURO STOXX 50 call option at time t	Number	2
6	Ct description	Call option description (e.g. OESX (Call, 4825, 20240920)	Text	28
7	C_0	Inclusion price of the old EURO STOXX 50 call option on the last expiry date before the previous expiry date	Number	2
8	SX5T	EURO STOXX 50 (EUR Net Return version) closing value	Number	2
9	SX5T_settlement_t0	EURO STOXX 50 (EUR Net Return version) settlement value	Number	2
10	SX5E_settlement_t0	EURO STOXX 50 (EUR Price version) settlement value	Number	2
11	C_exp	Settlement price of EURO STOXX 50 call option at the expiry date	Number	2

Price Return Historical Close File:

- File name: close_xxxxx
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Index_ISIN	Index ISIN	Text	12
3	Index_value	EURO STOXX 50 Covered Call ATM (Total Return) Value	Number	12
4	Index_settlement_t0	EURO STOXX 50 Covered Call ATM (Price) settlement Value	Number	Full precision
5	Ct	Last price of the EURO STOXX 50 call option at time t	Number	2
6	Ct description	Call option description (e.g. OESX (Call, 4825, 20240920)	Text	28
7	C_0	Inclusion price of the old EURO STOXX 50 call option on the last expiry date before the previous expiry date	Number	2
8	SX5E	EURO STOXX 50 (EUR Price version) closing value	Number	2

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9	SX5E_settlement_t0	EURO STOXX 50 (EUR Price version) settlement value	Number	2
10	C_exp	Settlement price of EURO STOXX 50 call option at the expiry date	Number	2

2.4.35. DAX Covered Call ATM Indices – Historical File

This report shows historical index values of the DAX Covered Call ATM Indices as well as their underlying DAX call option prices used in the index calculation.

Historical Close File:

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Index_ISIN	Index ISIN	Text	12
3	Index_value	DAX Call ATM (Total Return) Value	Number	12
4	Index_settlement_t0	DAX Covered Call ATM (Total Return) settlement Value	Number	Full precision
5	Ct	Last price of the DAX call option at time t	Number	2
6	Ct description	Call option description (e.g. ODAX (Call, 24350, 20250815)	Text	28
7	C_0	Inclusion price of the old DAX call option on the last expiry date before the previous expiry date	Number	2
8	DAX	DAX (EUR Total Return version) closing value	Number	2
9	DAX_settlement_t0	DAX (EUR Total Return version) settlement value	Number	2
10	C_exp	Settlement price of DAX call option at the expiry date	Number	2

2.4.36. Covered Call ATM Indices - Rebalancing File

The Covered Call ATM indices require a monthly rollover procedure. The following rebalancing file contains all the input prices to recalculate the inclusion price on the roll day, i.e. the third Friday of a month.

> File name: rebalancing_xxxxx
> File type: .csv

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- File specification: comma separated
- File frequency: monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Time_interval	Time	Text	HH:MM
3	Call_Description	Call option description (e.g. OESX (Call; 4825; 20240920)	Text	28
4	Vol_Level	Implied Volatility Level in percentage	Number	4
5	Transaction_Costs	Transaction cost	Number	Full precision
6	Mid_Price	Mid price	Number	2
7	Adjusted_Mid_Price	Adjusted mid price	Number	Full precision
8	Vega	Option Vega	Number	Full precision
9	Forward_Price	Forward Price	Number	Full precision

2.4.37. EURO STOXX 50 Covered Call Dynamic Target Income 6% – Historical File

This report shows historical index values of the EURO STOXX 50 Covered Call Dynamic Target Income 6% as well as its underlying EURO STOXX 50 call option prices used in the index calculation.

Total Return Historical Close File:

- File name: close_xxxxx
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Index_value	EURO STOXX 50 Covered Call Dynamic Target Income 6% Net Return EUR Value	Number	Full precision
3	UnitEq	Underlying equity index units	Number	Full precision
4	SX5E	EURO STOXX 50 (EUR Price Return version) closing value	Number	2
5	SX5T	EURO STOXX 50 (EUR Net Return version) closing value	Number	2
6	option_position_ST	Short term option Exposure Note: Short-sold positions are reported as positive values	Number	Full precision
7	option_position_LT	Long term option exposure Note: Short-sold positions are reported as positive values	Number	Full precision
8	Option_settlement	Final settlement of Short term options on the expiry date	Number	Full precision
9	SX5E_Settlement	EURO STOXX 50 (EUR Price version) settlement value	Number	2

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2.4.38. EURO STOXX 50 Covered Call Dynamic Target Income 6% – Notional Coverage report

This report shows historical notional coverage value that use in EURO STOXX 50 Covered Call Dynamic Target Income 6% Index calculation.

Notional Coverage report File:

- File name: close_nd_xxxxx
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	TWAP_SX5E	TWAP value of SX5E during the 16:15-16:35 CET	Number	2
3	Scaling_factor	Scaling factor is used to scale to meet daily yield target to compute notional allocation	Number	Full precision
4	UnitEq_prev	Underlying equity index units for the previous day and on roll date underlying equity index units after option expiry	Number	Full precision
5	Ct description ST	Description of ST call option (e.g. OESX (Call, 4825, 20240920)	Text	28
6	Average_ST	Average based on selected option mid prices over the window 16:15-16:35 CET for ST option	Number	Full precision
7	Notional_ST	Notional allocation for the day for the ST option	Number	Full precision
8	Maturity_Weight_factor_ST	Percentage of ST call option with respect to total option on the day	Number	Full precision
9	Ct description LT	Description of LT call option (e.g. OESX (Call, 4825, 20240920)	Text	28
10	Average_LT	Average based on selected option mid prices over the window 16:15-16:35 CET for LT option	Number	Full precision
11	Notional_LT	Notional allocation for the day for the LT option	Number	Full precision
12	Maturity_Weight_factor_LT	Percentage of LT call option with respect to total option on the day	Number	Full precision

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2.4.39. EURO STOXX 50 Covered Call Dynamic Target Income 6% – Rebalancing File

The EURO STOXX 50 Covered Call Dynamic Target Income 6% requires daily adjusted notional to target a predefined income yield level. The following rebalancing file contains all the input prices to recalculate the inclusion price

Rebalancing File:

> File name: rebalancing_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Ct description	Description of call option (e.g. OESX (Call, 4825, 20240920)	Text	28
3	Long/Short	L representing data of LT and S representing data of ST	Text	1
4	option_settlement_price	Settlement Price of option	Number	2
5	inclusion_price_o	option inclusion price for the option included that day	Number	Full precision
6	cumulative_notional_allocation	Total cumulative alocation for each option strike levels and maturity date	Number	Full precision
7	cumulative_notional_coverage	Cumulative option positions for each option strike levels and maturity date	Number	Full precision
8	SX5E_1730	17:30 value for EURO STOXX 50 EUR Price return index	Number	2
9	SX5T_1730	17:30 value for EURO STOXX 50 EUR Net return index	Number	2
10	Vol_Level	Implied volatility level	Number	Full precision
11	Vega	Option Vega	Number	Full precision
12	Transaction_Costs	Transaction costs	Number	Full precision
13	Forward_Price	Forward price	Number	Full precision

2.5. Fixed Income Index Files

2.5.1. End-of-Day Index Analytics

2.5.1.1. *eb.rexx and EUROGOV Indices*

The file represents index specific data and will be produced for all maturity baskets and index returns together. This file reflects the current aggregated values of eb.rexx and EUROGOV indices providing detailed information on the index level.

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Index Data Reports are available on the ICE File Delivery System, including delivery frequency and indicative delivery times on the ICE File Delivery System. Detailed descriptions of each field in the ICE eb.rexx and EUROGOV data reports can be found in the ICE Index Glossary, available under Bond_Index_Methodologies. For any additional information, please feel free to contact the ICE Index Team at iceindices@ice.com.

- File name:
  - REXX_Level_YYYYMMDD.csv
  - EUROGOV_Level_YYYYMMDD.csv
  - EUROGOV_Level_MM_YYYYMMDD.csv
- File type: .csv
- File specification: comma separated
- File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index Symbol	Text	4
2	Date	Calculation Date	Date	YYYYMMDD
3	Description	Index Name	Text	255
4	TRR Index Val LOC	Total return index value in local currency	Number	3
5	TRR % MTD LOC	Month-to-date return of the total return index in local currency	Number	3
6	TRR % YTD LOC	Year-to-date return of the total return index in local currency	Number	3
7	Excess Rtn % MTD	Month-to-date excess return of the index	Number	3
8	Excess Rtn % YTD	Year-to-date excess return of the index	Number	3
9	TRR Index Val USD U	Total return index value in USD terms, unhedged	Number	3
10	TRR Index Val USD H	Total return index value in USD terms, hedged	Number	3
11	TRR Index Val EUR U	Total return index value in EUR terms, unhedged	Number	3
12	TRR Index Val EUR H	Total return index value in EUR terms, hedged	Number	3
13	TRR Index Val GBP U	Total return index value in GBP terms, unhedged	Number	3
14	TRR Index Val GBP H	Total return index value in GBP terms, hedged	Number	3
15	TRR Index Val JPY U	Total return index value in JPY terms, unhedged	Number	3
16	TRR Index Val JPY H	Total return index value in USD terms, hedged	Number	3
17	OAS	The average of the index constituents' market value weighted option-adjusted spreads	Number	0
18	Asset Swap	The average of the index constituents' market value weighted asset swap spreads	Number	0

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19	Bond Equiv YTM	The average of the index constituents' market value weighted years to final maturity	Number	3
20	Semi Yld To Worst	The yield to worst of the Index stated in semi-annual terms.	Number	3
21	Effective Yield	The average of the index component's market value weighted effective yields.	Number	3
22	Semi Mod Duration	The modified duration to maturity of an Index stated in semi-annual terms.	Number	3
23	Semi Mod Dur To Worst	The modified duration to worst of an Index stated in semi-annual terms.	Number	3
24	Eff Dur	The average of the index component's market value weighted effective durations	Number	3
25	Semi Convexity	The Convexity for an Index stated in semi-annual terms.	Number	3
26	Semi Convexity To Worst	The Convexity to Worst for an Index stated in semi-annual terms.	Number	3
27	Eff Convexity	The average of the index constituents' market value weighted effective convexities.	Number	3
28	No. of Issues	The number of constituent securities in an Index or Index segment	Number	0
29	Face Value LOC	Sum of the index component's total amount outstanding.	Number	3
30	Face Value USD	Sum of the index component's total amount outstanding in USD terms	Number	3
31	Full Market Value LOC	Full market value of the index in local currency.	Number	4
32	Full Market Value USD	Full market value of the index in USD terms.	Number	4
33	Yld to Maturity	The average of the index constituents' market value weighted yields to maturity.	Number	3
34	Yld to Worst	The average of the index constituents' market value weighted Yields to Worst	Number	3
35	Convexity	The Convexity to maturity of the Index stated in conventional terms.	Number	3
36	Convexity To Worst	The average of the index constituents' market value weighted convexities to worst.	Number	3
37	Modified Dur	The modified duration to maturity of the Index stated in conventional terms.	Number	3
38	Mod Dur To Worst	The modified duration to worst of the Index stated in conventional terms.	Number	3
39	Maturity / WAL	Years to effective maturity date of the bond or years to the closest coupon reset date prior to maturity.	Number	3
40	Yrs To Worst	Index level Years to Worst	Number	3
41	PRR Index Val LOC	Price return index value in local currency	Number	3
42	PRR % MTD LOC	Month-to-date return of the price return index in local currency	Number	3

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43	Rating	The average of the index constituents' market value weighted composite ratings.	Text	3
44	Accrued Interest	The sum of the accrued interest values of the index constituents.	Number	6
45	Cash value	The sum of the cash position of the index constituents.	Number	0
46	Price	The average of the index constituent's face value weighted prices.	Number	6
47	Par Wtd Coupon	The average of the Index constituent security coupons, weighted by the face value.	Number	3
48	Mkt Wtd Coupon	The average of the index constituents' market value weighted coupons	Number	3
49	Excess Swap Rtn % MTD	The percentage month-to-date excess swap return.	Number	3
50	Excess Swap Rtn % YTD	The percentage year-to-date excess swap return.	Number	3
51	Spread To Worst	The average of the index constituents' market value weighted spread to worsts.	Number	0
52	Macaulay Dur	The average of the index constituents' market value weighted Macaulay durations.	Number	3
53	Spread Duration	The average of the index constituents' market value weighted spread durations.	Number	3
54	Full Market Value PrevMend LOC	Previous month-end full market value of the index in local currency terms.	Number	6
55	TRR % 1-day LOC	The daily total return percentage of the index in local currency terms.	Number	3
56	Transaction Costs % MTD	The sum of the bond level transactions cost %	Number	6

2.5.1.2. STOXX ICE Fixed Income

The file represents index specific data and will be produced for all index returns together. This file reflects the current aggregated values of STOXX ICE Fixed Income indices providing detailed information on the index level.

Index Data Reports are available on the ICE File Delivery System, including delivery frequency and indicative delivery times on the ICE File Delivery System. Detailed descriptions of each field in the STOXX ICE Fixed Income data reports can be found in the ICE Index Glossary, available under Bond_Index_Methodologies. For any additional information, please feel free to contact the ICE Index Team at iceindices@ice.com.

- File name:
  - MVP_Level_EMEA_YYYYMMDD.csv
  - MVP_Level_GLOBAL_YYYYMMDD.csv
- File type: .csv
- File specification: comma separated

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> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index Symbol	Text	4
2	Date	Calculation Date	Date	YYYYMMDD
3	Description	Index Name	Text	255
4	TRR Index Val LOC	Total return index value in local currency	Number	7
5	TRR % MTD LOC	Month-to-date return of the total return index in local currency	Number	6
6	TRR % YTD LOC	Year-to-date return of the total return index in local currency	Number	5
7	Excess Rtn % MTD	Month-to-date excess return of the index	Number	5
8	Excess Rtn % YTD	Year-to-date excess return of the index	Number	6
9	TRR Index Val USD U	Total return index value in USD terms, unhedged	Number	6
10	TRR Index Val USD H	Total return index value in USD terms, hedged	Number	7
11	TRR Index Val EUR U	Total return index value in EUR terms, unhedged	Number	7
12	TRR Index Val EUR H	Total return index value in EUR terms, hedged	Number	7
13	TRR Index Val GBP U	Total return index value in GBP terms, unhedged	Number	7
14	TRR Index Val GBP H	Total return index value in GBP terms, hedged	Number	7
15	TRR Index Val JPY U	Total return index value in JPY terms, unhedged	Number	7
16	TRR Index Val JPY H	Total return index value in USD terms, hedged	Number	6
17	OAS	The average of the index constituents' market value weighted option-adjusted spreads.	Number	1
18	Asset Swap	The average of the index constituents' market value weighted asset swap spreads	Number	3
19	Bond Equiv YTM	The average of the index constituents' market value weighted years to final maturity	Number	5
20	Semi Yld To Worst	The yield to worst of the Index stated in semi-annual terms.	Number	5
21	Effective Yield	The average of the index component's market value weighted effective yields.	Number	5
22	Semi Mod Duration	The modified duration to maturity of an Index stated in semi-annual terms.	Number	5
23	Semi Mod Dur To Worst	The modified duration to worst of an Index stated in semi-annual terms.	Number	5
24	Eff Dur	The average of the index component's market value weighted effective durations	Number	5

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25	Semi Convexity	The Convexity for an Index stated in semi-annual terms.	Number	5
26	Semi Convexity To Worst	The Convexity to Worst for an Index stated in semi-annual terms.	Number	5
27	Eff Convexity	The avarege of the index constituents' market value weighted effective convexities.	Number	5
28	No. of Issues	The number of constituent securities in an Index or Index segment	Number	2
29	Face Value LOC	Sum of the index component's total amount outstanding.	Number	10
30	Face Value USD	Sum of the index component's total amount outstanding in USD terms	Number	9
31	Full Market Value LOC	Full market value of the index in local currency.	Number	13
32	Full Market Value USD	Full market value of the index in USD terms.	Number	13
33	Yld to Maturity	The average of the index constituents' market value weighted yields to maturity.	Number	5
34	Yld to Worst	The average of the index constituents' market value weighted Yields to Worst	Number	5
35	Convexity	The Convexity to maturity of the Index stated in conventional terms.	Number	5
36	Convexity To Worst	The average of the index constituents' market value weighted convexities to worst.	Number	5
37	Modified Dur	The modified duration to maturity of the Index stated in conventional terms.	Number	5
38	Mod Dur To Worst	The modified duration to worst of the Index stated in conventional terms.	Number	5
39	Maturity / WAL	Years to effective maturity date of the bond or years to the closest coupon reset date prior to maturity.	Number	5
40	Yrs To Worst	Index level Years to Worst	Number	5
41	PRR Index Val LOC	Price return index value in local currency	Number	7
42	PRR % MTD LOC	Month-to-date return of the price return index in local currency	Number	6
43	Rating	The average of the index constituents' market value weighted composite ratings.	Text	3
44	Accrued Interest	The sum of the accrued interest values of the index constituents.	Number	8
45	Cash value	The sum of the cash position of the index constituents.	Number	1
46	Price	The average of the index constituent's face value weighted prices.	Number	9
47	Par Wtd Coupon	The average of the Index constituent security coupons, weighted by the face value.	Number	5
48	Mkt Wtd Coupon	The average of the index constituents' market value weighted coupons	Number	5

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49	Excess Swap Rtn % MTD	The percentage month-to-date excess swap return.	Number	6
50	Excess Swap Rtn % YTD	The percentage year-to-date excess swap return.	Number	6
51	Spread To Worst	The average of the index constituents' market value weighted spread to worsts.	Number	1
52	Macaulay Dur	The average of the index constituents' market value weighted Macaulay durations.	Number	5
53	Spread Duration	The average of the index constituents' market value weighted spread durations.	Number	5
54	Full Market Value PrevMend LOC	Previous month-end full market value of the index in local currency terms.	Number	13
55	TRR % 1-day LOC	The daily total return percentage of the index in local currency terms.	Number	6
56	Transaction Costs % MTD	The sum of the bond level transactions cost %	Number	8
57	PRR Index Val USD U	Price return bond value in USD terms unhedged	Number	6
58	PRR Index Val USD H	Price return bond value in USD terms hedged	Number	6
59	PRR Index Val EUR U	Price return bond value in EUR terms unhedged	Number	6
60	PRR Index Val EUR H	Price return bond value in EUR terms hedged	Number	6
61	PRR Index Val GBP U	Price return bond value in GBP terms unhedged	Number	6
62	PRR Index Val GBP H	Price return bond value in GBP terms hedged	Number	6
63	PRR Index Val JPY U	Price return bond value in JPY terms unhedged	Number	6
64	PRR Index Val JPY H	Price return bond value in JPY terms hedged	Number	6

2.5.1.3. REX Indices

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

- File name:
  - bkf_xxxxx_YYYYMMDD
- With xxxxx being the Main Index Symbol
- 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

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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

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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

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20	10 Year	2
21	OVERALL	2

2.5.1.4. ECPI End of Day Analytics

The file contains information at the index level. It displays index values, analytical figures such as duration, convexity, as well as index information like the market value, base market value, cash position.

> File name: eod_indices_xxxxx_YYYYMMDD
> With xxxxx being the Main Index Symbol
> File type: .csv
> File specification: comma separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Calculation date	Date	YYYY-MM-DD
2	FIXING	Calculation mode	Text	10
3	NAME	Index Name	Text	255
4	TICKER	Index Ticker	Text	10
5	Index	Index unique identifier	Text	12
6	Total Return Index Today	Total return index closing value as of calculation date	Number	18
7	Total Return Index Yesterday	Total return index closing value as of previous calculation day	Number	18
8	Duration	Duration of the index	Number	18
9	PORT_DUR_ADJ_MID	Portfolio modified duration	Number	18
10	PORT_DUR_ADJ_MID_SEMI_ANN	Portfolio modified duration semi annual	Number	18
11	ANNUAL_CNVX_MID	Annual Convexity of the index	Number	18
12	STRAIGHT_YLD_TRUE_MID	Straight Yield of the index	Number	18
13	ANNUAL_YLD_MID	Annual Yield of the index	Number	18
14	SEMI_ANNUAL_YLD_MID	Semi Annual Yield of the index	Number	18
15	Expected_Remaining_Life	Weighted Average Years To Maturity	Number	18
16	Coupon	Weighted Average Coupon Paid	Number	18
17	Nominal_Value	Amount Outstanding	Number	3
18	Market_Value	Total Market Value and Paid Cash of the index	Number	3
19	Base_Market_Value	Total Market Value of the index	Number	3
20	No_of_Bonds	The number of constituents in an Index	Number	0
21	Paid_Cash	Month-to-Date Total Coupon Paid	Number	18
22	Monthly_Return	Month-to-date return of the index	Number	18
23	Daily_Return	The daily total return of the index	Number	18

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2.5.1.5. *ECPI End of Day Analytics - currency hedged*

The file contains information at the index and hedged index level. It displays index values, currency conversion rates, as well as index information like the index capitalization.

> File name: eod_indices_xxxxx_YYYYMMDD
> With xxxxx being the Main Index Symbol
> File type: .csv
> File specification: comma separated
> File frequency: daily at COB

	Column 1	Column 2	Column 3	Column 4	Column 5	Column 6
Row1		Date	ecapgcb Index	ecapgcb Hedged Index	ecapgcb Market Cap	ecapgcb Hedged Market Cap
Row2	End of Month	02/27/2026	1452.39398	1201.336042	7031929891668.64	7031929891668.64
Row3	Previous Calculation Date	03.12.2026	1448.245309	1177.876295	7011843630275.06	6894610033275.65
Row4	Date of Calculation	03/13/2026	1450.262295	1174.465249	7021609096947.03	6874643734585.37
Row5	Month to Date Hedge Impact	-0.02089972				-146965362361.67
Row6	Weights and Exchange Rates					
Row7	Currency	Weights as of EOM-1	Spot_T	1 M FWD_T	1 M FWD_EOM	Spot_EOM-1
Row8	AUD	0.004298969	1.63404	1.636946	1.659772	1.661878
Row9	CAD	0.014028041	1.572005	1.572229	1.610897	1.614566
Row10	CHF	0.00095482	0.903904	0.902195	0.906095	0.912909
Row11	EUR	0.323086804	1	1	1	1
Row12	GBP	0.038668679	0.864448	0.865776	0.879593	0.873154
Row13	JPY	0.005551414	182.606186	182.389578	184.153168	184.103794
Row14	NOK	0.001479022	11.149031	11.167498	11.253411	11.270045
Row15	NZD	0.000570027	1.971914	1.972621	1.968442	1.973488
Row16	SEK	0.000803127	10.780477	10.779007	10.651193	10.682008
Row17	USD	0.610559097	1.1444	1.146134	1.182684	1.17985

Row ID	Column ID	Attribute	Description	Data Type	Data Format
1	2	Date	Calculation date	Date	MM/DD/YYYY
1	3	Parent Index	Index closing value as of calculation date	Number	18
1	4	Hedged Index	Hedge index closing value as of calculation date	Number	18
1	5	Parent Index Market Cap	Index Market capitalization	Number	2
1	6	Hedged Index Market Cap	Hedged Index Market capitalization	Number	2
2	2	End of Month	End of previous calculation month	Date	MM/DD/YYYY
3	2	Previous Calculation Date	Previous calculation day	Date	MM/DD/YYYY
4	2	Date of Calculation	Calculation day	Date	MM/DD/YYYY
5	2	Month to Date Hedge Impact	Month-to-date hedge impact	Number	18
7	1	Currency	Constituent ISO currency code	Text	3
7	2	Weights as of EOM-1	Currency weights as of previous calculation month	Number	18
7	3	Spot_T	Currency spot rate as of calculation date	Number	18
7	4	1 M FWD_T	Currency 1-month forward rate as of calculation date	Number	18

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7	5	1 M FWD_EOM	Currency 1-month forward rate as of end of month	Number	18
7	6	Spot_EOM-1	Currency spot rate as of previous calculation month	Number	18

2.5.2. End-of-Day Index Composition

2.5.2.1. eb.rexx and EUROGOV Indices

The file includes component specific data and will be produced for all maturity baskets and index returns together. This file reflects the current composition of eb.rexx and EUROGOV indices providing detailed information on the index constituents.

Index Data Reports are available on the ICE File Delivery System, including delivery frequency and indicative delivery times on the ICE File Delivery System. Detailed descriptions of each field in the ICE eb.rexx and EUROGOV data reports can be found in the ICE Index Glossary, available under Bond_Index_Methodologies. For any additional information, please feel free to contact the ICE Index Team at iceindices@ice.com.

- File name:
  - REXX_Constituent_YYYYMMDD.csv
  - EUROGOV_Constituent_YYYYMMDD.csv
  - EUROGOV_Constituent_MM_YYYYMMDD.csv
- File type: .csv
- File specification: comma separated
- File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Index Name	Index Symbol	Text	4
2	Description	Index Name	Text	255
3	As of Date	Calculation date	Date	MM/DD/YYYY
4	Cusip	Cusip code	Text	8
5	ISIN number	ISIN code	Text	12
6	Description	Index Name	Text	255
7	Ticker	Bond issuer ticker	Text	3
8	Par Wtd Coupon	Bond coupon value	Number	3
9	Maturity Date	Bond maturity date	Date	MM/DD/YYYY
10	Rating	ICE composite rating of the bond	Text	3
11	ISO Currency	Currency code of the bond	Text	3
12	ISO Country	Country code of the issuer of the bond	Text	2
13	ML Industry Lvl 1	ICE Sector Level 1 categorization	Text	255
14	ML Industry Lvl 2	ICE Sector Level 2 categorization	Text	255
15	ML Industry Lvl 3	ICE Sector Level 3 categorization	Text	255
16	ML Industry Lvl 4	ICE Sector Level 4 categorization	Text	255
17	Type	Seniority type of the bond	Text	4
18	Face Value LOC	Face value of the bond in local currency	Number	6
19	Price	Bond price	Number	6
20	Accrued Interest	Accrued interest of the bond	Number	6

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21	Mkt % Index Wght	Weight of the bond in the index	Number	6
22	Cash	Cash payment of the bond between rebalancing dates in percentage of the face value.	Number	0
23	Mod Dur To Worst	Modified duration to worst of the bond	Number	3
24	Yld to Worst	Yield to worst of the bond	Number	3
25	Eff Dur	Effective duration of the bond	Number	3
26	Effective Yield	Effective yield of the bond	Number	3
27	OAS	Option-adjusted spread of the bond	Number	0
28	PrevMend Price	Previous month-end price of the bond	Number	6
29	PrevMend Accrued Interest	Previous month-end accrued interest of the bond	Number	6
30	PrevMend Mkt % Index Wght	Previous month-end index weight of the bond	Number	6
31	PrevMend Mod Dur To Worst	Previous month-end modified duration to worst of the bond	Number	3
32	PrevMend Eff Dur	Previous month-end effective duration of the bond	Number	3
33	PrevMend Eff Yield	Previous month-end effective yield of the bond	Number	3
34	PrevMend OAS	Previous month-end option-adjusted spread of the bond	Number	0
35	TRR % MTD LOC	The month-to-date total return percentage of the bond in local currency terms.	Number	3
36	Excess Rtn % MTD	The month-to-date excess return of the bond	Number	3
37	Asset Swap	Asset swap of the bond	Number	0
38	PrevMend AssetSwp	Previous month-end asset swap of the bond	Number	0
39	Bond Equiv YTM	Yield To Maturity	Number	3
40	Semi Yld To Worst	Yield to worst of the bond in semi-annual terms	Number	3
41	Semi Mod Duration	The modified duration to maturity of a bond or Index stated in semi-annual terms.	Number	3
42	Semi Mod Dur To Worst	The modified duration to worst of a bond or Index stated in semi-annual terms.	Number	3
43	Semi Convexity	The Convexity for a bond or Index stated in semi-annual terms.	Number	3
44	Semi Convexity To Worst	The Convexity to Worst for a bond or Index stated in semi-annual terms.	Number	3
45	Eff Convexity	Effective convexity of the bond	Number	3
46	Yld to Maturity	Yield to maturity of the bond	Number	3
47	Convexity	The Convexity to maturity of a bond stated in conventional terms.	Number	3
48	Convexity To Worst	Convexity to worst of the bond	Number	3
49	Modified Dur	Modified duration of the bond	Number	3
50	Full Market Value LOC	Full market value of the bond in local currency terms.	Number	6
51	Full Market Value USD	Full market value of the bond in USD terms.	Number	6
52	Maturity / WAL	Years to effective maturity date of the bond or years to the closest coupon reset date prior to maturity.	Number	3
53	Yrs To Worst	Years to worst of the bond	Number	3
54	TRR Index Val LOC	Total return bond value in local currency terms	Number	3
55	TRR Index Val USD U	Total return bond value in USD terms unhedged	Number	3
56	TRR Index Val USD H	Total return bond value in USD terms hedged	Number	3

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57	TRR Index Val EUR U	Total return bond value in EUR terms unhedged	Number	3
58	TRR Index Val EUR H	Total return bond value in EUR terms hedged	Number	3
59	TRR Index Val GBP U	Total return bond value in GBP terms unhedged	Number	3
60	TRR Index Val GBP H	Total return bond value in GBP terms hedged	Number	3
61	TRR Index Val JPY U	Total return bond value in JPY terms unhedged	Number	3
62	TRR Index Val JPY H	Total return bond value in JPY terms hedged	Number	3
63	PRR Index Val LOC	Price return bond value in local currency terms	Number	3
64	PRR % MTD LOC	The month-to-date price return percentage of the bond in local currency terms.	Number	3
65	Excess Swap Rtn % MTD	Month-to-date excess swap return of the bond	Number	3
66	Spread To Worst	Spread to worst of the bond	Number	0
67	Macaulay Dur	Macaulay duration of the bond	Number	3
68	Spread Duration	Spread duration of the bond	Number	3
69	Coupon Frequency	Bond coupon frequency	Text	255
70	Cash value	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	0
71	TRR % 1-day LOC	The daily total return percentage of the bond in local currency terms.	Number	3
72	Full Market Value PrevMend LOC	Previous month-end full market value of the bond in local currency terms.	Number	6
73	Market Value Added %	The percentage increase in the weight of the security in the index compared to the pre-rebalancing weight of the security on the month end rebalancing date.	Number	6
74	Transaction Costs % MTD	For a bond, the difference in the bid-offer price of a security as a percentage of the security's price as of the month end rebalancing date.	Number	6

2.5.2.2. STOXX ICE Fixed Income

The file includes component specific data and will be produced for all index returns together. This file reflects the current composition of STOXX ICE Fixed Income indices providing detailed information on the index constituents.

Index Data Reports are available on the ICE File Delivery System, including delivery frequency and indicative delivery times on the ICE File Delivery System. Detailed descriptions of each field in the STOXX ICE Fixed Income data reports can be found in the ICE Index Glossary, available under Bond_Index_Methodologies. For any additional information, please feel free to contact the ICE Index Team at iceindices@ice.com.

- File name:
  - MVP_Constituent_EMEA_YYYYMMDD.csv
  - MVP_ Constituent_GLOBAL_YYYYMMDD.csv
- File type: .csv
- File specification: comma separated
- File frequency: daily at COB

Index Value	Attribute	Description	Data Type	Data Format
1	Index Name	Index Symbol	Text	4

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2	Description	Index Name	Text	255
3	As of Date	Calculation date	Date	MM/DD/YYYY
4	Cusip	Cusip code	Text	8
5	ISIN number	ISIN code	Text	12
6	Description	Index Name	Text	29
7	Ticker	Bond issuer ticker	Text	3
8	Par Wtd Coupon	Bond coupon value	Number	3
9	Maturity Date	Bond maturity date	Date	MM/DD/YYYY
10	Rating	ICE composite rating of the bond	Text	3
11	ISO Currency	Currency code of the bond	Text	3
12	ISO Country	Country code of the issuer of the bond	Text	2
13	ML Industry Lvl 1	ICE Sector Level 1 categorization	Text	9
14	ML Industry Lvl 2	ICE Sector Level 2 categorization	Text	9
15	ML Industry Lvl 3	ICE Sector Level 3 categorization	Text	9
16	ML Industry Lvl 4	ICE Sector Level 4 categorization	Text	9
17	Type	Seniority type of the bond	Text	4
18	Face Value LOC	Face value of the bond in local currency	Number	12
19	Price	Bond price	Number	10
20	Accrued Interest	Accrued interest of the bond	Number	8
21	Mkt % Index Wght	Weight of the bond in the index	Number	8
22	Cash	Cash payment of the bond between rebalancing dates in percentage of the face value.	Number	1
23	Mod Dur To Worst	Modified duration to worst of the bond	Number	5
24	Yld to Worst	Yield to worst of the bond	Number	5
25	Eff Dur	Effective duration of the bond	Number	5
26	Effective Yield	Effective yield of the bond	Number	5
27	OAS	Option-adjusted spread of the bond	Number	1
28	PrevMend Price	Previous month-end price of the bond	Number	9
29	PrevMend Accrued Interest	Previous month-end accrued interest of the bond	Number	8
30	PrevMend Mkt % Index Wght	Previous month-end index weight of the bond	Number	8
31	PrevMend Mod Dur To Worst	Previous month-end modified duration to worst of the bond	Number	5
32	PrevMend Eff Dur	Previous month-end effective duration of the bond	Number	5
33	PrevMend Eff Yield	Previous month-end effective yield of the bond	Number	5
34	PrevMend OAS	Previous month-end option-adjusted spread of the bond	Number	1
35	TRR % MTD LOC	The month-to-date total return percentage of the bond in local currency terms.	Number	6
36	Excess Rtn % MTD	The month-to-date excess return of the bond	Number	5
37	Asset Swap	Asset swap of the bond	Number	2
38	PrevMend AssetSwp	Previous month-end asset swap of the bond	Number	3
39	Bond Equiv YTM	Yield To Maturity	Number	5
40	Semi Yld To Worst	Yield to worst of the bond in semi-annual terms	Number	5
41	Semi Mod Duration	The modified duration to maturity of a bond or Index stated in semi-annual terms.	Number	5
42	Semi Mod Dur To Worst	The modified duration to worst of a bond or Index stated in semi-annual terms.	Number	5

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43	Semi Convexity	The Convexity for a bond or Index stated in semi-annual terms.	Number	5
44	Semi Convexity To Worst	The Convexity to Worst for a bond or Index stated in semi-annual terms.	Number	5
45	Eff Convexity	Effective convexity of the bond	Number	5
46	Yld to Maturity	Yield to maturity of the bond	Number	5
47	Convexity	The Convexity to maturity of a bond stated in conventional terms.	Number	5
48	Convexity To Worst	Convexity to worst of the bond	Number	5
49	Modified Dur	Modified duration of the bond	Number	5
50	Full Market Value LOC	Full market value of the bond in local currency terms.	Number	12
51	Full Market Value USD	Full market value of the bond in USD terms.	Number	12
52	Maturity / WAL	Years to effective maturity date of the bond or years to the closest coupon reset date prior to maturity.	Number	5
53	Yrs To Worst	Years to worst of the bond	Number	5
54	TRR Index Val LOC	Total return bond value in local currency terms	Number	7
55	TRR Index Val USD U	Total return bond value in USD terms unhedged	Number	7
56	TRR Index Val USD H	Total return bond value in USD terms hedged	Number	7
57	TRR Index Val EUR U	Total return bond value in EUR terms unhedged	Number	7
58	TRR Index Val EUR H	Total return bond value in EUR terms hedged	Number	7
59	TRR Index Val GBP U	Total return bond value in GBP terms unhedged	Number	7
60	TRR Index Val GBP H	Total return bond value in GBP terms hedged	Number	7
61	TRR Index Val JPY U	Total return bond value in JPY terms unhedged	Number	7
62	TRR Index Val JPY H	Total return bond value in JPY terms hedged	Number	7
63	PRR Index Val LOC	Price return bond value in local currency terms	Number	7
64	PRR % MTD LOC	The month-to-date price return percentage of the bond in local currency terms.	Number	6
65	Excess Swap Rtn % MTD	Month-to-date excess swap return of the bond	Number	5
66	Spread To Worst	Spread to worst of the bond	Number	1
67	Macaulay Dur	Macaulay duration of the bond	Number	5
68	Spread Duration	Spread duration of the bond	Number	5
69	Coupon Frequency	Bond coupon frequency	Text	8
70	Cash value	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	1
71	TRR % 1-day LOC	The daily total return percentage of the bond in local currency terms.	Number	5
72	Full Market Value PrevMend LOC	Previous month-end full market value of the bond in local currency terms.	Number	12
73	Market Value Added %	The percentage increase in the weight of the security in the index compared to the pre-rebalancing weight of the security on the month end rebalancing date.	Number	3
74	Transaction Costs % MTD	For a bond, the difference in the bid-offer price of a security as a percentage of the security's price as of the month end rebalancing date.	Number	8
75	PRR Index Val USD U	Price return bond value in USD terms unhedged	Number	6
76	PRR Index Val USD H	Price return bond value in USD terms hedged	Number	6

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77	PRR Index Val EUR U	Price return bond value in EUR terms unhedged	Number	6
78	PRR Index Val EUR H	Price return bond value in EUR terms hedged	Number	6
79	PRR Index Val GBP U	Price return bond value in GBP terms unhedged	Number	6
80	PRR Index Val GBP H	Price return bond value in GBP terms hedged	Number	6
81	PRR Index Val JPY U	Price return bond value in JPY terms unhedged	Number	6
82	PRR Index Val JPY H	Price return bond value in JPY terms hedged	Number	6

2.5.2.3. ECPI End of Day Constituents

The file represents the end of day composition file for Bond Indices. It contains, among other information, reference data, prices, weights and analytics.

- File name: eod_underlyings_xxxxx_YYYYMMDD
- With xxxxx being the Main Index Symbol
- File type: .csv
- File specification: comma separated
- File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Calculation date	Date	YYYY-MM-DD
2	ISIN	ISIN code	Text	12
3	Cusip	Cusip code	Text	8
4	BB Ticker	Constituent Bloomberg ticker	Text	47
5	Issuer Name	Bond issuer name	Text	80
6	CRNCY	Constituent ISO currency code	Text	3
7	Issuer Country	Bond issuer country	Text	255
8	Accrued Interest_DT	Accrued interest of the bond constituent date	Date	YYYY-MM-DD
9	FIRST_Coupon_DT	First bond coupon date	Date	YYYY-MM-DD
10	Maturity	Bond maturity date	Date	YYYY-MM-DD
11	Coupon	Bond coupon value	Number	16
12	Coupon Frequency	Bond coupon frequency	Number	0
13	Day count	Day count convention	Text	80
14	MARKET_SECTOR_DES	Bond market sector type	Text	4
15	INDUSTRY_SECTOR	Industry sector classification	Text	50
16	INDUSTRY_GROUP	Industry group classification	Text	50
17	Notional Amount	Notional amount outstanding	Number	0
18	Index Price	Bond price	Number	15
19	Bid Price	Bid price	Number	15
20	Ask Price	Ask price	Number	15
21	Accrued Interest	Accrued interest of the bond	Number	20
22	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	10
23	Dirty Price	Total amount paid for the bond at settlement	Number	18
24	Base Market Value_LC	Market Value of the bond as at the base date in local currency	Number	6

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25	MarketValue	Market Value of the bond as at time t	Number	6
26	Index Weight	Weight of the bond in the index	Number	20
27	Daily Return	Daily Return of the bond	Number	18
28	Month to Date Return	Month-to-date return of the bond	Number	12
29	FX Rate	Currency Exchange rate from constituent local currency to index currency	Number	12
30	PREV_Coupon_DT	Previous bond coupon date	Date	YYYY-MM-DD
31	Years to Maturity	Remaining time to maturity, in years	Number	1
32	Straight Yield	Yield of the bond.	Number	18
33	Annual Yield	Yield of the bond stated in annual terms	Number	18
34	Semi-Annual Yield	Yield of the bond stated in semi-annual terms	Number	18
35	Duration	Duration of the bond	Number	18
36	Annual Modified Duration	Modified duration of a bond stated in annual terms	Number	18
37	Semi-Annual Modified Duration	Modified duration of a bond stated in semi-annual terms	Number	18
38	Straight Convexity	Convexity of the bond stated in conventional terms	Number	18
39	1-3 years	Remaining time to maturity within the range	Number	0
40	1-5 years	Remaining time to maturity within the range	Number	0
41	1-10 years	Remaining time to maturity within the range	Number	0
42	3-5 years	Remaining time to maturity within the range	Number	0
43	5-7 years	Remaining time to maturity within the range	Number	0
44	5-10 years	Remaining time to maturity within the range	Number	0
45	7-10 years	Remaining time to maturity within the range	Number	0
46	10-15 years	Remaining time to maturity within the range	Number	0
47	10+ years	Remaining time to maturity within the range	Number	0
48	15+ years	Remaining time to maturity within the range	Number	0
49	COUNTRY ISO	ISO Alpha-2 country code	Text	2
50	INDUSTRY_SUBGROUP_NUM	Industry Subgroup Code	Number	8
51	RTG_MOODY	Moody's Bond rating	Text	4
52	RTG_SP	Standard & Poor's Bind rating	Text	4
53	CRNCY	Constituent ISO currency code	Text	3
54	INDUSTRY_SECTOR_NUM	Industry Sector Code	Number	8

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2.6. Digital Asset Index Files

2.6.1. Close Composition Files

Closing data files will contain both index and constituent information for Digital Asset indices. The files are available to license holders based on permissioned package.

- File name:
  - closecomposition_xxxxx_YYYYMMDD (history available for 90 days)
- 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	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index_ISIN	Index ISIN	Text	12
5	Index_Type	Index calculation type (Price, Net Return, Gross Return)	Text	12
6	Index_Currency	Index currency	Text	3
7	Index_Component_Count	Number of components in the index on report date	Number	0
8	Index_Mcap_Units	Index market capitalization in index currency on report date	Number	0
9	Index_Divisor	Index divisor on report date	Number	0
10	Internal_Key	Unique identifier of the constituent	Text	6
11	Ticker	Ticker of the constituent	Text	10
12	RIC	Constituent Refinitiv ticker	Text	12
13	Instrument_Name	Constituent name	Text	50
14	Currency	Constituent ISO currency code	Text	3
15	Sector	Constituent sector classification based on the Bitcoin Suisee Global Crypto Taxonomy	Text	255
16	Subsector	Constituent subsector classification based on the Bitcoin Suisee Global Crypto Taxonomy	Text	255
17	Weightfactor	Factor used to calculate units in price weighted indices	Number	0
18	Exchange_1	First primary exchange of the constituent	Text	50
19	Price_1	Snapshot price of the constituent in USD at 17:00 CET on the first primary exchange	Number	7
20	Exchange_2	Second primary exchange of the constituent	Text	50
21	Price_2	Snapshot price of the constituent in USD at 17:00 CET on the second primary exchange	Number	7
22	Close_unadjusted_local	Arithmetic average of the prices from the primary exchanges	Number	7
23	FX_local_to_Index_Currency	Exchange rate from local currency to index currency	Number	7

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24	Mcap_Units_Index_Currency	Market capitalization or units (price weighted indices) of the components in index currency	Number	2
25	Weight	Weighting of the component in the index	Number	20
26	Index_Settlement_Value	Index final settlement value	Number	2
27	Index_Value_high	Index high value on report date	Number	2
28	Index_Value_low	Index low value on report date	Number	2
29	Index_Close	Index close value on report date	Number	2
30	Index_Close_not_rounded	Index close value on report date (unrounded)	Number	12

2.6.2. Open Composition Files

Open composition files provide index and component information for Digital Asset indices based on index adjustments to be effective the next index dissemination day.

- File name:
  - opencomposition_xxxxx_YYYYMMDD (history available for 90 days)
- File type: .csv
- File specification: semicolon separated
- File frequency: daily on D-1 COB and effective for the next day

Column ID	Attribute	Description	Data Type	Data Format
1	Next_Trading_Day	Next dissemination date	Date	YYYY-MM-DD
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index_ISIN	Index ISIN	Text	12
5	Index_Type	Index calculation type (Price, Net Return, Gross Return)	Text	12
6	Index_Currency	Index currency	Text	3
7	Index_Component_Count	Number of components in the index on report date	Number	0
8	Index_Mcap_Units	Index market capitalization in index currency on report date	Number	0
9	Index_Divisor	Index divisor on report date	Number	0
10	Internal_Key	Unique identifier of the constituent	Text	6
11	Ticker	Ticker of the constituent	Text	10
12	RIC	Constituent Reuters ticker	Text	12
13	Instrument_Name	Constituent name	Text	50
14	Currency	Constituent ISO currency code	Text	3
15	Sector	Constituent sector classification based on the Bitcoin Suisee Global Crypto Taxonomy	Text	255
16	Subsector	Constituent subsector classification based on the Bitcoin Suisee Global Crypto Taxonomy	Text	255
17	Weightfactor	Factor used to calculate units in price weighted indices	Number	0
18	Close_unadjusted_local	Arithmetic average of the prices from the primary exchanges	Number	7
19	Close_adjusted_local	Adjusted arithmetic average of the prices from the primary exchanges	Number	7

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20	FX_local_to_Index_Currency	Exchange rate from local currency to index currency	Number	7
21	Mcap_Units_Index_Currency	Market capitalization or units (price weighted indices) of the components in index currency	Number	2
22	Weight	Weighting of the component in the index	Number	20
23	Event_next_trading_day	Indication if Corporate Action Event effective next trading day (1 or 0)	Number	0

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3. Corporate Action Files

3.1. Common Files

3.1.1. Withholding Tax

The aim of the file is to provide the withholding taxes per country that STOXX uses to adjust the dividend payments in the net return Indices.

> File name: Withholding_Taxes_YYYYMMDD
> File type: .csv
> File specification: semicolon separated
> File frequency: on ad-hoc basis when STOXX becomes aware of a change in the withholding tax of a country

Column ID	Attribute	Description	Data File	Data Format
1	Effective Date	Starting date of data validity	Date	DD.MM.YYYY
2	Country	Country Name	Text	255
3	Code	ISO Country Code	Text	2
4	WHT	Withholding tax applicable to the dividends paid by a company incorporated in the relevant country	Number	7
5	Exceptions	Exceptions to the withholding taxes	Text	255

3.2. Corporate Action Forecast Files

3.2.1. Corporate Actions Forecast

The corporate actions forecast provides corporate actions information for the underlying stocks for the equity indices calculated by STOXX. The file intends to provide a rolling 90 days preliminary forecast of all known and verified corporate actions that will affect an index and outline how the index adjustments will be made. The data are updated on regular basis as specified below. Unconfirmed or unclear events will not be displayed in the forecasts. Due to short-terms announcements or late changes the forecast should be considered as subject to change at any time. It is advisable to download the forecasts on a regular basis and subscribe to the mailing lists to obtain short term announcements and late announced changes.

The file is displayed only for the Main Symbol of the Index.

> File name:
  o CAForecast_xxxxx_YYYYMMDD (history available for 90 days)
>
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

CA_Forecast files are published on a regularly basis during the day.

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Publications	Approx. Publication time
1st publication	Between 04.00 to 06.00 CET
2nd publication	Between 08:00 to 10:00 CET
3rd publication	Between 12.00 to 14.00 CET
4th publication	Between 18.00 to 20.00 CET

Adhoc publications might occur during the day, in case of late announced events that requires an intraday correction.

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	YYYYMMDD
2	Date_Effective	The ex-date of the corporate action	Date	YYYYMMDD
3	Index_Symbol	Index master symbol	Text	8
4	Internal_Key	Constituent unique identifier	Text	6
5	ISIN	Constituent ISIN	Text	12
6	Company_Name	Constituent name	Text	50
7	Corporate_Action_Type	Type of Corporate actions (if more than one, each type is one line) CASH DIVIDEND SPECIAL CASH DIVIDEND STOCK DIVIDEND STOCK DIVIDEND (FROM TREASURY) - STANDARD CASH STOCK DIVIDEND (FROM TREASURY) - SPECIAL CASH STOCK DIVIDEND OF ANOTHER COMPANY STOCK SPLITS RIGHTS ISSUE SPIN-OFF ONLY PRICE ADJUSTMENT NUMBER OF SHARES CHANGE FREE FLOAT FACTOR CHANGE WEIGHT_FACTOR CHANGE CAP_FACTOR CHANGE ATTRIBUTE CHANGE DELETION ADDITION M&A FORECAST SPIN-OFF FORECAST	Text	255
8	Cash_Dividend_Gross_Amount	Gross amount of a cash / special dividend linked the constituent	Number	7
9	Cash_Dividend_Net_Amount	Net amount of a cash / special dividend linked the constituent	Number	7
10	Cash_Dividend_Currency	Currency of the cash / special dividend linked the constituent	Text	3
11	Corporate_Action_Description	Description of the corporate action including terms (e.g. stock split 2 new shares for 1 old share, etc.)	Text	500
12	Index_Shares	Number of the shares on report date	Number	0
13	Index_New_Shares	Number of the shares on next dissemination day	Number	0
14	Free_Float	Free float of the component on the report date	Number	4
15	New_Free_Float	Free float of the component on next dissemination day	Number	4

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16	Weightfactor	Old weightfactor in case of weightfactor change	Number	0
17	New_Weightfactor	New weightfactor in case of weightfactor change	Number	0
18	Capfactor	Old capfactor in case of capfactor change	Number	7
19	New_Capfactor	New capfactor in case of capfactor change	Number	7
20	Adj_Formula	Price adjustment formula or empty	Text	4000
21	Comment	Additional comments or empty	Text	-
22	Applicable_To_Price_Index	Possible values: - X: if the event is applicable to the relevant version of the index Empty: if not applicable to the relevant version of the index	Text or empty	1
23	Applicable_to_Gross_Index	Possible values: - X: if the event is applicable to the relevant version of the index Empty: if not applicable to the relevant version of the index	Text or empty	1
24	Applicable_to_Net_Index	Possible values: - X: if the event is applicable to the relevant version of the index Empty: if not applicable to the relevant version of the index	Text or empty	1

3.2.2. Components Corporate Actions Forecast

The aim of the file is to provide a correspondence between the Internal key and other referential codes commonly used in the financial industry for constituents used in the composition of Equity Indices. It provides as well referential information related to each constituent, such as SEDOL code and Industry classification. The file should be read in conjunction with Corporate Actions Forecast File.

The file is displayed only for the Main Symbol of the Index.

The Components Forecast file is generated in multiple versions accordingly to the Third-Party Data license the clients is entitled to and as described in section 1.2 of the Index File Guide.

- File name:
  - CCAForecast_P###_xxxxx_YYYYMMDD (history available for 90 days)
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

Number of Publications	Approx. Publication time
1st publication	Between 04.00 to 06.00 CET
2nd publication	Between 08:00 to 10:00 CET
3rd publication	Between 12.00 to 14.00 CET
4th publication	Between 18.00 to 20.00 CET

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Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	YYYYMMDD
2	Valid_From	Date (start of the day) for which the Constituent is active, by default correspond to Date, or a future date	Date	YYYYMMDD
3	Valid_To	Date (End of the day) until when the Constituent is active, by default correspond 99991231, or a defined date in the future	Date	YYYYMMDD
4	Index_Symbol	Index master symbol	Text	8
5	Internal_Key	Constituent unique identifier	Text	6
6	ISIN	Constituent ISIN	Text	12
7	Company_Name	Constituent name	Text	50
8	RIC_Code	Constituent Refinitiv ticker	Text	21
9	BBG_Code	Constituent Bloomberg ticker	Text	47
10	SEDOL	Constituent SEDOL Identifier (only displayed if Licensed)	Text	7
11	Country	Constituent ISO country code	Text	2
12	Currency	Constituent ISO currency code	Text	3
13	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
14	Industry	Industry Code (subject to applicable Classification)	Text	2
15	Supersector	Supersector Code (subject to applicable Classification)	Text	4
16	Sector	Sector code (subject to applicable Classification)	Text	6
17	Subsector	Subsector code (subject to applicable Classification)	Text	8
[18..22]	[Reserved]	Columns reserved in case new data is to be added	N/A	N/A
23	Date_Effective	Date (start of the day) when Event will be effective in the corresponding index	Date	YYYYMMDD
24	Corporate_Action_Typ e	Event taking place in the corresponding index Can take the following values: ADDITION; DELETION; ATTRIBUTE CHANGE	Text	255
25	New_Internal_Key	Constituent unique identifier	Text	6
26	New_ISIN	Constituent ISIN on next dissemination day	Text	12
27	New_Company_Name	Constituent name on next dissemination day	Text	255
28	New_RIC_Code	Constituent Refinitiv ticker on next dissemination day	Text	21
29	New_BBG_Code	Constituent Bloomberg ticker on next dissemination day	Text	47
30	New_SEDOL	Constituent SEDOL Identifier on next dissemination day (only displayed if Licensed)	Text	7
31	New_Country	Constituent ISO country code on next dissemination day	Text	2
32	New_Currency	Constituent ISO currency code on next dissemination day	Text	3
33	New_Exchange	Stock exchange where the constituent is traded on next dissemination day	Text	255
34	New_Industry	Industry Code (subject to applicable Classification) on next dissemination day	Text	2
35	New_Supersector	Supersector Code (subject to applicable Classification) on next dissemination day	Text	4
36	New_Sector	Sector code (subject to applicable Classification) on next dissemination day	Text	6
37	New_Subsector	Subsector code (subject to applicable Classification) on next dissemination day	Text	8
[38..43]	[Reserved]	Columns reserved in case new data is to be added	N/A	N/A

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3.3. Corporate Actions t+1 files

The file is generated on daily basis at close of Business and provides an overview of the Corporate Actions and Dividends per Index effective the next trading day.

The file is displayed only for the Main Symbol of the Index..

> File name:
    - corporateactions_xxxxx_YYYYMMDD (history available for 90 days)
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	YYYY-MM-DD
2	Next_Trading_Day	Next dissemination day	Date	YYYY-MM-DD
3	Index_Symbol	Index master symbol	Text	8
4	Internal_Key	Constituent unique identifier	Text	6
5	ISIN	Constituent ISIN	Text	12
6	Company_Name	Constituent name	Text	50
7	Corporate_Action_Type	Type of Corporate actions (if more than one, each type one line) ISIN CHANGE; CASH DIVIDEND; SPECIAL CASH DIVIDEND; STOCK DIVIDEND; STOCK DIVIDEND (FROM TREASURY) - STANDARD CASH; STOCK DIVIDEND (FROM TREASURY) - SPECIAL CASH; STOCK DIVIDEND OF ANOTHER COMPANY; STOCK SPLIT; RIGHTS ISSUE; SPIN-OFF; ONLY PRICE ADJUSTMENT; COMPLEX OTHER EVENT; NEW SECURITY; INSERTION; DELETION; LISTING CHANGE; ATTRIBUTE CHANGE; FREE FLOAT CHANGE; NUMBER OF SHARES CHANGE	Text	255
8	Cash_Dividend_Gross_Amount	Gross amount of a cash / special dividend linked the constituent	Number	7
9	Cash_Dividend_Net_Amount	Net amount of a cash / special dividend linked the constituent	Number	7
10	Cash_Dividend_Currency	Currency of the cash / special dividend linked the constituent	Text	3
11	Corporate_Action_Description	Description of the corporate action including terms (e.g. stock split 2 new shares for 1 old share, etc.)	Text	500
12	Index_Shares	Number of the shares on report date	Number	0
13	Index_New_Shares	Number of the shares on next dissemination day	Number	0
14	Free_Float	Free float of the component on the report date	Number	4
15	New_Free_Float	Free float of the component on next dissemination day	Number	4
16	Close_Local	Unadjusted closing price in local currency of the constituent	Number	7
17	Adjusted_Close_local_Priceindex	Adjusted closing price in local currency of the constituent for next dissemination day (Price return version)	Number	7
18	Adjusted_Close_local_Returnindex_net	Adjusted closing price in local currency of the constituent for next dissemination day (Net return version)	Number	7
19	Adjusted_Close_local_Returnindex_gross	Adjusted closing price in local currency of the constituent for next dissemination day (Gross return version)	Number	7

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20	PriceIndex_Adj_Factor	Adjustment factor (multiplicative factor for close to arrive at adjusted price) for price return version	Number	7
21	ReturnIndex_Adj_Factor_net	Adjustment factor (multiplicative factor for close to arrive at adjusted price) for net return version	Number	7
22	ReturnIndex_Adj_Factor_gross	Adjustment factor (multiplicative factor for close to arrive at adjusted price) for gross return version	Number	7

3.4. ECPI Projected Open File T+5

Projected Open composition files provide index and component information for Equity indices based on index adjustments to be effective the next five index dissemination days. The file is generated on daily basis at close of Business and provides an overview of the Corporate Actions and Dividends per Index effective the next five trading days. Each day is represented in corresponding sheet T+0, T+1, T+2, T+3, T+4, T+5.

The file is displayed only for the Main Symbol of the Index.

- > File name: YYYYMMDD_xxxxx_PROJECTED_OPEN_FILE
- > File type: .xlsx
- > File specification: semicolon separated
- > File frequency: daily

	Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8	Column 9
Row 1	INDEX NAME	ECPI Global ESG MultiTrend Index NTR							
Row 2	INDEX TICKER	GALPH3TN							
Row 3	INDEX VALUE	1373.529511							
Row 4	ADJ MARKET CAP	881883709.5							
Row 5	ADJ DIVISOR	642056.6156							
Row 6	INDEX DIVIDEND	0							
Row 7	CALCULATION DATE	20260326							
Row 8	PROJECTION	T+0							
Row 9	CALCULATION	Standard Calculation							
Row 10									
Row 11	EFFECTIVE DATE	COMPANY	RIC	BLOOMBERG TICKER	ISIN	STOCK KEY	CURRENCY CODE	LOCAL PRICE	FX RATE
Row 12+n	20260326	AbbVie Inc.	ABBV.N	ABBV UN	US00287Y1091	280694	USD	207.18	0.864304235

	Column 10	Colur	Column 12	Column 13	Column 14	Column 15	Column 16	Column 17	Column 18
Row 1									
Row 2									
Row 3									
Row 4									
Row 5									
Row 6									
Row 7									
Row 8									
Row 9									
Row 10									
Row 11	SHARES OUTSTANDING	IWF	AWF	INDEX SHARES	DIVIDEND	NET DIVIDEND	ACTION TYPE	INDEX UNIT NUMBER OF SHARES	INDEX LEVELS POINTS
Row 12+n	1767385000	1	3.00389E-05	53090.34721	0.71	0.497	Dividend	0.082687953	14.80664658

Column ID	Row ID	Attribute	Description	Data Type	Data Format
1	1	INDEX NAME	Full Index Name	Text	255
1	2	INDEX TICKER	Index Ticker	Text	255
1	3	INDEX VALUE	End of Day Index Value	Number	12
1	4	ADJ MARKET CAP	Adjusted Index market capitalization on report date	Number	12
1	5	ADJ DIVISOR	Adjusted Index divisor on report date	Number	12
1	6	INDEX DIVIDEND	Total Dividend paid to index points	Number	12
1	7	CALCULATION DATE	Report Date	Date	YYYY/MM/DD
1	8	PROJECTION	Projected Dates (T+0, T+1, T+2, T+3, T+4, T+5)	Text	3
1	9	CALCULATION	Index Calculation Type	Text	225
1	11	EFFECTIVE DATE	Starting date of data validity	Date	YYYY/MM/DD
2	11	COMPANY	Constituent name	Text	50
3	11	RIC	Constituent Refinitiv ticker	Text	21
4	11	BLOOMBERG TICKER	Constituent Bloomberg ticker	Text	47
5	11	ISIN	Constituent ISIN	Text	12
6	11	STOCK KEY	Constituent unique identifier	Text	225
7	11	CURRENCY CODE	Constituent ISO currency code	Text	3
8	11	LOCAL PRICE	Constituent unadjusted closing price in local currency	Number	2

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9	11	FX RATE	Currency Exchange rate from constituent local currency to index currency	Number	20
10	11	SHARES OUTSTANDING	Number of the shares of the constituent	Number	0
11	11	IWF	Constituent free float factor	Number	14
12	11	AWF	Adjustment weight factor of stock assigned at each index rebalancing date	Number	14
13	11	INDEX SHARES	Shares outstanding adjusted by AWF	Number	10
14	11	DIVIDEND	Gross amount of a cash / special dividend linked the constituent	Number	7
15	11	NET DIVIDEND	Net amount of a cash / special dividend linked the constituent	Number	7
16	11	ACTION TYPE	Corporate Action type (if more than one, each type is one line) Dividend Special Dividend Dividend Adjustment Drop Add Price Adjustment Share Change Share Change - Rebalance IWF Change IWF Change - Rebalance AWF Change AWF Change - Rebalance Stock Split Reverse Split	Text	255
17	11	INDEX UNIT NUMBER OF SHARES	Outstanding number of shares adjusted by the IWF and AWF and projected divisor	Number	20
18	11	INDEX LEVELS POINTS	Index Unit Number of Shares in index currency	Number	20

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4. Index Review Files

4.1. Common Files

4.1.1. Review Calendar

The aim of the file is to provide an overview of review publication and implementation dates for indices reviewed in the upcoming month.

- File Name: STOXXIndexReviewCalendar_YYYYMMDD
- File Name: DAXIndexReviewCalendar_YYYYMMDD
- File Name: DigitalAssetReviewCalendar_YYYYMMDD

With YYYYMMDD being the first trading day of the following month,
or YYYYMMDD will be the date of the correction, in case of correction or addition of new indices intramonth for the STOXXIndexReviewCalendar/ DAXIndexReviewCalendar of the current month.

- File Type: .csv
- File Frequency: Monthly
- File specification: semicolon separated

Column ID	Attribute	Description	Data Type	Data Format
1	Supertype	Index supertype	Text	255
2	Symbol	Index symbol	Text	8
3	Full_Name	Index name	Text	255
4	Selection List Publication	Publication date of the selection list (if applicable)	Date	dd.mm.yyyy
5	Components Announcement	Publication date of the component announcement (if applicable)	Date	dd.mm.yyyy
6	Underlying Data Announcement	Publication date of the underlying data announcement (if applicable)	Date	dd.mm.yyyy
7	Effective Date	Effective date of review implementation	Date	dd.mm.yyyy

4.2. Quarterly Index Review Data - STOXX Indices

4.2.1. Preliminary Free-Float

The aim of the file is to provide indication on the Free-Float data used to perform the upcoming Quarterly Review.

The file is displayed only for the Main Symbol of the Index.

- File name: preliminaryfloats_P###_YYYYMMDD with P### = Permissioned Third Party data,
    - preliminaryfloats_P000_YYYYMMDD – This file includes all reference data

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    - preliminaryfloats_P001_YYYYMMDD – This file excludes SEDOL codes
- File type: .csv
- File specification: semicolon separated
- File frequency: 1st trading day of March, June, September, December at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Report_Date	Report date	Date	YYYY-MM-DD
2	Next_effective_Day	Next effective date (Monday following the 3rd Friday of March, June, September, December)	Date	YYYY-MM-DD
3	Internal_Key	Constituent unique identifier	Text	6
4	ISIN	Constituent ISIN	Text	12
5	Company Name	Constituent name	Text	50
6	RIC	Constituent Refinitiv ticker	Text	21
7	BBG Code	Constituent Bloomberg ticker	Text	47
8	Sedol	Constituent SEDOL Identifier (only displayed if Licensed)	Text	7
9	Country	Constituent ISO country code	Text	2
10	Preliminary_Free_Float	Future Free float of the constituent	Number	4

4.2.2. Foreign Ownership Adjus ted Free Float File

The aim of the file is to provide an indication on the FOR adjusted free float data used to perform the upcoming Quarterly Review.

- File name:
    - STOXXforadjustedfreefloat_P###_YYYYMMDD with P### = Permissioned Third-Party data
    - STOXXforadjustedfreefloat_P000_YYYYMMDD – This file includes all reference data
    - STOXXforadjustedfreefloat_P001_YYYYMMDD – This file excludes SEDOL codes
- File type: .csv
- File specification: semicolon separated
- File frequency: Wednesday before 2nd Friday of March, June, September, December at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Report_Date	Report date	Date	YYYY-MM-DD
2	Next_effective_Day	Next effective date (Monday following the 3rd Friday of March, June, September, December)	Date	YYYY-MM-DD
3	Internal_Key	Constituent unique identifier	Text	6
4	ISIN	Constituent ISIN	Text	12
5	Company Name	Constituent name	Text	50
6	RIC	Constituent Reuters ticker	Text	21
7	BBG Code	Constituent Bloomberg ticker	Text	47
8	Sedol	Constituent SEDOL Identifier (only displayed if Licensed)	Text	7
9	Country	Constituent ISO country code	Text	2
10	STOXXforadjusted_Free _Float	Future FOR adjusted Free float of the constituent	Number	4

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4.2.3. Group Entity Data

The aim of the files is to provide the set of Group Entities to be used while calculating and applying group entity weighting cap factor. Group Entity files contain constituent information based on closing values as of specific cut-off date. The files are available to license holders based on permissioned package.

- File name:
  - STOXXGroupEntity_P000_YYYYMMDD – This file includes all reference data
  - STOXXGroupEntity_P001_YYYYMMDD – This file excludes SEDOL codes
- File type: .csv
- File specification: semicolon separated
- File frequency: quarterly

Column ID	Attribute	Description	Data Type	Data Format
1	Report_Date	Report date	Date	YYYY-MM-DD
2	Next_effective_Day	Next effective date (Monday following the 3rd Friday of March, June, September, December)	Date	YYYY-MM-DD
3	Internal_Key	Constituent unique identifier	Text	6
4	ISIN	Constituent ISIN	Text	12
5	Company Name	Constituent name	Text	50
6	RIC	Constituent Reuters ticker	Text	21
7	BBG Code	Constituent Bloomberg ticker	Text	47
8	Sedol	Constituent SEDOL Identifier (only displayed if Licensed)	Text	7
9	Country	Constituent ISO country code	Text	2
10	Group_Entity_Code	Group Entity Identifier	Text	8

4.3. Equity Selection Lists – STOXX Indices

4.3.1. Selection List - Public (as from 01.11.2024)

The aim of the file is to provide a-selection list for defined STOXX Blue-Chip Indices. It is produced for indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action. The file is publicly available on STOXX Website.

- File Name: slpublic_xxxxx_YYYYMMDD
- File Type: .csv
- File Frequency: Monthly (exact time depends on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index ISIN	Index ISIN	Text	12
5	Internal_Key	Unique identifier of the constituent	Text	6
6	ISIN	Constituent ISIN	Text	12
7	RIC	Constituent Refinitiv ticker	Text	21
8	Instrument_Name	Constituent name	Text	50

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9	Country	Constituent ISO country code	Text	2
10	Currency	Constituent ISO currency code	Text	3
11	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
12	Index Membership	Company flag (Y or Blank)	Text	1
13	Rank (FINAL)	Rank in the selection list	Number	0
14	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
15	Comment		Text	255
16	Rank 2 (FINAL)	New Ranking of constituents, applicable for indices which are using a double ranking methodology.	Number	0
17	Rank 2 (PREVIOUS)	Previous Ranking of constituents, applicable for indices which are using a double ranking methodology.	Number	0

4.3.2. Pre-Selection List

The aim of the file is to provide a pre-selection list for defined STOXX Blue-Chip Indices. It is produced for indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action. Pre-selection lists can also indicate possible changes in the composition of the index at the next review.

- File Name: psl_P###_xxxxx_YYYYMMDD
- 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	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index ISIN	Index ISIN	Text	12
5	Internal_Key	Unique identifier of the constituent	Text	6
6	ISIN	Constituent ISIN	Text	12
7	SEDOL	Constituent SEDOL	Text	7
8	RIC	Constituent Refinitiv ticker	Text	21
9	Instrument_Name	Constituent name	Text	50
10	Country	Constituent ISO country code	Text	2
11	Currency	Constituent ISO currency code	Text	3
12	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
13	Industry	Industry Code (subject to applicable Classification)	Text	2
14	Supersector	Supersector Code (subject to applicable Classification)	Text	4
15	Sector	Sector code (subject to applicable Classification)	Text	6
16	Subsector	Subsector code (subject to applicable Classification)	Text	8
17	Index Membership	Company flag (Y or Blank)	Text	1
18	FF Mcap (MEUR)	Free float market capitalization in Millions in currency EUR	Number	8

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19	Rank (FINAL)	Rank in the selection list	Number	0
20	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
21	Comment		Text	255
22	Rank 2 (FINAL)	New Ranking of constituents, applicable for indices which are using a double ranking methodology.	Number	0
23	Rank 2 (PREVIOUS)	Previous Ranking of constituents, applicable for indices which are using a double ranking methodology.	Number	0
24	Sector Weight	Weight at a sector level	Number	2
25	Cumulative Sector Weight	Cumulative sector weight at a sector level	Number	2

4.3.3. Selection List - General Template

The aim of the file is to provide the selection lists which are produced for indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action.

- File Name: sl_P###_xxxxx_YYYYMMDD
- File Type: .csv
- File specification: semicolon separated
- File Frequency: monthly/quarterly (exact time depends on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index ISIN	Index ISIN	Text	12
5	Internal_Key	Unique identifier of the constituent	Text	6
6	ISIN	Constituent ISIN	Text	12
7	SEDOL	Constituent SEDOL	Text	7
8	RIC	Constituent Refinitiv ticker	Text	21
9	Instrument_Name	Constituent name	Text	50
10	Country	Constituent ISO country code	Text	2
11	Currency	Constituent ISO currency code	Text	3
12	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
13	Industry	Industry Code (subject to applicable Classification)	Text	2
14	Supersector	Supersector Code (subject to applicable Classification)	Text	4
15	Sector	Sector code (subject to applicable Classification)	Text	6
16	Subsector	Subsector code (subject to applicable Classification)	Text	8
17	Index Membership	Company flag (Y or Blank), or Company size (Large, Mid, Small or Blank) – Blank for sl_sxxp, sl_sxa1e, sl_sxp1e in March, June, September, December	Text	5
18	FF Mcap (MEUR)	Free float market capitalization in Millions in currency EUR	Number	8
19	Rank (FINAL)	Rank in the selection list	Number	0
20	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
21	Comments	Comments	Text	255
22	Rank 2 (FINAL)	New Ranking of constituents, applicable for indices which are using a double ranking methodology.	Number	0

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23	Rank 2 (PREVIOUS)	Previous Ranking of constituents, applicable for indices which are using a double ranking methodology.	Number	0

Note:

The selection lists which are produced for STOXX Global Infrastructure Suppliers 50 and STOXX Global Extended Infrastructure 100 indices contain Attributes with different Data Type and Data Format as described in Selection list – General template:

13	Industry	Industry Code (subject to applicable Classification)	Text	255
14	Supersector	Supersector Code (subject to applicable Classification)	(Blank)	(Blank)
15	Sector	Sector code (subject to applicable Classification)	(Blank)	(Blank)
16	Subsector	Subsector code (subject to applicable Classification)	(Blank)	(Blank)

4.3.4. Selection List - Select Dividend Indices

The aim of the file is to provide the selection lists which are produced for Select Dividend Indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action. Selection lists can also indicate possible changes in the composition of the index at the next review.

> File Name: sl_P###_xxxxx_YYYYMMDD
> File Type: .csv
> File specification: semicolon separated
> File Frequency: Quarterly in March, June, September and December (beginning of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index ISIN	Index ISIN	Text	12
5	Internal_Key	Unique identifier of the constituent	Text	6
6	ISIN	Constituent ISIN	Text	12
7	SEDOL	Constituent SEDOL	Text	7
8	RIC	Constituent Refinitiv ticker	Text	21
9	Instrument_Name	Constituent name	Text	50
10	Country	Constituent ISO country code	Text	2
11	Currency	Constituent ISO currency code	Text	3
12	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
13	Industry	Industry Code (subject to applicable Classification)	Text	2

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14	Supersector	Supersector Code (subject to applicable Classification)	Text	4
15	Sector	Sector code (subject to applicable Classification)	Text	6
16	Subsector	Subsector code (subject to applicable Classification)	Text	8
17	Index Membership	Company flag (Y or Blank)	Text	1
18	FF Mcap (MEUR)	Free float market capitalization in Millions in currency EUR	Number	8
19	Rank (FINAL)	Rank in the selection list	Number	0
20	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
21	Comments	Comments	Text	255
22	Rank 2 (FINAL)	Not applicable	Number	0
23	Rank 2 (PREVIOUS)	Not applicable	Number	0
24	Net Dividend Yield	Dividend Yield of the company	Number	2
25	Country Dividend Yield	Dividend Yield of the country	Number	2
26	Regional Dividend Yield	Dividend Yield of the region	Number	2

4.3.5. Select Dividend Data - Select Dividend Indices (as from 03.02.2025)

The aim of the file is to provide insights into how the underlying Dividend Per Share (DPS) data is used in the calculation of the Indicated Annualized Dividend for securities within the STOXX Select Dividend indices. These files include the DPS data for securities in the research universe of each respective STOXX Select Dividend index.

> File Name: sdd_P000_[xxxxx]_YYYYMMDD; sdd_P001_[xxxxx]_YYYYMMDD
> File Type: .csv
> File specification: semicolon separated
> File Frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index_ISIN	Index ISIN	Text	12
5	Internal_Key	Unique identifier of the constituent	Text	6
6	ISIN	Constituent ISIN	Text	12
7	SEDOL	Constituent SEDOL (subject to Third-Party data license)	Text	7
8	RIC	Constituent Refinitiv ticker	Text	21
9	Instrument_Name	Constituent name	Text	50
10	Country	Constituent ISO country code	Text	2
11	Currency	Constituent ISO currency code	Text	3
12	ExDate	Effective date of the payment	Date	yyyymmdd
13	Gross_Dividend	Gross Dividend per share	Number	9
14	Net_Dividend	Net Dividend per share	Number	9
15	Div_Currency	Dividend ISO currency code	Text	3

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16	Div_Frequency	Payment frequency	Text	11
17	Comment	Additional comments or empty	Text	255

4.4. Equity Selection Lists – DAX Indices (as from 01.03.2024)

4.4.1. Selection List - Public (as from 01.11.2024)

The aim of the file is to provide the selection lists which are produced for indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action. The file is publicly available on STOXX Website.

- File name: slpublic_xxxxx_YYYYMMDD, where YYYYMMDD 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)

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file is generated	Date	yyyymmdd
2	Index_Symbol	Index Symbol	Text	8
3	Index_Name	Index Name	Text	255
4	Index ISIN	Index ISIN	Text	12
5	Internal_Key	Unique identifier of the constituent	Text	4
6	ISIN	Constituent ISIN	Text	12
7	RIC	Constituent Refinitiv ticker	Text	21
8	Instrument_Name	Constituent Name	Text	255
9	Country	Constituent ISO country code	Text	2
10	Currency	Constituent ISO currency code	Text	3
11	Exchange	Stock exchange where the constituent is traded as written in the Index Methodology Guide	Text	255
12	Index Membership	Company flag (Y or Blank) Contains Index Main Symbol for DAX branded indices	Text	8
13	Rank (FINAL)	New Ranking of constituents according to Index methodology: for example - Rank in the Selection List per FF MCAP for DAX Selection indices - Rank in the Selection List per 12-month turnover for Scale 30 index - Rank in the Selection List per dividend yield for DAXplus Maximum Dividend, DivDAX and DivMSDAX - Rank in the Selection List per export ratio for DAXplus Export Strategy - Rank in the Selection List per absolute turnover with the future DAX ranked 1 to 40 for idDAX 50 Equal Weight	Number	0

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14	Rank (PREVIOUS)	Previous Ranking of constituents according to Index methodology: for example - Rank in the Selection List per FF MCAP for DAX Selection indices - Rank in the Selection List per 12-month turnover for Scale 30 index - Rank in the Selection List per dividend yield for DAXplus Maximum Dividend, DivDAX and DivMSDAX - Rank in the Selection List per export ratio for DAXplus Export Strategy - Rank in the Selection List per absolute turnover with the future DAX ranked 1 to 40 for idDAX 50 Equal Weight	Number	0
15	Comment	Additional Comments or Empty, subject to index methodology (see below note for Comment display order) <u>Selection Indices</u>: ("Other share type in selection index", "Other share type is ranked", "Exclusion List", "30 days rule, "No VWAP", "No Continuous Trading", "ESG criteria not fulfilled", "No ESG score available" or blank) <u>Scale Indices</u> "Not traded on Xetra", "30 Days Rule" <u>Dax+ MaxDiv Indices, DivDAX and DivMSDAX</u> "No dividend within next chaining period / dividend yield last period / rank value = minimum dividend yield next period"; "ADTV and/or Free-Float Market Cap and/or Price Momentum below limit"	Text	255
16	Rank 2 (FINAL)	New Ranking of constituents, applicable for indices which are using a double ranking methodology. For example Rank in the Selection List per by ESG score for DAX 50 ESG	Number	0
17	Rank 2 (PREVIOUS)	Previous Ranking of constituents, applicable for indices which are using a double ranking methodology. For example Rank in the Selection List per by ESG score for DAX 50 ESG	Number	0

Note related to the comment field:

- For DAX Selection indices: 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 order
Other share type in selection index	1
Other share type is ranked	2
Exclusion List	3
30 days rule	4
No VWAP	5
No Continuous Trading	6
blank	7

- For DAX 50 ESG indices: The comments are displayed in the following order

Comment	Priority order

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No ESG score available	1
ESG criteria not fulfilled	2

4.4.2. Selection List – General template

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: sl_P###_xxxxx_YYYYMMDD
> 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	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index ISIN	Index ISIN	Text	12
5	Internal_Key	Unique identifier of the constituent	Text	6
6	ISIN	Constituent ISIN	Text	12
7	SEDOL	Constituent SEDOL	Text	7
8	RIC	Constituent Refinitiv ticker	Text	21
9	Instrument_Name	Constituent name	Text	50
10	Country	Constituent ISO country code	Text	2
11	Currency	Constituent ISO currency code	Text	3
12	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
13	Industry	Industry Code (subject to applicable Classification)	Text	2
14	Supersector	Supersector Code (subject to applicable Classification)	Text	4
15	Sector	Sector code (subject to applicable Classification)	Text	6
16	Subsector	Subsector code (subject to applicable Classification)	Text	8
17	Index Membership	Company flag (Y or Blank) Contains Index Main Symbol for DAX branded indices	Text	8
18	FF Mcap (MEUR)	Free float market capitalization in Millions in currency EUR	Number	8
19	Rank (FINAL)	New Ranking of constituents according to Index methodology: for example - Rank in the Selection List per FF MCAP for DAX Selection indices - Rank in the Selection List per 12-month turnover for Scale 30 index - Rank in the Selection List per dividend yield for DAXplus Maximum Dividend, DivDAX and DivMSDAX - Rank in the Selection List per export ratio for DAXplus Export Strategy - Rank in the Selection List per absolute turnover with the future DAX ranked 1 to 40 for idDAX 50 Equal Weight	Number	0
20	Rank (PREVIOUS)	Previous Ranking of constituents according to Index methodology: for example - Rank in the Selection List per FF MCAP for DAX Selection	Number	0

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21		indices - Rank in the Selection List per 12-month turnover for Scale 30 index - Rank in the Selection List per dividend yield for DAXplus Maximum Dividend, DivDAX and DivMSDAX - Rank in the Selection List per export ratio for DAXplus Export Strategy - Rank in the Selection List per absolute turnover with the future DAX ranked 1 to 40 for idDAX 50 Equal Weight		
21	Comment	Additional Comments or Empty, subject to index methodology (see below note for Comment display order) Selection Indices: ("Other share type in selection index", "Other share type is ranked", "Exclusion List", "30 days rule, "No VWAP", "No Continuous Trading", "ESG criteria not fulfilled", "No ESG score available" or blank) Scale Indices "Not traded on Xetra", "30 Days Rule" Dax+ MaxDiv Indices, DivDAX and DivMSDAX "No dividend within next chaining period / dividend yield last period / rank value = minimum dividend yield next period"; "ADTV and/or Free-Float Market Cap and/or Price Momentum below limit"	Text	255
22	Rank 2 (FINAL)	New Ranking of constituents, applicable for indices which are using a double ranking methodology. For example Rank in the Selection List per by ESG score for DAX 50 ESG	Number	0
23	Rank 2 (PREVIOUS)	Previous Ranking of constituents, applicable for indices which are using a double ranking methodology. For example Rank in the Selection List per by ESG score for DAX 50 ESG	Number	0
24	Number of Shares	Constituent number of shares	Number	0
25	Freefloat Factor	Constituent Freefloat	Number	4
26	Turnover Rate	Annual turnover rate (12 Month)	Number	2
27	Absolute Turnover	Absolute turnover in million EUR. Can be 3-month or 12-month turnover in million EUR subject to the index family	Number	8
28	Operative Headquarters Criteria	Operational Headquarters domiciled in Germany ("YES", "NO" or blank)	Text	3
29	Legal Domicile Criteria	Consistent Legal Domicile, in Germany, in EU or EFTA ("NO" or blank)	Text	2
30	DCGK Criteria	Indicator whether the requirements of the DCGK are met ("NO" or blank)	Text	19
31	Reporting Period End	End date of the reporting period	Date	DD.MM
32	Annual Financial Report breach	Indicator about the publication of the annual audited financial report ("Over 90 days", "Over 4 months" or blank)	Text	13
33	Half -yearly Financial Report breach	Indicator about the publication of the half-yearly financial report ("Over 45 days", "Over 3 months" or blank)	Text	13
34	Quarterly Financial Report breach	Indicator about the publication of the quarterly financial report ("Over 45 days", "Over 75 days" or blank)	Text	12
35	EBITDA Criteria	Indicator if EBITDA was positive in the two most recent fiscal years ("NO" or blank)	Text	2
36	Price_Momentum	Cumulative return over the last 12 months excluding the most recent month	Number	9
37	Close_Price	Constituent closing price on cut-off date	Number	3

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38	Dividend_Prev_Period	Previous period dividend, in EUR - DAXplus Maximum Dividend -> dividend with ex-date within the past 6 months from the review effective date - DivDAX &DivMSDAX -> dividend with ex-date within the past 12 months from the cut-off date	Number	7
39	Dividend_Projected	Projected dividend with ex-date within the next 6 months from the review effective date, in EUR	Number	7
40	Dividend_Yield_Prev_Period	Previous period dividend yield - DAXplus Maximum Dividend -> Dividend yield for the past 6 months from the review effective date - DivDAX &DivMSDAX -> Dividend yield for the past 12 months from the cut-off date	Number	9
41	Dividend_Yield_Projected	Projected dividend yield - DAXplus Maximum Dividend -> Projected dividend yield for the next 6 months from the review effective date	Number	9

Note related to the comment field:

- For DAX Selection indices: 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 order
Other share type in selection index	1
Other share type is ranked	2
Exclusion List	3
30 days rule	4
No VWAP	5
No Continuous Trading	6
blank	7

- For DAX 50 ESG indices: The comments are displayed in the following order:

Comment	Priority order
No ESG score available	1
ESG criteria not fulfilled	2

4.5. Equity Periodic Review Files – STOXX (as from 31.10.2023) – DAX (as from 01.03.2024)

The Equity Periodic Review 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. The file is displayed only for the Main Symbol of the Index.

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> File name: qr_P###_xxxxx_YYYYMMDD
> File type: .csv
> File specification: semicolon separated
> File frequency: quarterly

4.5.1. Component Announcement (as from 03.07.2025)

The aim of the file is to provide the indicative future composition list for selected indices. It displays future composition list and deletions from the index that will be done at review implementation. The file is displayed only for the Main Symbol of the Index.

The file is displayed only for the Main Symbol of the Index.

> File Name: qr_P###_xxxxx _YYYYMMDD
> File Type: .csv
> File Frequency: quarterly

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Review_Effective_Date	Next review date of the index	Date	yyyymmdd
3	Index_Symbol	Index symbol	Text	8
4	Index_Name	Index name	Text	255
5	Index ISIN	Index ISIN	Text	12
6	Internal_Key	Unique identifier of the constituent	Text	6
7	ISIN	Constituent ISIN	Text	12
8	SEDOL	Constituent SEDOL	Text	7
9	RIC	Constituent Refinitiv ticker	Text	21
10	Instrument_Name	Constituent name	Text	50
11	Country	Constituent ISO country code	Text	2
12	Currency	Constituent ISO currency code	Text	3
13	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
14	Industry	Industry Code (subject to applicable Classification)	Text	2
15	Supersector	Supersector Code (subject to applicable Classification)	Text	4
16	Sector	Sector code (subject to applicable Classification)	Text	6
17	Subsector	Subsector code (subject to applicable Classification)	Text	8
18	Close_Price	Not filled for Component Announcement	N/A	N/A
19	Close_Price_Currency	Not filled for Component Announcement	N/A	N/A
20	Close_Price_Local	Not filled for Component Announcement	N/A	N/A
21	FX_local_to_Index_Currency	Not filled for Component Announcement	N/A	N/A
22	New_Shares	Not filled for Component Announcement	N/A	N/A
23	New_Float	Not filled for Component Announcement	N/A	N/A
24	New_CapFactor	Not filled for Component Announcement	N/A	N/A
25	New_WeightFactor	Not filled for Component Announcement	N/A	N/A
26	New_Mcap_Units	Not filled for Component Announcement	N/A	N/A
27	Weights	Not filled for Component Announcement	N/A	N/A

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28	Index_Membership_Previous	Flag of the constituent in the index until review implementation date ("Y" or empty / "S", "M", "L" or empty for size indices / "S" as strong, "W" as weak or empty for TM Style indices)	Text	1
29	New_Index_Membership	New flag of the constituent in the index effective at the next review date ("Y" or empty / "S", "M", "L" or empty for size indices / "S" as strong, "W" as weak or empty for TM Style indices)	Text	1
30	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion" or empty)	Text	8

4.5.2. Underlying Data Announcement (as from 03.07.2025)

The aim of the file is to provide the future composition list for equity indices. It contains information regarding the components such as identification codes, component flag, free float market capitalization. The file also provides the deleted constituents from the previous index composition. The file is displayed only for the Main Symbol of the Index.

The file is displayed only for the Main Symbol of the Index.

> File Name: qr_P###_xxxxx_YYYYMMDD (quarterly reviews) or mn_P###_xxxxx_YYYYMMDD (monthly reviews)
> File Type: .csv
> File Frequency: Monthly / Quarterly / Semi-Annual / Annual (depending on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Review_Effective_Date	Next review date of the index	Date	yyyymmdd
3	Index_Symbol	Index symbol	Text	8
4	Index_Name	Index name	Text	255
5	Index ISIN	Index ISIN	Text	12
6	Internal_Key	Unique identifier of the constituent	Text	6
7	ISIN	Constituent ISIN	Text	12
8	SEDOL	Constituent SEDOL (subject to Third-Party data license)	Text	7
9	RIC	Constituent Refinitiv ticker	Text	21
10	Instrument_Name	Constituent name	Text	50
11	Country	Constituent ISO country code	Text	2
12	Currency	Constituent ISO currency code	Text	3
13	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
14	Industry	Industry Code (subject to applicable Classification)	Text	2
15	Supersector	Supersector Code (subject to applicable Classification)	Text	4
16	Sector	Sector code (subject to applicable Classification)	Text	6

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17	Subsector	Subsector code (subject to applicable Classification)	Text	8
18	Close_Price	Constituent closing price at the cut-off date (adjusted for CAs)	Number	7
19	Close_Price_Currency	Currency of the Constituent close price	Text	3
20	Close_Price_Local	Constituent closing price at the cut-off date in a local currency (adjusted for CAs)	Number	7
21	FX_local_to_Index_Currency	Currency Exchange rate from constituent local currency to index currency	Number	7
22	New_Shares	Number of shares effective at the next Review date (only filled for MCAP weighted indices)	Number	0
23	New_Float	Free Float factor effective at the next Review date (only filled for MCAP weighted indices)	Number	4
24	New_CapFactor	Constituent capping factor effective at the next Review date	Number	7
25	New_WeightFactor	Constituent weightfactor effective at the next review date (only filled for attribute weighted indices)	Number	0
26	New_Mcap_Units	New Market Capitalization effective at next Review date	Number	0
27	Weights	Indicative weight of the constituent	Number	5
28	Index_Membership_Previous	Flag of the constituent in the index until review implementation date (“Y” or empty / “S”, “M”, “L” or empty for size indices / “S” as strong, “W” as weak or empty for TM Style indices)	Text	1
29	New_Index_Membership	New flag of the constituent in the index effective at the next review date (“Y” or empty / “S”, “M”, “L” or empty for size indices / “S” as strong, “W” as weak or empty for TM Style indices)	Text	1
30	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date (“Addition”, “Deletion” or empty)	Text	8

4.5.3. Daily Proforma Files (as from 03.07.2025)

The aim of the Daily Proforma Files is to provide an accurate and up-to-date representation of the target index compositions, designed to simplify the index tracking process due to integration of information from the Underlying Data Announcement (UDA) files and the Corporate Actions Forecast updated daily throughout the review period. The Daily Proforma files contain composition changes as well as index constituent weights calculated based on the most recent available closing prices, providing target weights and composition changes at Review effective date.

The Daily Proforma files are supplemental to the Underlying Data Announcement (UDA) files. The Underlying Data Announcement (UDA) files continue to be the primary review publication and as stated in the respective STOXX and DAX Index Methodologies.

Estimated Publication time:

• APAC and Europe Regions: from 08:30 PM CET

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• America and Global: from 00:30 AM CET the following day

The file is displayed only for the Main Symbol of the Index.

> File Name: dp_P###_xxxxx_YYYYMMDD
> File Type: .csv
> File Frequency: daily starting the day after the UDA publication until the day preceding the implementation date (depending on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Review_Effective_Date	Next review date of the index	Date	yyyymmdd
3	Index_Symbol	Index symbol	Text	8
4	Index_Name	Index name	Text	255
5	Index ISIN	Index ISIN	Text	12
6	Internal_Key	Unique identifier of the constituent	Text	6
7	ISIN	Constituent ISIN	Text	12
8	SEDOL	Constituent SEDOL (subject to Third-Party data license)	Text	7
9	RIC	Constituent Refinitiv ticker	Text	21
10	Instrument_Name	Constituent name	Text	50
11	Country	Constituent ISO country code	Text	2
12	Currency	Constituent ISO currency code	Text	3
13	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
14	Industry	Industry Code (subject to applicable Classification)	Text	2
15	Supersector	Supersector Code (subject to applicable Classification)	Text	4
16	Sector	Sector code (subject to applicable Classification)	Text	6
17	Subsector	Subsector code (subject to applicable Classification)	Text	8
18	Close_Price	Constituent latest available closing price (adjusted for CAs)	Number	7
19	Close_Price_Currency	Currency of the Constituent close price	Text	3
20	Close_Price_Local	Constituent latest available closing price in a local currency (adjusted for CAs)	Number	7
21	FX_local_to_Index_Currency	Currency Exchange rate from constituent local currency to index reporting currency	Number	7
22	New_Shares	Number of shares effective at the next Review date (only filled for MCAP weighted indices)	Number	0
23	New_Float	Free Float factor effective at the next Review date (only filled for MCAP weighted indices)	Number	4
24	New_CapFactor	Constituent capping factor effective at the next Review date	Number	7
25	New_WeightFactor	Constituent weightfactor effective at the next review date (only filled for attribute weighted indices)	Number	0
26	New_Mcap_Units	New Market Capitalization effective at next Review date	Number	0
27	Weights	Indicative weight of the constituent	Number	5
28	Index_Membership_Previous	Flag of the constituent in the index until review implementation date (“Y” or empty / “S”, “M”, “L” or	Text	1

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		empty for size indices / "S" as strong, "W" as weak or empty for TM Style indices)		
29	New_Index_Membership	New flag of the constituent in the index effective at the next review date ("Y" or empty / "S", "M", "L" or empty for size indices / "S" as strong, "W" as weak or empty for TM Style indices)	Text	1
30	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion" or empty)	Text	8

4.5.4. Component Announcement

The aim of the file is to provide the indicative future composition list for selected indices. It displays future composition list and deletions from the index that will be done at review implementation. The file is displayed only for the Main Symbol of the Index.

The file is displayed only for the Main Symbol of the Index.

> File Name: qr_P###_xxxxx _YYYYMMDD
> File Type: .csv
> File Frequency: quarterly

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index ISIN	Index ISIN	Text	12
5	Internal_Key	Unique identifier of the constituent	Text	6
6	ISIN	Constituent ISIN	Text	12
7	SEDOL	Constituent SEDOL	Text	7
8	RIC	Constituent Refinitiv ticker	Text	21
9	Instrument_Name	Constituent name	Text	50
10	Country	Constituent ISO country code	Text	2
11	Currency	Constituent ISO currency code	Text	3
12	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
13	Industry	Industry Code (subject to applicable Classification)	Text	2
14	Supersector	Supersector Code (subject to applicable Classification)	Text	4
15	Sector	Sector code (subject to applicable Classification)	Text	6
16	Subsector	Subsector code (subject to applicable Classification)	Text	8
17	Close_Price	Not filled for Component Announcement	N/A	N/A
18	Close_Price_Currency	Not filled for Component Announcement	N/A	N/A
19	New_Shares	Not filled for Component Announcement	N/A	N/A
20	New_Float	Not filled for Component Announcement	N/A	N/A
21	New_CapFactor	Not filled for Component Announcement	N/A	N/A
22	New_WeightFactor	Not filled for Component Announcement	N/A	N/A

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23	New_Mcap_Units	Not filled for Component Announcement	N/A	N/A
24	Weights	Not filled for Component Announcement	N/A	N/A
25	Index_Membership_Previous	Flag of the constituent in the index until review implementation date (“Y” or empty / “S”, “M”, “L” or empty for size indices / “S” as strong, “W” as weak or empty for TM Style indices)	Text	1
26	New_Index_Membership	New flag of the constituent in the index effective at the next review date (“Y” or empty / “S”, “M”, “L” or empty for size indices / “S” as strong, “W” as weak or empty for TM Style indices)	Text	1
27	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date (“Addition”, “Deletion” or empty)	Text	8

4.5.5. Underlying Data Announcement

The aim of the file is to provide the future composition list for equity indices. It contains information regarding the components such as identification codes, component flag, free float market capitalization. The file also provides the deleted constituents from the previous index composition. The file is displayed only for the Main Symbol of the Index.

The file is displayed only for the Main Symbol of the Index.

> File Name: qr_P###_xxxxx_YYYYMMDD (quarterly reviews) or mn_P###_xxxxx_YYYYMMDD (monthly reviews)
> File Type: .csv
> File Frequency: Monthly / Quarterly / Semi-Annual / Annual (depending on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index ISIN	Index ISIN	Text	12
5	Internal_Key	Unique identifier of the constituent	Text	6
6	ISIN	Constituent ISIN	Text	12
7	SEDOL	Constituent SEDOL (subject to Third-Party data license)	Text	7
8	RIC	Constituent Refinitiv ticker	Text	21
9	Instrument_Name	Constituent name	Text	50
10	Country	Constituent ISO country code	Text	2
11	Currency	Constituent ISO currency code	Text	3
12	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
13	Industry	Industry Code (subject to applicable Classification)	Text	2
14	Supersector	Supersector Code (subject to applicable Classification)	Text	4

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15	Sector	Sector code (subject to applicable Classification)	Text	6
16	Subsector	Subsector code (subject to applicable Classification)	Text	8
17	Close_Price	Constituent closing price at the cut-off date (adjusted for CAs)	Number	7
18	Close_Price_Currency	Currency of the Constituent close price	Text	3
19	New_Shares	Number of shares effective at the next Review date (only filled for MCAP weighted indices)	Number	0
20	New_Float	Free Float factor effective at the next Review date (only filled for MCAP weighted indices)	Number	4
21	New_CapFactor	Constituent capping factor effective at the next Review date	Number	7
22	New_WeightFactor	Constituent weightfactor effective at the next review date (only filled for attribute weighted indices)	Number	0
23	New_Mcap_Units	New Market Capitalization effective at next Review date	Number	0
24	Weights	Indicative weight of the constituent	Number	5
25	Index_Membership_Previous	Flag of the constituent in the index until review implementation date (“Y” or empty / “S”, “M”, “L” or empty for size indices / “S” as strong, “W” as weak or empty for TM Style indices)	Text	1
26	New_Index_Membership	New flag of the constituent in the index effective at the next review date (“Y” or empty / “S”, “M”, “L” or empty for size indices / “S” as strong, “W” as weak or empty for TM Style indices)	Text	1
27	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date (“Addition”, “Deletion” or empty)	Text	8

4.5.6. ECPI Underlying Data Announcement

The aim of the file is to provide the future composition list for equity indices. The file also provides the added/deleted constituents from the previous index composition.

The file is displayed only for the Main Symbol of the Index.

- File Name: qr_P###_xxxxx_YYYYMMDD (quarterly reviews)
- File Type: .xlsx
- File Frequency: Monthly / Quarterly / Semi-Annual / Annual (depending on index methodology)

The report consists of two tabs:

1. **Composition** – components such as identification codes, component shares, free float market capitalization
2. **In & Out** – overview of stocks that are being added or deleted divided into two tables

Sheet “Composition” Table format:

Column ID	Attribute	Description	Data Type	Data Format
1	DATE	Date at which the file was latest updated	Date	YYYYYMMDD
2	RIC	Constituent Refinitiv ticker	Text	21

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3	TICKER	Constituent Bloomberg ticker	Text	47
4	SEDOL	Constituent SEDOL (subject to Third-Party data license)	Text	7
5	ISIN	Constituent ISIN	Text	12
6	NAME	Constituent name	Text	255
7	MIC	Constituent MIC code	Text	4
8	COUNTRY ISO	Constituent ISO country code	Text	2
9	CNTRY_ISSUE_ISO	Constituent ISO country of issue code	Text	2
10	CRNCY	Constituent ISO currency code	Text	3
11	SHARES OUT	Number of shares effective at the next Review date (only filled for MCAP weighted indices)	Number	0
12	FREE FLOAT	Free Float factor effective at the next Review date (only filled for MCAP weighted indices)	Number	2
13	CLOSING PRICE EUR DD/MM/YYYY	Constituent closing price at the cut-off date (adjusted for CAs)	Number	13
14	FMC WEIGHT	Constituent free float MCAP weighted forecasted at the next review date (only filled for attribute weighted indices)	Number	Full precision
15	CAPPED WEIGHT	Constituent capped weight forecasted at the next Review date	Number	Full precision
16	AWF	Adjustment weight factor of stock assigned at each index rebalancing date	Number	14

Sheet "In & Out" Table format:
Data starts at Row 4 containing information for additions under "Stocks In" and deletions under "Stocks Out".

	Column 1	Column 2	Column 3	Column 4
Row 1	The change will be effective on 03-23-2026			
Row 2				
Row 3				
Row 4	**Stocks In**			
Row 5	**Ticker**	**Name**	**Shares**	**Expected Weight**
Row 6+n	LYC AT	Lynas Rare Earths Ltd	1'006'502'578	0.02%

Column ID	Attribute	Description	Data Type	Data Format
1	Ticker	Constituent Bloomberg ticker	Text	47
2	Name	Constituent name	Text	255
3	Shares	Number of the shares of the constituent	Number	0
4	Expected Weight	Expected weight of the constituent	Number	7

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4.6. Strategy Index Files

4.6.1. Cost to Borrow Forecast

This file is a forecast of cost to borrow that will be used after the next rebalancing day. The cost to borrow is required for the calculation of European short indices and is calculated based on the cost of borrowing one share for one day.

> File name:
  - cost_to_borrow_forecast_YYYYMMDD (**as of 26.08.2024**, history available for 90 days)
>
> File type: .txt
> File specification: semicolon separated
> File frequency: Monthly (published on Tuesday before the third Friday of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	VALID_FROM	Effective date of the new values	Date	YYYY-MM-DD
2	ISIN	Index ISIN	Text	12
3	Name	Index name	Text	255
4	Cost to Borrow (BPS)	Value of the cost to borrow expressed in basis points	Number	5

4.6.2. Cost to Borrow

This file is a forecast of cost to borrow that will be used after the next rebalancing day. The cost to borrow is required for the calculation of European short indices and is calculated based on the cost of borrowing one share for one day.

> File name:
  - cost_to_borrow_YYYYMMDD (**as of 26.08.2024**, history available for 90 days)
>
> File type: .txt
> File specification: semicolon separated
> File frequency: monthly (published on Monday after the third Friday of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	VALID_FROM	Effective date of the new values	Date	YYYY-MM-DD
2	ISIN	Index ISIN	Text	12
3	Name	Index name	Text	255
4	Cost to Borrow (BPS)	Value of the cost to borrow expressed in basis points	Number	5

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4.6.3. iSTOXX Europe Low Variance Adjusted Beta - Leverage Factor Forecast

This file provides the history of beta factor used for iSTOXX Europe Low Variance Adjusted Beta calculation after each rebalancing date (third Friday of the month).

> File name: h_sxlabr_forecast
> File type: .txt
> File specification: semicolon separated
> File frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	DATE	Report date	Date	DD.MM.YYYY
2	LEVERAGE FACTOR	Beta factor	Number	10

4.7. Fund Index Files

4.7.1. Pre-selection Files

Pre-selection files for iSTOXX Fund Indices are produced on the 1st dissemination day of the month.

> File name: psl_xxxxx_YYYYDD
> File type: .xls
> File frequency: monthly

Column ID	Attribute	Description	Data Type	Data Format
1	FACT_DATE	Report date	Date	dd.mm.yyyy
2	FUND_ISIN	ISIN of the fund	Text	12
3	SHARE_CLASS	ISINs of share classes included in the fund	Text	500
4	SECTOR	Citywire sector of the fund	Text	255
5	RATING	Citywire rating of the fund	Text	3

4.7.2. Selection Files

Selection files for iSTOXX Fund Indices indicate future index composition and ranking within the asset class.

> File name: sl_xxxxx_YYYYDD
> File type: .xls
> File frequency: quarterly

Column ID	Attribute	Description	Data Type	Data Format
1	FACT_DATE	Report date	Date	dd.mm.yyyy
2	ISIN	ISIN of the fund	Text	12
3	NAME	Name of the fund	Text	255

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4	CURRENCY	Currency of the fund	Text	3
5	COUNTRY	ISO country code of the fund	Text	2
6	SECTOR	Citywire sector of the fund	Text	255
7	ASSET_CLASS	Asset class of the fund	Text	19
8	RATING	Citywire rating of the fund	Text	3
9	SHARPE_RATIO	Sharpe ratio of the fund	Number	15
10	MOMENTUM_FACTOR	Momentum factor of the fund	Number	15
11	RANK	Rank of the fund within the asset class	Number	0
12	FINAL_SELECTION	Indicator whether fund is in the final selection (“Y” or “N”)	Text	1

4.8. Fixed Income Index Files

4.8.1. Projected Index Analytics

4.8.1.1. eb.rexx and EUROGOV Indices

The projected level file represents index specific data and will be produced for all maturity baskets and index returns together. This file reflects the projected aggregated values of eb.rexx and EUROGOV indices for the next rebalancing and provides detailed information on the index level.

Index Data Reports are available on the ICE File Delivery System, including delivery frequency and indicative delivery times on the ICE File Delivery System. Detailed descriptions of each field in the eb.rexx and EUROGOV data reports can be found in the ICE Index Glossary, available under Bond_Index_Methodologies. For any additional information, please feel free to contact the ICE Index Team at iceindices@ice.com.

- File name:
  - REXX_LevelProjected_YYYYMMDD.csv
  - EUROGOV_LevelProjeccted_YYYYMMDD.csv
  - EUROGOV_Level_MMProjected_YYYYMMDD.csv
- File type: .csv
- File specification: comma separated
- File frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index Symbol	Text	4
2	Date	Calculation Date	Date	YYYYMMDD
3	Description	Index Name	Text	255
4	TRR Index Val LOC	Total return index value in local currency	Number	0
5	TRR % MTD LOC	Month-to-date return of the total return index in local currency	Number	0
6	TRR % YTD LOC	Year-to-date return of the total return index in local currency	Number	0
7	Excess Rtn % MTD	Month-to-date excess return of the index	Number	0
8	Excess Rtn % YTD	Year-to-date excess return of the index	Number	0
9	TRR Index Val USD U	Total return index value in USD terms, unhedged	Number	0

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10	TRR Index Val USD H	Total return index value in USD terms, hedged	Number	0
11	TRR Index Val EUR U	Total return index value in EUR terms, unhedged	Number	0
12	TRR Index Val EUR H	Total return index value in EUR terms, hedged	Number	0
13	TRR Index Val GBP U	Total return index value in GBP terms, unhedged	Number	0
14	TRR Index Val GBP H	Total return index value in GBP terms, hedged	Number	0
15	TRR Index Val JPY U	Total return index value in JPY terms, unhedged	Number	0
16	TRR Index Val JPY H	Total return index value in USD terms, hedged	Number	0
17	OAS	The average of the index constituents' market value weighted option-adjusted spreads.	Number	0
18	Asset Swap	The average of the index constituents' market value weighted asset swap spreads	Number	0
19	Bond Equiv YTM	The average of the index constituents' market value weighted years to final maturity	Number	3
20	Semi Yld To Worst	The yield to worst of the Index stated in semi-annual terms.	Number	3
21	Effective Yield	The average of the index component's market value weighted effective yields.	Number	3
22	Semi Mod Duration	The modified duration to maturity of an Index stated in semi-annual terms.	Number	3
23	Semi Mod Dur To Worst	The modified duration to worst of an Index stated in semi-annual terms.	Number	3
24	Eff Dur	The average of the index component's market value weighted effective durations	Number	3
25	Semi Convexity	The Convexity for an Index stated in semi-annual terms.	Number	3
26	Semi Convexity To Worst	The Convexity to Worst for an Index stated in semi-annual terms.	Number	3
27	Eff Convexity	The avarege of the index constituents' market value weighted effective convexities.	Number	3
28	No. of Issues	The number of constituent securities in an Index or Index segment	Number	0
29	Face Value LOC	Sum of the index component's total amount outstanding.	Number	6
30	Face Value USD	Sum of the index component's total amount outstanding in USD terms	Number	6
31	Full Market Value LOC	Full market value of the index in local currency.	Number	6
32	Full Market Value USD	Full market value of the index in USD terms.	Number	13
33	Yld to Maturity	The average of the index constituents' market value weighted yields to maturity.	Number	3
34	Yld to Worst	The average of the index constituents' market value weighted Yields to Worst	Number	3
35	Convexity	The Convexity to maturity of the Index stated in conventional terms.	Number	3

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36	Convexity To Worst	The average of the index constituents' market value weighted convexities to worst.	Number	3
37	Modified Dur	The modified duration to maturity of the Index stated in conventional terms.	Number	3
38	Mod Dur To Worst	The modified duration to worst of the Index stated in conventional terms.	Number	3
39	Maturity / WAL	Years to effective maturity date of the bond or years to the closest coupon reset date prior to maturity.	Number	3
40	Yrs To Worst	Index level Years to Worst	Number	3
41	PRR Index Val LOC	Price return index value in local currency	Number	0
42	PRR % MTD LOC	Month-to-date return of the price return index in local currency	Number	0
43	Rating	The average of the index constituents' market value weighted composite ratings.	Text	3
44	Accrued Interest	The sum of the accrued interest values of the index constituents.	Number	6
45	Cash value	The sum of the cash position of the index constituents.	Number	0
46	Price	The average of the index constituent's face value weighted prices.	Number	6
47	Par Wtd Coupon	The average of the Index constituent security coupons, weighted by the face value.	Number	3
48	Mkt Wtd Coupon	The average of the index constituents' market value weighted coupons	Number	3
49	Excess Swap Rtn % MTD	The percentage month-to-date excess swap return.	Number	0
50	Excess Swap Rtn % YTD	The percentage year-to-date excess swap return.	Number	0
51	Spread To Worst	The average of the index constituents' market value weighted spread to worsts.	Number	0
52	Macaulay Dur	The average of the index constituents' market value weighted Macaulay durations.	Number	3
53	Spread Duration	The average of the index constituents' market value weighted spread durations.	Number	3
54	Full Market Value PrevMend LOC	Previous month-end full market value of the index in local currency terms.	Number	0
55	TRR % 1-day LOC	The daily total return percentage of the index in local currency terms.	Number	0
56	Transaction Costs % MTD	The sum of the bond level transactions cost %	Number	6

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4.8.1.2. STOXX ICE Fixed Income

The projected level file represents index specific data and will be produced for all index returns together. This file reflects the projected aggregated values of STOXX ICE Fixed Income indices for the next rebalancing and provides detailed information on the index level.

Index Data Reports are available on the ICE File Delivery System, including delivery frequency and indicative delivery times on the ICE File Delivery System. Detailed descriptions of each field in the STOXX ICE Fixed Income data reports can be found in the ICE Index Glossary, available under Bond_Index_Methodologies. For any additional information, please feel free to contact the ICE Index Team at iceindices@ice.com.

- File name:
    - MVP_Level_EMEAProjected_YYYYMMDD.csv
    - MVP_Level_GLOBALProjected_YYYYMMDD.csv
- File type: .csv
- File specification: comma separated
- File frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index Symbol	Text	4
2	Date	Calculation Date	Date	YYYYMMDD
3	Description	Index Name	Text	255
4	TRR Index Val LOC	Total return index value in local currency	Number	1
5	TRR % MTD LOC	Month-to-date return of the total return index in local currency	Number	1
6	TRR % YTD LOC	Year-to-date return of the total return index in local currency	Number	1
7	Excess Rtn % MTD	Month-to-date excess return of the index	Number	1
8	Excess Rtn % YTD	Year-to-date excess return of the index	Number	1
9	TRR Index Val USD U	Total return index value in USD terms, unhedged	Number	1
10	TRR Index Val USD H	Total return index value in USD terms, hedged	Number	1
11	TRR Index Val EUR U	Total return index value in EUR terms, unhedged	Number	1
12	TRR Index Val EUR H	Total return index value in EUR terms, hedged	Number	1
13	TRR Index Val GBP U	Total return index value in GBP terms, unhedged	Number	1
14	TRR Index Val GBP H	Total return index value in GBP terms, hedged	Number	1
15	TRR Index Val JPY U	Total return index value in JPY terms, unhedged	Number	1
16	TRR Index Val JPY H	Total return index value in USD terms, hedged	Number	1
17	OAS	The average of the index constituents' market value weighted option-adjusted spreads.	Number	2
18	Asset Swap	The average of the index constituents' market value weighted asset swap spreads	Number	2
19	Bond Equiv YTM	The average of the index constituents' market value weighted years to final maturity	Number	5

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20	Semi Yld To Worst	The yield to worst of the Index stated in semi-annual terms.	Number	5
21	Effective Yield	The average of the index component's market value weighted effective yields.	Number	5
22	Semi Mod Duration	The modified duration to maturity of an Index stated in semi-annual terms.	Number	5
23	Semi Mod Dur To Worst	The modified duration to worst of an Index stated in semi-annual terms.	Number	5
24	Eff Dur	The average of the index component's market value weighted effective durations	Number	5
25	Semi Convexity	The Convexity for an Index stated in semi-annual terms.	Number	5
26	Semi Convexity To Worst	The Convexity to Worst for an Index stated in semi-annual terms.	Number	5
27	Eff Convexity	The avarege of the index constituents' market value weighted effective convexities.	Number	5
28	No. of Issues	The number of constituent securities in an Index or Index segment	Number	2
29	Face Value LOC	Sum of the index component's total amount outstanding.	Number	10
30	Face Value USD	Sum of the index component's total amount outstanding in USD terms	Number	10
31	Full Market Value LOC	Full market value of the index in local currency.	Number	13
32	Full Market Value USD	Full market value of the index in USD terms.	Number	13
33	Yld to Maturity	The average of the index constituents' market value weighted yields to maturity.	Number	5
34	Yld to Worst	The average of the index constituents' market value weighted Yields to Worst	Number	5
35	Convexity	The Convexity to maturity of the Index stated in conventional terms.	Number	5
36	Convexity To Worst	The average of the index constituents' market value weighted convexities to worst.	Number	5
37	Modified Dur	The modified duration to maturity of the Index stated in conventional terms.	Number	5
38	Mod Dur To Worst	The modified duration to worst of the Index stated in conventional terms.	Number	5
39	Maturity / WAL	Years to effective maturity date of the bond or years to the closest coupon reset date prior to maturity.	Number	4
40	Yrs To Worst	Index level Years to Worst	Number	4
41	PRR Index Val LOC	Price return index value in local currency	Number	1
42	PRR % MTD LOC	Month-to-date return of the price return index in local currency	Number	1
43	Rating	The average of the index constituents' market value weighted composite ratings.	Text	3

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44	Accrued Interest	The sum of the accrued interest values of the index constituents.	Number	8
45	Cash value	The sum of the cash position of the index constituents.	Number	1
46	Price	The average of the index constituent's face value weighted prices.	Number	9
47	Par Wtd Coupon	The average of the Index constituent security coupons, weighted by the face value.	Number	5
48	Mkt Wtd Coupon	The average of the index constituents' market value weighted coupons	Number	5
49	Excess Swap Rtn % MTD	The percentage month-to-date excess swap return.	Number	1
50	Excess Swap Rtn % YTD	The percentage year-to-date excess swap return.	Number	1
51	Spread To Worst	The average of the index constituents' market value weighted spread to worsts.	Number	1
52	Macaulay Dur	The average of the index constituents' market value weighted Macaulay durations.	Number	5
53	Spread Duration	The average of the index constituents' market value weighted spread durations.	Number	5
54	Full Market Value PrevMend LOC	Previous month-end full market value of the index in local currency terms.	Number	1
55	TRR % 1-day LOC	The daily total return percentage of the index in local currency terms.	Number	1
56	Transaction Costs % MTD	The sum of the bond level transactions cost %	Number	8
57	PRR Index Val USD U	Price return bond value in USD terms unhedged	Number	6
58	PRR Index Val USD H	Price return bond value in USD terms hedged	Number	6
59	PRR Index Val EUR U	Price return bond value in EUR terms unhedged	Number	6
60	PRR Index Val EUR H	Price return bond value in EUR terms hedged	Number	6
61	PRR Index Val GBP U	Price return bond value in GBP terms unhedged	Number	6
62	PRR Index Val GBP H	Price return bond value in GBP terms hedged	Number	6
63	PRR Index Val JPY U	Price return bond value in JPY terms unhedged	Number	6
64	PRR Index Val JPY H	Price return bond value in JPY terms hedged	Number	6

4.8.2. Projected Index Composition

4.8.2.1. *eb.rexx and EUROGOV Indices*

The projected constituent file represents component specific data and will be produced for all maturity baskets and index returns together. This file reflects the projected composition of eb.rexx and EUROGOV indices for the next rebalancing and provides detailed information on the index constituents.

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Index Data Reports are available on the ICE File Delivery System, including delivery frequency and indicative delivery times on the ICE File Delivery System. Detailed descriptions of each field in the ICE eb.rexx and EUROGOV data reports can be found in the ICE Index Glossary, available under Bond_Index_Methodologies. For any additional information, please feel free to contact the ICE Index Team at iceindices@ice.com.

- File name:
  - REXX_ConstituentProjected_YYYYMMDD.csv
  - EUROGOV_ConstituentProjected _YYYYMMDD.csv
  - EUROGOV_Constituent_MMProjected_YYYYMMDD.csv
- File type: .csv
- File specification: comma separated
- File frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Index Name	Index Symbol	Text	4
2	Description	Index Name	Text	255
3	As of Date	Calculation date	Date	MM/DD/YYYY
4	Cusip	Cusip code	Text	8
5	ISIN number	ISIN code	Text	12
6	Description	Index Name	Text	29
7	Ticker	Bond issuer ticker	Text	3
8	Par Wtd Coupon	Bond coupon value	Number	3
9	Maturity Date	Bond maturity date	Date	MM/DD/YYYY
10	Rating	ICE composite rating of the bond	Text	3
11	ISO Currency	Currency code of the bond	Text	3
12	ISO Country	Country code of the issuer of the bond	Text	2
13	ML Industry Lvl 1	ICE Sector Level 1 categorization	Text	9
14	ML Industry Lvl 2	ICE Sector Level 2 categorization	Text	9
15	ML Industry Lvl 3	ICE Sector Level 3 categorization	Text	9
16	ML Industry Lvl 4	ICE Sector Level 4 categorization	Text	9
17	Type	Seniority type of the bond	Text	4
18	Face Value LOC	Face value of the bond in local currency	Number	11
19	Price	Bond price	Number	6
20	Accrued Interest	Accrued interest of the bond	Number	8
21	Mkt % Index Wght	Weight of the bond in the index	Number	8
22	Cash	Cash payment of the bond between rebalancing dates in percentage of the face value.	Number	1
23	Mod Dur To Worst	Modified duration to worst of the bond	Number	5

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24	Yld to Worst	Yield to worst of the bond	Number	5
25	Eff Dur	Effective duration of the bond	Number	5
26	Effective Yield	Effective yield of the bond	Number	5
27	OAS	Option-adjusted spread of the bond	Number	1
28	PrevMend Price	Previous month-end price of the bond	Number	1
29	PrevMend Accrued Interest	Previous month-end accrued interest of the bond	Number	1
30	PrevMend Mkt % Index Wght	Previous month-end index weight of the bond	Number	1
31	PrevMend Mod Dur To Worst	Previous month-end modified duration to worst of the bond	Number	1
32	PrevMend Eff Dur	Previous month-end effective duration of the bond	Number	1
33	PrevMend Eff Yield	Previous month-end effective yield of the bond	Number	1
34	PrevMend OAS	Previous month-end option-adjusted spread of the bond	Number	1
35	TRR % MTD LOC	The month-to-date total return percentage of the bond in local currency terms.	Number	1
36	Excess Rtn % MTD	The month-to-date excess return of the bond	Number	1
37	Asset Swap	Asset swap of the bond	Number	3
38	PrevMend AssetSwp	Previous month-end asset swap of the bond	Number	1
39	Bond Equiv YTM	Yield To Maturity	Number	5
40	Semi Yld To Worst	Yield to worst of the bond in semi-annual terms	Number	5
41	Semi Mod Duration	The modified duration to maturity of a bond or Index stated in semi-annual terms.	Number	5
42	Semi Mod Dur To Worst	The modified duration to worst of a bond or Index stated in semi-annual terms.	Number	5
43	Semi Convexity	The Convexity for a bond or Index stated in semi-annual terms.	Number	4
44	Semi Convexity To Worst	The Convexity to Worst for a bond or Index stated in semi-annual terms.	Number	4
45	Eff Convexity	Effective convexity of the bond	Number	5
46	Yld to Maturity	Yield to maturity of the bond	Number	5
47	Convexity	The Convexity to maturity of a bond stated in conventional terms.	Number	5
48	Convexity To Worst	Convexity to worst of the bond	Number	5
49	Modified Dur	Modified duration of the bond	Number	4

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50	Full Market Value LOC	Full market value of the bond in local currency terms.	Number	11
51	Full Market Value USD	Full market value of the bond in USD terms.	Number	12
52	Maturity / WAL	Years to effective maturity date of the bond or years to the closest coupon reset date prior to maturity.	Number	5
53	Yrs To Worst	Years to worst of the bond	Number	5
54	TRR Index Val LOC	Total return bond value in local currency terms	Number	1
55	TRR Index Val USD U	Total return bond value in USD terms unhedged	Number	1
56	TRR Index Val USD H	Total return bond value in USD terms hedged	Number	1
57	TRR Index Val EUR U	Total return bond value in EUR terms unhedged	Number	1
58	TRR Index Val EUR H	Total return bond value in EUR terms hedged	Number	1
59	TRR Index Val GBP U	Total return bond value in GBP terms unhedged	Number	1
60	TRR Index Val GBP H	Total return bond value in GBP terms hedged	Number	1
61	TRR Index Val JPY U	Total return bond value in JPY terms unhedged	Number	1
62	TRR Index Val JPY H	Total return bond value in JPY terms hedged	Number	1
63	PRR Index Val LOC	Price return bond value in local currency terms	Number	1
64	PRR % MTD LOC	The month-to-date price return percentage of the bond in local currency terms.	Number	1
65	Excess Swap Rtn % MTD	Month-to-date excess swap return of the bond	Number	1
66	Spread To Worst	Spread to worst of the bond	Number	3
67	Macaulay Dur	Macaulay duration of the bond	Number	6
68	Spread Duration	Spread duration of the bond	Number	6
69	Coupon Frequency	Bond coupon frequency	Text	8
70	Cash value	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	1
71	TRR % 1-day LOC	The daily total return percentage of the bond in local currency terms.	Number	1
72	Full Market Value PrevMend LOC	Previous month-end full market value of the bond in local currency terms.	Number	1
73	Market Value Added %	The percentage increase in the weight of the security in the index compared to the pre-rebalancing weight of the security on the month end rebalancing date.	Number	8
74	Transaction Costs % MTD	For a bond, the difference in the bid-offer price of a security as a percentage of the security's price as of the month end rebalancing date.	Number	8

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4.8.2.2. STOXX ICE Fixed Income

The projected constituent file represents component specific data and will be produced for all index returns together. This file reflects the projected composition of STOXX ICE Fixed Income indices for the next rebalancing and provides detailed information on the index constituents.

Index Data Reports are available on the ICE File Delivery System, including delivery frequency and indicative delivery times on the ICE File Delivery System. Detailed descriptions of each field in the STOXX ICE Fixed Income data reports can be found in the ICE Index Glossary, available under Bond_Index_Methodologies. For any additional information, please feel free to contact the ICE Index Team at iceindices@ice.com.

- File name:
  - MVP_Constituent_EMEAProjected_YYYYMMDD.csv
  - MVP_Constituent_GLOBALProjected_YYYYMMDD.csv
- File type: .csv
- File specification: comma separated
- File frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Index Name	Index Symbol	Text	4
2	Description	Index Name	Text	26
3	As of Date	Calculation date	Date	MM/DD/YYYY
4	Cusip	Cusip code	Text	8
5	ISIN number	ISIN code	Text	12
6	Description	Index Name	Text	29
7	Ticker	Bond issuer ticker	Text	3
8	Par Wtd Coupon	Bond coupon value	Number	3
9	Maturity Date	Bond maturity date	Date	MM/DD/YYYY
10	Rating	ICE composite rating of the bond	Text	3
11	ISO Currency	Currency code of the bond	Text	3
12	ISO Country	Country code of the issuer of the bond	Text	2
13	ML Industry Lvl 1	ICE Sector Level 1 categorization	Text	9
14	ML Industry Lvl 2	ICE Sector Level 2 categorization	Text	9
15	ML Industry Lvl 3	ICE Sector Level 3 categorization	Text	9
16	ML Industry Lvl 4	ICE Sector Level 4 categorization	Text	9
17	Type	Seniority type of the bond	Text	4
18	Face Value LOC	Face value of the bond in local currency	Number	11
19	Price	Bond price	Number	6
20	Accrued Interest	Accrued interest of the bond	Number	8
21	Mkt % Index Wght	Weight of the bond in the index	Number	8

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22	Cash	Cash payment of the bond between rebalancing dates in percentage of the face value.	Number	1
23	Mod Dur To Worst	Modified duration to worst of the bond	Number	5
24	Yld to Worst	Yield to worst of the bond	Number	5
25	Eff Dur	Effective duration of the bond	Number	5
26	Effective Yield	Effective yield of the bond	Number	5
27	OAS	Option-adjusted spread of the bond	Number	1
28	PrevMend Price	Previous month-end price of the bond	Number	1
29	PrevMend Accrued Interest	Previous month-end accrued interest of the bond	Number	1
30	PrevMend Mkt % Index Wght	Previous month-end index weight of the bond	Number	1
31	PrevMend Mod Dur To Worst	Previous month-end modified duration to worst of the bond	Number	1
32	PrevMend Eff Dur	Previous month-end effective duration of the bond	Number	1
33	PrevMend Eff Yield	Previous month-end effective yield of the bond	Number	1
34	PrevMend OAS	Previous month-end option-adjusted spread of the bond	Number	1
35	TRR % MTD LOC	The month-to-date total return percentage of the bond in local currency terms.	Number	1
36	Excess Rtn % MTD	The month-to-date excess return of the bond	Number	1
37	Asset Swap	Asset swap of the bond	Number	3
38	PrevMend AssetSwp	Previous month-end asset swap of the bond	Number	1
39	Bond Equiv YTM	Yield To Maturity	Number	5
40	Semi Yld To Worst	Yield to worst of the bond in semi-annual terms	Number	5
41	Semi Mod Duration	The modified duration to maturity of a bond or Index stated in semi-annual terms.	Number	5
42	Semi Mod Dur To Worst	The modified duration to worst of a bond or Index stated in semi-annual terms.	Number	5
43	Semi Convexity	The Convexity for a bond or Index stated in semi-annual terms.	Number	4
44	Semi Convexity To Worst	The Convexity to Worst for a bond or Index stated in semi-annual terms.	Number	4
45	Eff Convexity	Effective convexity of the bond	Number	5
46	Yld to Maturity	Yield to maturity of the bond	Number	5

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47	Convexity	The Convexity to maturity of a bond stated in conventional terms.	Number	5
48	Convexity To Worst	Convexity to worst of the bond	Number	5
49	Modified Dur	Modified duration of the bond	Number	4
50	Full Market Value LOC	Full market value of the bond in local currency terms.	Number	11
51	Full Market Value USD	Full market value of the bond in USD terms.	Number	12
52	Maturity / WAL	Years to effective maturity date of the bond or years to the closest coupon reset date prior to maturity.	Number	5
53	Yrs To Worst	Years to worst of the bond	Number	5
54	TRR Index Val LOC	Total return bond value in local currency terms	Number	1
55	TRR Index Val USD U	Total return bond value in USD terms unhedged	Number	1
56	TRR Index Val USD H	Total return bond value in USD terms hedged	Number	1
57	TRR Index Val EUR U	Total return bond value in EUR terms unhedged	Number	1
58	TRR Index Val EUR H	Total return bond value in EUR terms hedged	Number	1
59	TRR Index Val GBP U	Total return bond value in GBP terms unhedged	Number	1
60	TRR Index Val GBP H	Total return bond value in GBP terms hedged	Number	1
61	TRR Index Val JPY U	Total return bond value in JPY terms unhedged	Number	1
62	TRR Index Val JPY H	Total return bond value in JPY terms hedged	Number	1
63	PRR Index Val LOC	Price return bond value in local currency terms	Number	1
64	PRR % MTD LOC	The month-to-date price return percentage of the bond in local currency terms.	Number	1
65	Excess Swap Rtn % MTD	Month-to-date excess swap return of the bond	Number	1
66	Spread To Worst	Spread to worst of the bond	Number	3
67	Macaulay Dur	Macaulay duration of the bond	Number	6
68	Spread Duration	Spread duration of the bond	Number	6
69	Coupon Frequency	Bond coupon frequency	Text	8
70	Cash value	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	1
71	TRR % 1-day LOC	The daily total return percentage of the bond in local currency terms.	Number	1
72	Full Market Value PrevMend LOC	Previous month-end full market value of the bond in local currency terms.	Number	1

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73	Market Value Added %	The percentage increase in the weight of the security in the index compared to the pre-rebalancing weight of the security on the month end rebalancing date.	Number	8
74	Transaction Costs % MTD	For a bond, the difference in the bid-offer price of a security as a percentage of the security's price as of the month end rebalancing date.	Number	8
75	PRR Index Val USD U	Price return bond value in USD terms unhedged	Number	6
76	PRR Index Val USD H	Price return bond value in USD terms hedged	Number	6
77	PRR Index Val EUR U	Price return bond value in EUR terms unhedged	Number	6
78	PRR Index Val EUR H	Price return bond value in EUR terms hedged	Number	6
79	PRR Index Val GBP U	Price return bond value in GBP terms unhedged	Number	6
80	PRR Index Val GBP H	Price return bond value in GBP terms hedged	Number	6
81	PRR Index Val JPY U	Price return bond value in JPY terms unhedged	Number	6
82	PRR Index Val JPY H	Price return bond value in JPY terms hedged	Number	6

4.8.2.3. ECPI - Fixed Income Selection

The aim of the file is to provide the future composition list for the bond indices. The file also provides the added/deleted constituents from the previous index composition. The data is presented across three separate Excel tabs.

> File name: mn_P###_xxxxx_YYYYMMDD
> File type: .csv
> File specification: semicolon separated
> File frequency: monthly

The report consists of three tabs:

1. **IN** – components that are added from the universe
2. **OUT –** components that are deleted to the universe
3. **COMPONENTS** – full component universe of the ECPI fixed income suite

Sheet "IN" Table format:

Column ID	Attribute	Description	Data Type	Data Format
1	DATE	Date at which the file was latest updated	Date	YYYYMMDD
2	BB_TICKER	Constituent Bloomberg ticker	Text	47
3	ISIN	ISIN code	Text	12
4	ISSUER_NAME	Bond issuer name	Text	80
5	ISSUER_COUNTRY	Bond issuer country	Text	255
6	CURRENCY	Constituent ISO currency code	Text	3

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7	COUPON	Bond coupon value	Number	3
8	MATURITY	Bond maturity date	Date	MM/DD/YYYY
9	INDUSTRY_SECTOR	Industry sector classification	Text	50
10	REASON	Reason for addition of bond	Text	50

Sheet "OUT" Table format:

Column ID	Attribute	Description	Data Type	Data Format
1	DATE	Report date	Date	YYYYMMDD
2	BB_TICKER	Constituent Bloomberg ticker	Text	47
3	ISIN	ISIN code	Text	12
4	ISSUER_NAME	Bond issuer name	Text	80
5	ISSUER_COUNTRY	Bond issuer country	Text	255
6	CURRENCY	Constituent ISO currency code	Text	3
7	COUPON	Bond coupon value	Number	16
8	MATURITY	Bond maturity date	Date	MM/DD/YYYY
9	INDUSTRY_SECTOR	Industry sector classification	Text	50
10	REASON	Reason for deletion of bond	Text	50

Sheet "COMPONENTS" Table format:

Column ID	Attribute	Description	Data Type	Data Format
1	DESCRIPTION	Bond quote	Text	50
2	ISIN	ISIN code	Text	12
3	MATURITY DATE	Bond maturity date	Date	MM/DD/YYYY
4	CURRENCY	Constituent ISO currency code	Text	3
5	AMT OUSTANDING	Bond amount outstanding on a reporting date	Number	0
6	INDUSTRY SECTOR DESCRIPTION	Bond issuer sector classification	Text	50

4.8.2.4. ECPI End of Month Composition

This report contains the reference data of each constituent and end of the month values for the fixed income indices.

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

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Column ID	Attribute	Description	Data Type	Data Format
1	Date	Calculation date	Date	DD/MM/YYYY
2	ISIN	Constituent ISIN	Text	12
3	Cusip	Cusip code	Text	8
4	BB Ticker	Constituent Bloomberg ticker	Text	47
5	Issuer Name	Bond issuer name	Text	80
6	CRNCY	Constituent ISO currency code	Text	3
7	Issuer Country	Bond issuer country	Text	50
8	Accrued Interest_DT	Date of the accrual of interest begins for the bond	Date	DD/MM/YYYY
9	FIRST_Coupon_DT	First bond coupon date	Date	DD/MM/YYYY
10	Maturity	Bond maturity date	Date	DD/MM/YYYY
11	Coupon	Bond coupon value	Number	16
12	Coupon Frequency	Bond coupon frequency	Number	0
13	Day count	Day count convention	Text	80
14	Years to Maturity	Remaining time to maturity, in years	Number	13
15	MARKET_SECTOR_DES	Bond market sector type	Text	4
16	INDUSTRY_SECTOR	Industry sector classification	Text	50
17	INDUSTRY_GROUP	Industry group classification	Text	50
18	Notional	Notional amount	Number	15
19	Bid Price	Bid price	Number	15
20	Ask Price	Ask price	Number	15
21	Index Price	Index price	Number	15
22	Accrued Interest	Accrued interest of the bond	Number	20
23	FX Rate	Currency Exchange rate from constituent local currency to index currency	Number	7
24	Base Market Value LC	Market Value of the bond as at the base date in local currency terms	Number	6
25	MarketValue	Market Value of the bond as at time t	Number	6
26	Index Weight	Weight of the bond in the index	Number	20
27	1-3 years	Remaining time to maturity within the range	Number	0
28	1-5 years	Remaining time to maturity within the range	Number	0
29	1-10 years	Remaining time to maturity within the range	Number	0
30	3-5 years	Remaining time to maturity within the range	Number	0
31	5-7 years	Remaining time to maturity within the range	Number	0
32	5-10 years	Remaining time to maturity within the range	Number	0
33	7-10 years	Remaining time to maturity within the range	Number	0
34	10-15 years	Remaining time to maturity within the range	Number	0
35	10+ years	Remaining time to maturity within the range	Number	0
36	15+ years	Remaining time to maturity within the range	Number	0

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4.9. Digital Asset Index Files

4.9.1. Underlying Data Announcement

The aim of the file is to provide the future composition list for Digital Asset indices. It contains information regarding the components such as identification codes, component flag, market capitalization. The file also provides the deleted constituents from the previous index composition.

> File Name: qr_xxxxx_YYYYMMDD (quarterly reviews)
> File Type: .csv
> File Frequency: Quarterly

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Identifier	Unique identifier of the constituent	Text	6
5	Ticker	Ticker of the constituent	Text	10
6	RIC	Constituent Reuters ticker	Text	12
7	Instrument_Name	Constituent name	Text	50
8	Currency	Constituent ISO currency code	Text	3
9	Sector	Constituent sector classification based on the Bitcoin Suisee Global Crypto Taxonomy	Text	255
10	Subsector	Constituent subsector classification based on the Bitcoin Suisee Global Crypto Taxonomy	Text	255
11	Close_USD	Arithmetic average of the prices from the primary exchanges at cut-off date	Number	7
12	New_WeightFactor	Constituent weightfactor effective at the next review date (only filled for attribute weighted indices)	Number	0
13	New_Mcap_Units	New Market Capitalization effective at next Review date	Number	0
14	Weights	Indicative weight of the constituent	Number	20
15	Old_Flag	Flag of the constituent in the index until review implementation date ("Y" or empty)	Text	1
16	New_Flag	New flag of the constituent in the index effective at the next review date ("Y" or empty)	Text	1
17	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion" or empty)	Text	8

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5. Statistical Files

5.1. Monthly Reports

5.1.1. Index Performance

The aim of the file is to provide the performance data for selected indices. It contains information about the highest and lowest performance values of indices within the period. Data is based on the price index in EUR (annualized). The file also contains information about volatility, sharpe ratio and net dividend yield of selected indices over the period of one year.

> File Name: performance_YYYYMM
> File Type: .csv
> File specification: semicolon separated
> File Frequency: Monthly – end of the Month

Structure of the file:

Column ID	Attribute	Description	Data Type	Data Format
1	Calc Date	Date of the calculation	Date	DD.MM.YYYY
2	Index Symbol	Symbol of index	Text	8
3	Last Month Perf Annualized	Annualized performance of the index last month	Number	8
4	YTD Perf Annualized	Annualized performance of the index	Number	8
5	Perf Annualized 1 Year	Annualized performance of the index last year	Number	8
6	Perf Annualized 3 Years	Annualized performance of the index last 3 years	Number	8
7	Perf Annualized 5 Years	Annualized performance of the index last 5 years	Number	8
8	Volatility Last Month	Volatility of the index last month	Number	8
9	Volatility YTD	Volatility of the index year-to-date	Number	8
10	Volatility 1y	Volatility of the index last year	Number	8
11	Volatility 3y	Volatility of the index last 3 years	Number	8
12	Volatility 5y	Volatility of the index last 5 years	Number	8
13	Sharpe Ratio Last Month	Sharpe Ratio of the index last month	Number	8
14	Sharpe Ratio YTD	Sharpe Ratio of the index one year-to-date	Number	8
15	Sharpe Ratio 1y	Sharpe Ratio of the index last year	Number	8
16	Sharpe Ratio 3y	Sharpe Ratio of the index last 3 years	Number	8
17	Sharpe Ratio 5y	Sharpe Ratio of the index last 5 years	Number	8
18	Net Dvd Yield 1year	Index Net Dividend yield over 1 year	Number	8

5.1.2. Index Fundamentals

The aim of the file is to provide fundamental ratios at index level such as price to earnings ratio, price to book, price to cashflow and price to sales ratio. It provides as well referential information such as date of the report, index symbol and index name.

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- File Name: fundamentals_YYYYMM
- File Type: .csv
- File specification: semicolon separated
- File Frequency: Monthly

Structure of the file:

Column ID	Attribute	Description	Data Type	Data Format
1	Calc_date	Date of the calculation	Date	DD.MM.YYYY
2	Index Symbol	Index symbol	Text	8
3	Ratio eps trailing	Price earnings including negatives of the index	Number	8
4	Ratio eps trailing ex	Price earnings excluding negatives of the index	Number	8
5	Ratio bps	Price to book ratio of the index	Number	8
6	Ratio cps	Price to cashflow of the index	Number	8
7	Ratio_rps	Price to sales of the index	Number	8

5.1.3. Index Correlation

The aim of the file is to provide the correlation measurement between an index and its underlying index. The calculations are made monthly. It provides as well referential information related to each underlying, such as index symbols, date of the calculation and the correlation measurement. The file also contains tracking error data within the given period.

- File Name: correlation_YYYYMM
- File Type: csv
- File specification: semicolon separated
- File Frequency: Monthly

Structure of the file:

Column ID	Attribute	Description	Data Type	Data Format
1	Calc Date	Date of the calculation	Date	DD.MM.YYYY
2	Index Symbol	Symbol of index A	Text	8
3	Benchmark	Symbol of benchmark index	Text	8
4	Tracking Error Last Month	Tracking error of index A to benchmark last month	Number	8
5	Tracking Error Ytd	Tracking error of index A to benchmark year-to-date	Number	8
6	Tracking Error 1y	Tracking error of index A to benchmark last year	Number	8
7	Tracking Error 3y	Tracking error of index A to benchmark last 3 years	Number	8
8	Tracking Error 5y	Tracking error of index A to benchmark last 5 years	Number	8
9	Correlation Last Month	Correlation between index A and benchmark last month	Number	8
10	Correlation YTD	Correlation between index A and benchmark one year-to-date	Number	8
11	Correlation 1y	Correlation between index A and benchmark last year	Number	8

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12	Correlation 3y	Correlation between index A and benchmark last 3 years	Number	8
13	Correlation 5y	Correlation between index A and benchmark last 5 years	Number	8

5.1.4. ESG Reporting

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

- File name:
    - esg_report_xxxxx_YYYYMMDD (**as of 26.08.2024**, history available for 90 days)
- 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" for indices administered by STOXX which follow ESG objectives	Text	255
8	Item5_ESG_objectives	"Yes" for indices that have ESG objectives; "No" otherwise	Text	255
9	Item6a_Consolidated_ ESG_Rating_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG),	Number	2

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		Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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.		
12	Item6b_Green_Revenues_ or_Green_Capex_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index	Number	2

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		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.		
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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of	Number	2

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24		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.		
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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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

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29	Item6d_Consolidated_ Governance_Rating_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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
30	Item6d_Percentage_of_ Independent_Board_ Members_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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 (STOXX Thematic Index Family (ESG), STOXX Factor Based Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity 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,	Number	2

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		Geothermal_Renewable Energy Support,Technologies Maintenance_Renewable Energy) divided by 100		
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 Score-RR)	Number	2
48	Item7c_Gender_ Pay_Gap	Sum of constituent weights multiplied by (100-TR.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

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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-energy-model/sustainable-development-scenario" for CTB/PAB indices.	Text	255
65	Share_of_Benchmark_in_Investable_ Universe_Free_Float_Market_Capitalization	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

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5.2. Other Information

5.2.1. Roundtrip

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

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file is generated	Date	DD.MM.YYYY
2	Index_Symbol	Index Symbol	Text	8
3	Index Name	Index Name	Text	255
4	Index ISIN	Index ISIN	Text	12
5	Internal_Key	Constituent unique identifier	Text	6
6	ISIN	Constituent ISIN	Text	12
7	RIC	Constituent Refinitiv ticker	Text	21
8	Instrument_Name	Constituent Name	Text	255
9	Country	ISO country code	Text	2
10	Currency	ISO currency code	Text	3
11	Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide	Text	255
12	Current Index Membership	Constituent Index Membership	Text	7
13	XLM Round Trip Costs 10k	Xetra liquidity measure for 10,000 EUR roundtrip	Number	2
14	XLM Round Trip Costs 25k	Xetra liquidity measure for 25,000 EUR roundtrip	Number	2

5.2.2. Turnover

The aim of the file is to provide an overview of the turnover per index

> File name:
  - turnover_xxxxx_YYYYMMDD (history available for 90 days)
>

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> With xxxxx being the Index Symbol (Master Symbol only)
> File Frequency: Review dates, by default on Monthly basis

Structure of the file:

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Date of the report data	Date	YYYY-MM-DD
2	Business_Date	Date of the event (review implementation date)	Date	YYYY-MM-DD
3	Index_Symbol	Unique identifier of the respective master index	Text	9
4	TURNOVER_TOTAL	Total Turnover for respective master index at respective Review Date	Number	5
5	TURNOVER_ADD	Addition Turnover for respective master index at respective Review Date	Number	5
6	TURNOVER_DELETE	Deletion Turnover for respective master index at respective Review Date	Number	5
7	TURNOVER_CHANGE	Change Turnover for respective master index at respective Review Date	Number	5

5.2.3. Weights matrix

The aim of the file is to provide the weight distribution of the STOXX equity indices according to the countries and industry classification benchmark.

The file is displayed for the Main Symbol of the Index.

> File name:
  - weights_matrix_xxxx_YYYYMMDD (history available for 90 days)
>
> File type: .csv
> File specification: semicolon separated
> File frequency: daily at COB

Structure of the file:

Column ID	Horizontal Attributes	Description	Data Type	Numeric (Decimals), Text (Maximum Length), Date (date format)
1	See vertical Attributes - Country	Date	Date	YYYY-MM-DD
[2…X]	ICB	Industry Classification Benchmark code (supersector level) (for each sector in the index)	Text	4
[X+1]	Sum	Sum for respective country	Number	5

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Row ID	Vertical Attributes	Description	Data Type	Numeric (Decimals), Text (Maximum Length), Date (date format)
1	See Horizontal Attributes – Industry Classification	Date	Date	YYYY-MM-DD
[2…X]	Country	ISO country code (for each country in the index)	Text	2
[X+1]	Sum	Sum for respective Sector	Number	5

Matrix Attributes	Description	Data Type	Numeric (Decimals), Text (Maximum Length), Date (date format)
Weight	Sum of weights of all components in respective sector and country	Number	5

5.2.4. Historical Components Change

The aim of the file is to provide an overview of the historical components change.

> File name: historical_components_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: event based

Column ID	Attribute	Description	Data Type	Data Format
1	Business_Date	Date of change	Date	YYYY-MM-DD
2	Index_Symbol	Index symbol	Text	8
3	Internal_Key	Unique identifier of the constituent	Text	6
4	ISIN	Constituent ISIN	Text	12
5	Company_Name	Constituent name	Text	50
6	Country	Constituent ISO country code	Text	2
7	Industry	Constituent Industry Classification Benchmark code (Industry level)	Text	2
8	Supersector	Constituent Industry Classification Benchmark code (Supersector level)	Text	4
9	Sector	Constituent Industry Classification Benchmark code (Sector level)	Text	6
10	Subsector	Constituent Industry Classification Benchmark code (Subsector level)	Text	8
11	Event	Addition or Deletion	Text	1
12	Turnover	Turnover as defined in section 4.4 of the STOXX Reference Calculations Guide	Number	11
13	Weight	Weighting of the component in the index	Number	7

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5.2.5. Historical Dividend Data

The aim of the file is to provide historical dividends for Single Stock indices only. The files are accessible on SFTP.

> File Name: hdd_P000_[xxxxx]_YYYYMMDD; hdd_P001_[xxxxx]_YYYYMMDD
> File Type: .csv
> File specification: semicolon separated
> File Frequency: daily
> File Location Website:

- https://www.stoxx.com/documents/stoxxnet/Documents/Reports/HistoricalDividend/hdd_P000_xxxx_YYYYMMMDD.csv
- https://www.stoxx.com/documents/stoxxnet/Documents/Reports/HistoricalDividend/hdd_P001_xxxx_YYYYMMMDD.csv

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	DD.MM.YYYY
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Index_ISIN	Index ISIN	Text	12
5	Internal_Key	Unique identifier of the constituent	Text	6
6	ISIN	Constituent ISIN	Text	12
7	SEDOL	Constituent SEDOL (subject to Third-Party data license)	Text	7
8	RIC	Constituent Refinitiv ticker	Text	21
9	Instrument_Name	Constituent name	Text	50
10	Country	Constituent ISO country code	Text	2
11	Currency	Constituent ISO currency code	Text	3
12	ExDate	Effective date of the payment	Date	DD.MM.YYYY
13	Gross_Dividend	Gross Dividend per share	Number	9
14	Net_Dividend	Net Dividend per share	Number	9
15	Div_Currency	Dividend ISO currency code	Text	3

5.2.6. Forecast

The aim of the file is to provide the forecast information of the Bonds indices.

> File Name:
- forecast_xxxxx_YYYYMMDD
> With xxxxx being the Main Index Symbol
> File type: .csv

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- File specification: comma separated
- File Frequency:
  - eb.rexx: Weekly (Friday) and 2nd, 3rd last trading day of each month
  - Eurogov: Monthly (2nd, 3rd last trading day of each month)

Column ID	Attribute	Description	Data Type	Data Format
1	ULTIMO_DATE	Date of the last calendar day of the month	Date	YYYY-MM-DD
2	FACT_DATE	Report date	Date	YYYY-MM-DD
3	ISIN_CPI	Price index version ISIN	Text	12
4	ISIN_TRI	Total return index version ISIN	Text	12
5	INDEX_NAME	Index name	Text	255
6	ISIN	Bond constituent ISIN	Text	12
7	ISSUER_NAME	Bond issuer name	Text	80
8	ISSUER_COUNTRY	Country of the bond issuer name	Text	80
9	COUPON	Bond coupon value	Number	3
10	MATURITY	Bond maturity date	Date	YYYY-MM-DD
11	COUPON_FREQUENCY	Bond Coupon Frequency	Number	0
12	DAY_COUNT_METHOD	Day Count Convention	Text	80
13	INDEX_PRICE	Bond price	Number	6
14	ACCRUED_INTEREST	Accrued interest of the bond constituent	Number	15
15	NOTIONAL_AMOUNT	Bond Notional Amount	Number	0
16	NOTIONAL_AMOUNT_PREV_MONTH	Bond Notional Amount in previous month	Number	0
17	YEARS_TO_MATURITY	Remaining time to maturity, in years	Number	13
18	ESTIMATED_AMOUNT	Bond Estimated Amount	Number	0

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5.2.7. ECPI Eligible Universe

The file contains the list of constituents and their corresponding eligibility status for the ECPI universe.

> File Name: ECPIEligibleIssuers_P###_xxxxx_YYYYMMDD
> File type: .csv
> File specification: comma separated
> File Frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	NAME	Constituent name	Text	255
2	COUNTRY	Constituent country	Text	255
3	EQUITY_TICKER	Constituent Bloomberg ticker	Text	47
4	ISIN	Constituent ISIN	Text	12
5	ID_BB_COMPANY	Constituent Bloomberg ID	Text	12
6	ID_BB_ULTIMATE_PARENT_CO	Constituent parent company Bloomberg ID	Text	6
7	Corporate_Ticker	Unique identifier of the constituent	Text	16
8	IN_DATE	Date when constituent was added to universe	Date	DD/MM/YYYY
9	Eligibility	Indication whether constituent is eligible for ECPI ("Y" or empty)	Text	1

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6. Archive

The aim of the archive is to provide historical composition files and reference data. Files may be generated and archived in multiple versions accordingly to the Third-Party Data license mentioned in section 1.2 of this files guide.

> File Name: xxxx_YYYYMM.zip
xxxx_rf_P00X_YYYYMM.zip
xxxx_rf_P00X_YYYYMM.zip
xxxx_rf_YYYYMM.zip
> With xxxx being the Index Symbol
> File Type: .zip
> File Frequency: Monthly, maximum 2 years history data

Structure of the archives:

Archive type	**File Pattern**	**Content**	**Valid to 28.05.2021**	**Valid from 31.05.2021**
Compositions	xxxx_YYYYMM.zip	close_xxxxx_YYYYMMDD	x	
		open_xxxxx_YYYYMMDD	x	
		closecomposition_xxxxx_YYYYMMDD	x	x
		opencomposition_xxxxx_YYYYMMDD	x	x

Archive type	**File Pattern**	**Content**	**Valid to 28.05.2021**	**Valid from 31.05.2021**
Components	xxxx_rf_P00X_YYYYMM.zip	components_P000_YYYYMMDD		x
		corporateactions_xxxxx_YYYYMMDD		x

Archive type	**File Pattern**	**Content**	**Valid to 28.05.2021**	**Valid from 31.05.2021**
Components	xxxx_rf_P00X_YYYYMM.zip	components_P001_YYYYMMDD		x
		corporateactions_xxxxx_YYYYMMDD		x

Archive type	**File Pattern**	**Content**	**Valid to 31.05.2021**	**Valid from 01.06.2021**

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Components	xxxx_rf_YYYYMM.zip	components_P000_YYYYMMDD		x
		components_P001_YYYYMMDD		x
		corporateactions_xxxxx_YYYYMMDD		x

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7. Changes to the Files Guide

June 2023: Publication of the Index Files Guide – all existing files specifications regrouped in a single guide effective as from October 31st, 2023 for STOXX Indices and as from March 2024 for DAX Indices. The STOXX File Guide and the DAX File Guide are available on stoxx.com and describe existing files produced between June 2023 and the respective above mentioned effective dates of the Index File Guide.

June 2023: Update of section 2.1.1. STOXX and DAX Vendor Codes – addition of column "Index Main Symbol".

June 2023: Addition of section 2.4.27. X-DAX/X-TecDAX Indices.

June 2023: Update sections 4.3.1. Selection List – Public and 4.4.1. Selection List – Public to include the Index ISIN; update sections 4.4.1 and 4.4.2 – comment fields for selection indices.

July 2023: Update of section 2.2.4 Components Files – Increasing maximum number of characters for New_Exchange attribute to 255.

August 2023: New Monthly reports files – update of sections 5.1.1 Index Performance, 5.1.2 Index Fundamentals, 5.1.3 Index Correlation

October 2023: Addition of Note to section 4.3.3. Selection List – General Template - The selection lists which are produced for STOXX Global Infrastructure Suppliers 50 and STOXX Global Extended Infrastructure 100 indices contain Attributes with different Data Type and Data Format.

October 2023: Addition of Column ID 35, Attribute: EBITDA Criteria to section 4.4.2. Selection List – General template.

November 2023: Change of the Data Format to 5 for Index Membership 4.3.3. Selection List – General template.

November 2023: Renaming of Chapter 4.2. and addition of section 4.2.2. Group Entity Data.

December 2023: Change of the close price currency from EUR to constituent currency in 4.5.2. Underlying Data Announcement.

December 2023: Addition of section 2.6. Digital Asset Index Files and section 4.9. Digital Asset Index Files. Update of section 4.1.1. Review Calendar to include Digital Asset Review Calendar.

December 2023: Update of section 3.2.2.Components Corporate Actions Forecast. Deletion of shares and free float from the forecast specification description.

January 2024: Update of 4.4.1. Selection List – Public, 4.4.2. Selection List – General Template(rows 14 and 15 in section 4.4.1 and rows in 19 and 20 in section 4.4.2).

January 2024: Update of 1. Introduction (Data Format for Text changed to Maximum length) and 3.2.2. Components Corporate Actions Forecast (rows 14-17 and rows 34-37).

January 2024: Addition of section 2.4.26. EURO iSTOXX EURO iSTOXX 50 GR Decrement TRF Spread 10x.

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January 2024: Addition of section 2.4.2. Distribution Point Indices.

February 2024: Addition of sections 2.1.2. Vendor Code Sheet file (as from 01.03.2024), 2.1.3. Index Report Link file guide specification (as from 01.03.2024), 2.4.30. Volatility - VDAX-NEW, 2.4.31. Volatility Main Indices - History file and 2.4.32. Volatility Main Indices – History additional file.

April 2024: Removal of section 2.4.22. iSTOXX Spread Ratio Indices.

April 2024: Addition of section 4.2.2. Foreign Ownership Adjusted Free Float File (as from 01.06.2024).

May 2024: Separator change from comma to semicolon for Vendor Code Sheet file and Index Report Link file.

May 2024: Frequency and attribute (ID 10) changed from STOXXWorld_Free _Float to STOXXforadjusted_Free _Float in chapter 4.2.2. Foreign Ownership Adjusted Free Float File (as from 01.06.2024).

June 2024: Addition of section 2.4.32. Daily-Weighted Indices.

July 2024: Addition of section 2.4.33. ShortDAX x2 Index. Update of 2.4.31. Volatility Main Indices – History additional file (indicating that the data in history_additional_v1x.csv and history_additional_vv2tx.csv files starts from 27.06.2024).

August 2024: Addition of new files with timestamp and timeline of decommissioning non-timestamp files.

September 2024: Change of 2.1.1. STOXX and DAX Vendor Codes (valid until 31.05.2024) as both files are decommissioned.

September 2024: Addition of section 2.1.2. STOXX and DAX Discontinued Indices and section of 2.4.34. Daily Leverage Indices - History spread file.

September 2024: Change of ID 9 Description in 2.4.1. Dividend Point Indices.

September 2024: Update of section 2.4.29 - Renaming of VDAX-NEW to VDAX. Update of section 2.4.25.1 - Addition of new status 'EOD ADJUSTED' in the Leverage EOD rebalancing file.

November 2024: Removal of sections 4.3.1. Selection List - Public and 4.4.1. Selection List following new selection lists format effective from 1st November 2024. Addition of sections 4.3.2. Selection List - Public (as from 01.11.2024) and 4.4.2. Selection List - Public (as from 01.11.2024) following new selection lists format effective from 1st November 2024. Addition of sections 2.4.35 and 2.4.36 – new daily and monthly files for select EURO STOXX 50 Covered Call ATM Indices effective from 1st November 2024. Removal of section 2.1.1. STOXX and DAX Vendor Codes (valid until 31.05.2024).

December 2024: Update of section 2.4.25.1. Leverage EOD rebalancing. Addition of section 2.4.25.3. Leveraged and Short indices history files. Removal of section 2.4.33. ShortDAX x2 Index.

January 2025: Addition of section 4.3.5. Select Dividend Data - Select Dividend Indices (as from 03.02.2025)

February 2025: Removal of non-timestamp files due to decommission. Addition to sections 4.5.1 and 4.5.2 under Equity Periodic Review files – column IDs 25 & 26 to specify TM Style indices previous and new index membership description.

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April 2025: Addition of sections 4.5.3 Daily Proforma Files (as from 03.07.2025), 4.5.1. Component Announcement (as from 03.07.2025) and 4.5.2. Underlying Data Announcement (as from 03.07.2025).

July 2025: Addition of price weighted file structure for sections 2.4.1 Dividend Point Indices & 2.4.2 Distribution Point Indices

August 2025: Adjustment of sections 2.5 Fixed Income Index Files and section 4.8 Fixed Income Index Files; addition of new file formats for eb.rexx, EUROGOV and STOXX ICE Fixed Income Indices and removal of decommissioned eb.rexx and EUROGOV file formats.

August 2025: Addition of sections: 2.4.35 DAX Covered Call ATM Indices – Historical File, for section 2.4.34: Update data format for Column ID 3 from 2 to 12 and for section 2.4.36: Update of table to include Column ID 8 and 9. Also renaming 2.4.36 to Covered Call ATM Indices – Rebalancing File and deletion of the word EURO STOXX 50.

August 2025: Update of file specification and update of the description of Column 3 in section 2.4.36 Covered Call ATM Indices – Rebalancing File.

December 2025: Addition of section 5.2.5. Historical Dividend Data.

January 2026: Adjustment of sections: 2.3.1 Open Quotation All Indices, 2.3.2 Open Quotation Per Index, 2.3.3 Open Quotation Per Index (Previous Day) regarding conditions for which a tick is generated for this file type. Addition of estimated delivery time for section 4.5.3 Daily Proforma Files (as from 03.07.2025).

March 2026: Adjustment of section 2.1.1.Vendor Code Sheet (3 additional entries in column 30: "Yes (significant)", "Yes (CTB)", "Yes (PAB)", no change in structure).

March 2026: Addition of section 2.5.1.4. ECPI End of Day Analytics, 2.5.1.5. ECPI End of Day Analytics - currency hedged, 2.5.2.3. ECPI End of Day Constituents, 3.4. ECPI Projected Open File T+5, 4.5.6. ECPI Underlying Data Announcement, 4.8.2.3. ECPI - Fixed Income Selection, 4.8.2.4. ECPI End of Month Composition, 5.2.7. ECPI Eligible Universe

April 2026: Addition of section 2.4.37. EURO STOXX 50 Covered Call Dynamic Target Income 6% – Historical File, 2.4.38. EURO STOXX 50 Covered Call Dynamic Target Income 6% – Notional Coverage report, 2.4.39 EURO STOXX 50 Covered Call Dynamic Target Income 6% – Rebalancing File.

April 2026: Update of section 2.4.37. EURO STOXX 50 Covered Call Dynamic Target Income 6% – Historical File.

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