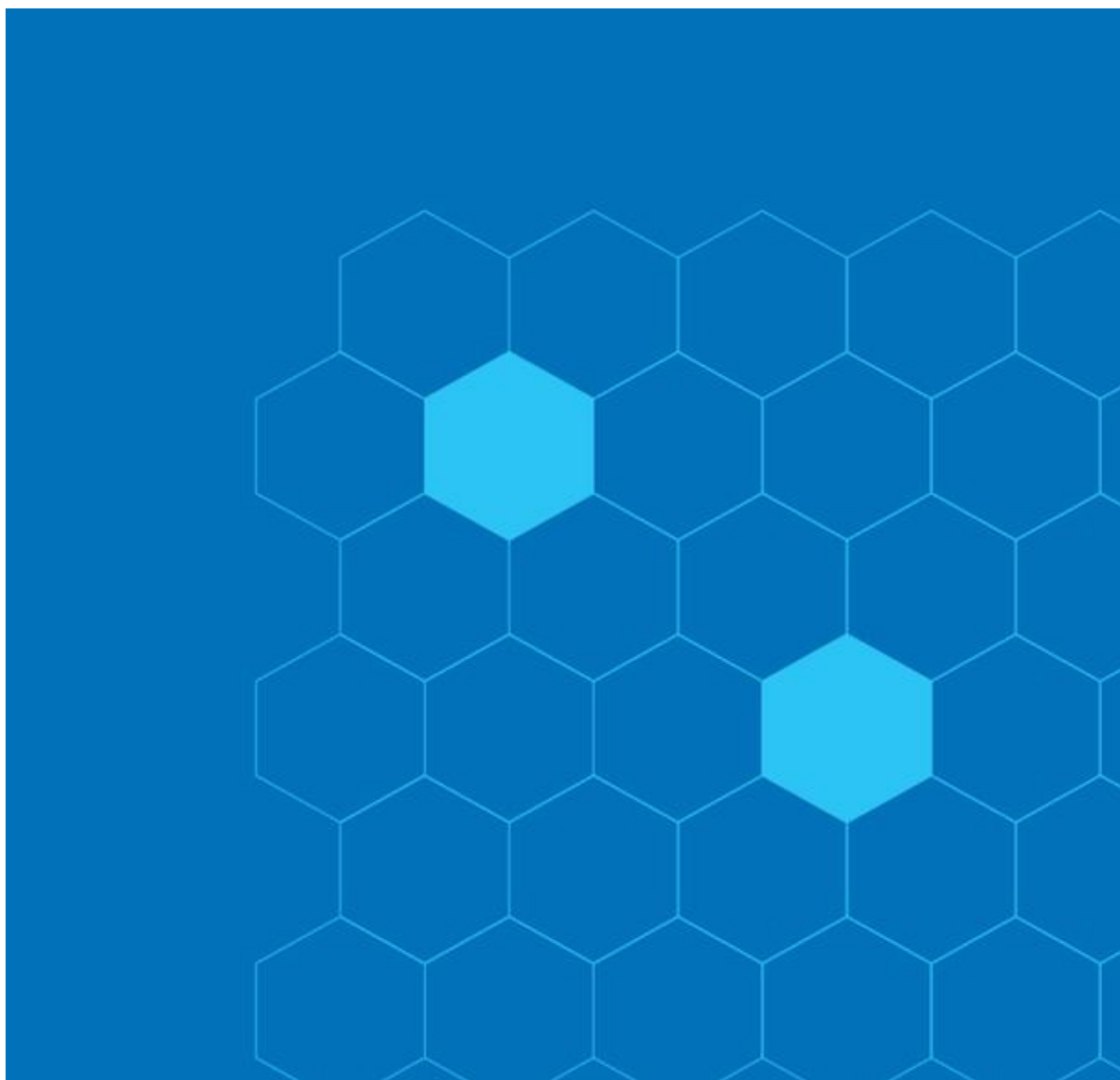


# INDEX FILES GUIDE



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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](mailto:customersupport@stoxx.com)

## 1.1. Naming Convention

The naming convention for the description of the file name in the Index Files Guide is

|                                                                                                |
|------------------------------------------------------------------------------------------------|
| <p><b>xxxxxx</b> – Index Symbol</p> <p><b>YYYYMMDD</b> – date at which report is generated</p> |
|------------------------------------------------------------------------------------------------|

## 1.2. Naming convention associated to Third-Party Data Licenses

### 1.2.1. Generalities about Third-Party Data Licenses

Only clients with a valid Third-Party Data License (subject to verification by the respective Third-Party Provider and confirmed to STOXX) will be granted access to the data and will see no change in their existing permissioning to access STOXX Index Files. Clients are strongly recommended to check or obtain a valid Third-

Party Data license as they could be affected by a sudden change of the STOXX Index file Permissioning, which could impact the integration in their respective internal systems of any Index Files published by STOXX Ltd.

As a reminder, the STOXX Index File permissioning is subject to:

- regular verification by the Third-Party Data Provider.
- Third-Party Data Provider instruction to ISS STOXX to retain or amend the access to the full datasets, including ISIN identifiers subject to CUSIP Global Services Third-Party Data License.

**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!**

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### when the identification of third party data being displayed is required

> FileName\_P###\_xxxxx with P### = Permissioned Third Party data,

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<br>(SEDOL) | 3rd-Party<br>(CUSIP) | 3rd-Party C<br>licence | 3rd-Party<br>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.

## 1.2.2. Current active “P###”

STOXX implemented a naming convention on Index Files allowing the identification of Third-Data permissioning

As of April 27th, 2026, STOXX clients will have access to the relevant “P###” files in line with the Third-Party Data Licenses as described in the table hereafter.

| File name Sample        | Description of data                                                    | Permissioning                                                               |
|-------------------------|------------------------------------------------------------------------|-----------------------------------------------------------------------------|
| components_P000_###.csv | The file includes all reference data                                   | Accessible to Clients with a <b>valid</b> SEDOL and CUSIP license           |
| components_P001_###.csv | The file includes reference data except for SEDOL code                 | Accessible to Clients with a <b>valid</b> CUSIP and <b>no</b> SEDOL license |
| components_P002_###.csv | The file includes reference data except for CUSIP code                 | Accessible to Clients with a <b>valid</b> SEDOL and <b>no</b> CUSIP license |
| components_P003_###.csv | The file includes reference data except for SEDOL code and CUSIP codes | Accessible to Clients with <b>no</b> SEDOL and CUSIP license                |

- “**SEDOL license**” refers to **SEDOL identifiers subject to LSEG Third-Party Data License**
- “**CUSIP license**” refers to **ISIN identifiers subject to CUSIP Global Services Third-Party Data License**

Please note that only files requesting a permissioning of Third-Party Data contains P### identifiers and are indicated as alternative naming convention in relevant Index File description of this document.

## 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 Weighting 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   |

|    |                 |                                                                  |      |     |
|----|-----------------|------------------------------------------------------------------|------|-----|
| 30 | Esma Registered | Indication whether index is registered with ESMA ("Yes" or "No") | 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  |

|    |               |                     |        |            |
|----|---------------|---------------------|--------|------------|
| 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

| 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.

The full history (h\_XXXXX.txt) is available for licence holders, one year history (h\_1yXXXXX.txt ) is available for registered website users, and three months history (h\_3mXXXXX.txt) is available for unregistered website users.

- > File name:
  - o h\_XXXXX
  - o h\_1yXXXXX
  - o 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:
  - o index\_divisors\_YYYYMMDD (as of 26.08.2024, history available for 90 days)
  - o 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              |

## 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
  - o closecomposition\_XXXXX\_YYYYMMDD (history available for 90 days)
- > File type: .csv
- > File specification: semicolon separated
- > File frequency: daily at COB

Alternative file naming convention applicable to Third-Party Data License “P002” and “P003” only:

- > File name
  - o closecomposition\_P###\_XXXXX\_YYYYMMDD
- > 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 |

### 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\_####\_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

Alternative file naming convention applicable to Third-Party Data License “P002” and “P003” only:

- > File name:
- > opencomposition\_P###\_####\_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 Constituents 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 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 21<sup>st</sup>, 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_d<br>ay | 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  |
| 40       | New_SEDOL                  | Constituent SEDOL Identifier on next dissemination day<br>(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<br>dissemination day              | Text   | 255 |
| 44       | New_Industry               | Industry Code (subject to applicable Classification) on next<br>dissemination day        | Text   | 2   |
| 45       | New_Supersector            | Supersector Code (subject to applicable Classification) on<br>next dissemination day     | Text   | 4   |
| 46       | New_Sector                 | Sector code (subject to applicable Classification) on next<br>dissemination day          | Text   | 6   |
| 47       | New_Subsector              | Subsector code (subject to applicable Classification) on next<br>dissemination day       | Text   | 8   |
| 48       | New_Shares                 | Number of the shares of the constituent on next<br>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<br>next dissemination day | Number | 7   |
| 51       | Close_adjusted_EUR         | Adjusted closing price in EUR currency of the constituent on<br>next dissemination day   | Number | 7   |
| 52       | Close_adjusted_USD         | Adjusted closing price in USD currency of the constituent on<br>next dissemination day   | Number | 7   |
| 53       | Close_adjusted_GBP         | Adjusted closing price in GBP currency of the constituent on<br>next dissemination day   | Number | 7   |
| 54       | Close_adjusted_JPY         | Adjusted closing price in JPY currency of the constituent on<br>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         |
| 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

Alternative file naming convention applicable to Third-Party Data License "P002" and "P003" only:

- > File name:
- > Psoqxxxxx\_P###\_YYYYMMDD
- > File type: .txt
- > File specification: semicolon separated
- > File frequency: daily at ~11:00 CET

**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         |

**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

Alternative file naming convention applicable to Third-Party Data License "P002" and "P003" only:

- > File name:
- > koxxxxx\_P###\_YYYYMMDD
- > 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

| 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           |

### 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:
- > fscoxxxx\_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, iserrr, isevfer, isezfer, sd3e, sx5e, sx5p, sx5r, sx5t, sxxp

Alternative file naming convention applicable to Third-Party Data License "P002" and "P003" only:

- > File name:
- > fscoxxxx\_P###\_YYYYMMDD
- > File type: .txt
- > File specification: semicolon separated
- > File frequency: daily ~12:30 CET
- > Indices: dk5f, dk5g, eetmp, eue15p, isecfer, isemfer, iseqfer, iserrr, isevfer, isezfer, sd3e, sx5e, sx5p, sx5r, sx5t, sxxp

**Header row:**

Contains the short Name of the index

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

### 2.3.6. Component Settlement Values File (including sourctime)

- > File name:
- > Sourctime\_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

Alternative file naming convention applicable to Third-Party Data License "P002" and "P003" only:

- > File name:
- > Sourctime\_FSV\_P###\_XXXXX\_YYYYMMDD
- > 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         |
| 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<br>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<br>sss |
| 7...43    | Timestamp | Time stamps are reported in 15 second intervals                                           | Time      | HH:MM:SS.sss<br>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<br>sss |
| 45        | Timestamp | Time stamp when security price was received for calculation of index tick at 12:00:00 CET | Time      | HH:MM:SS.sss<br>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    |
| 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

##### 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           |
| 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 |
|-----------|------------------|-----------------------|-----------|-------------|
| 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

| 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           |
| 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  |
| 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           |
| 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          |
| 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**

| 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          |

**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: oqhstyppe
- > 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           |
| 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

**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           |
| 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
  
- > File name: dvp\_ **xxxxx**
- > File type: .csv
- > File specification: semicolon separated
- > File frequency: daily

Alternative file naming convention applicable to Third-Party Data License “P002” and “P003” only:

- > File name: **xxxxx\_P###**
- > File type: .txt
- > File specification: semicolon separated
- > File frequency: daily
  
- > File name: dvp\_P**###\_xxxxx**
- > File type: .csv
- > 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  |
| 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

Alternative file naming convention applicable to Third-Party Data License "P002" and "P003" only:

- > File name: **xxxxx\_P###**
- > File type: .txt
- > File specification: semicolon separated
- > File frequency: daily

Market capitalization 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  | 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           |
| 16        | Parameter B (new shares)                          | New shares                                                                                                    | Number    | 0           |

|    |                                                                           |                                                    |        |   |
|----|---------------------------------------------------------------------------|----------------------------------------------------|--------|---|
| 18 | Parameter C<br>(subscription price,<br>Value of stock div or<br>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  |
| 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          |
| 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 6<sup>th</sup> 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.

- > 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                        | <b>Regular day:</b> Last price of the EURO STOXX 50 call option at time t<br><b>Rolling day:</b> 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                  | <b>Regular day:</b> empty<br><b>Rolling day:</b> Inclusion price of the EURO STOXX 50 call option on the last expiry date                                         | Number    | 2           |
| 8         | New Call descriptions     | <b>Regular day:</b> empty<br><b>Rolling day:</b> New Call option description (e.g. OESX (Call, 4600, 201909))                                                     | Text      | 26          |
| 9         | EURO STOXX 50 PRICE INDEX | <b>Regular day:</b> EURO STOXX 50 (EUR Price version) closing value                                                                                               | Number    | 2           |

|    |                            |                                                                                                          |        |   |
|----|----------------------------|----------------------------------------------------------------------------------------------------------|--------|---|
|    |                            | <b>Rolling day:</b> empty                                                                                |        |   |
| 10 | EURO STOXX 50 RETURN INDEX | <b>Regular day:</b> EURO STOXX 50 (EUR Net Return version) closing value<br><b>Rolling day:</b> empty    | Number | 2 |
| 11 |                            | <b>Regular day:</b> empty<br><b>Rolling day:</b> EURO STOXX 50 (EUR Price version) settlement value      | Number | 2 |
| 11 |                            | <b>Regular day:</b> empty<br><b>Rolling day:</b> 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                         | <b>Regular day:</b> Last price of the EURO STOXX 50 call option at time t<br><b>Rolling day:</b> 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                   | <b>Regular day:</b> empty<br><b>Rolling day:</b> Inclusion price of the EURO STOXX 50 call option on the last expiry date                                         | Number    | 2           |
| 8         | New Call descriptions      | <b>Regular day:</b> empty<br><b>Rolling day:</b> New Call option description (e.g. OESX (Call, 4600, 201909))                                                     | Text      | 26          |
| 9         | EURO STOXX 50 PRICE INDEX  | <b>Regular day:</b> EURO STOXX 50 (EUR Price version) closing value<br><b>Rolling day:</b> empty                                                                  | Number    | 2           |
| 10        | EURO STOXX 50 RETURN INDEX | <b>Regular day:</b> EURO STOXX 50 (EUR Net Return version) closing value                                                                                          | Number    | 2           |

|    |  |                                                                                                          |        |   |
|----|--|----------------------------------------------------------------------------------------------------------|--------|---|
|    |  | <b>Rolling day:</b> empty                                                                                |        |   |
| 11 |  | <b>Regular day:</b> empty<br><b>Rolling day:</b> EURO STOXX 50 (EUR Price version) settlement value      | Number | 2 |
| 11 |  | <b>Regular day:</b> empty<br><b>Rolling day:</b> 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                   | <b>Regular day:</b> Last price of the EURO STOXX 50 put option at time t<br><b>Rolling day:</b> 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              | <b>Regular day:</b> empty<br><b>Rolling day:</b> Inclusion price of the EURO STOXX 50 put option on the last expiry date                                        | Number    | 2           |
| 7         | New Put descriptions | <b>Regular day:</b> empty<br><b>Rolling day:</b> New Put option description (e.g. OESX (Put, 4600, 201909))                                                     | Text      | 25          |
| 8         | 1 Month EURIBOR      | <b>Regular day:</b> empty<br><b>Rolling day:</b> one-month EURIBOR rate                                                                                         | Number    | 2           |
| 9         | 3 Month EURIBOR      | <b>Regular day:</b> empty<br><b>Rolling day:</b> three-month EURIBOR rate                                                                                       | Number    | 2           |
| 10        | Short puts           | <b>Regular day:</b> empty<br><b>Rolling day:</b> number of short puts                                                                                           | Number    | 9           |

|    |                                              |                                                                                                     |        |   |
|----|----------------------------------------------|-----------------------------------------------------------------------------------------------------|--------|---|
| 11 | EURO STOXX 50<br>PRICE INDEX<br>(Settlement) | <b>Regular day:</b> empty<br><b>Rolling day:</b> 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                            | <b>Regular day:</b> Last price of the EURO STOXX 50 put option at time t<br><b>Rolling day:</b> 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                       | <b>Regular day:</b> empty<br><b>Rolling day:</b> Inclusion price of the EURO STOXX 50 put option on the last expiry date                                        | Number    | 2           |
| 8         | New Put descriptions          | <b>Regular day:</b> empty<br><b>Rolling day:</b> New Put option description (e.g. OESX (Put, 4600, 201909)                                                      | Text      | 25          |
| 9         | EURO STOXX 50<br>PRICE INDEX  | <b>Regular day:</b> EURO STOXX 50 (EUR Price version) closing value<br><b>Rolling day:</b> empty                                                                | Number    | 2           |
| 10        | EURO STOXX 50<br>RETURN INDEX | <b>Regular day:</b> EURO STOXX 50 (EUR Net Return version) closing value<br><b>Rolling day:</b> empty                                                           | Number    | 2           |
| 11        |                               | <b>Regular day:</b> empty<br><b>Rolling day:</b> EURO STOXX 50 (EUR Price version) settlement value                                                             | Number    | 2           |

|    |  |                                                                                                          |        |   |
|----|--|----------------------------------------------------------------------------------------------------------|--------|---|
| 12 |  | <b>Regular day:</b> empty<br><b>Rolling day:</b> 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         | O0t          | 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\_rvstox
- > 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           |

## 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

- > 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           |

|   |             |                         |        |    |
|---|-------------|-------------------------|--------|----|
| 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        | SX5EVB / SX5EVB | 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

- > 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          |

|    |                  |                       |      |    |
|----|------------------|-----------------------|------|----|
| 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           |

|    |          |                                 |        |   |
|----|----------|---------------------------------|--------|---|
| 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          |

|    |                  |                                 |      |    |
|----|------------------|---------------------------------|------|----|
| 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         |

**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           |

## 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           |

|          |                    |                       |
|----------|--------------------|-----------------------|
| 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           |

## 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 (ad hoc version)
- > File type: .csv
- > File specification: semicolon separated
- > File frequency: event based

| 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<br>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<br>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<br>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<br>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<br>for TTR, STD: not filled                                       | Time      | HH:MM:SS    |
| 17        | Rebalancing Time               | for Rebalancing Method MIN, MAX: Time MIN/MAX found<br>for AVG, TTR, STD: not filled                                                      | Time      | HH:MM       |
| 18        | Status                         | for Rebalancing Method TTR, STD: Intraday<br>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

| 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           |

|   |    |                                           |        |   |
|---|----|-------------------------------------------|--------|---|
| 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      | -           |

### 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 1<sup>st</sup> 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 1<sup>st</sup> 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

| 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 Index 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

- > 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              |

|    |                    |                                                                  |        |   |
|----|--------------------|------------------------------------------------------------------|--------|---|
| 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\_XXXXXX
- > 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\_XXXXXX
- > File type: .csv

- > 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 |

## 2.5. 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.

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](mailto:iceindices@ice.com).

- > File name:
  - o REXX\_Level\_YYYYMMDD.csv
  - o EUROGOV\_Level\_YYYYMMDD.csv
  - o 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 |
| 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 |
| 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<br>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 %<br>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](mailto:iceindices@ice.com).

- > File name:
  - o MVP\_Level\_EMEA\_YYYYMMDD.csv
  - o MVP\_Level\_GLOBAL\_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    | 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  |
| 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 average 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  |
| 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:
  - o 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
4. **Regression Coefficients**
5. **Weighting Matrix Sheet “REX Indices”** Table format:

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

Data format:

| Row ID | Description | Value rounding |
|--------|-------------|----------------|
|--------|-------------|----------------|

|    |                 |   |
|----|-----------------|---|
| 11 | REX GESAMT      | 4 |
| 12 | REX 1-JAEHRIGE  | 4 |
| 13 | REX 2-JAEHRIGE  | 4 |
| 14 | REX 3-JAEHRIGE  | 4 |
| 15 | REX 4-JAEHRIGE  | 4 |
| 16 | REX 5-JAEHRIGE  | 4 |
| 17 | REX 6-JAEHRIGE  | 4 |
| 18 | REX 7-JAEHRIGE  | 4 |
| 19 | REX 8-JAEHRIGE  | 4 |
| 20 | REX 9-JAEHRIGE  | 4 |
| 21 | REX 10-JAEHRIGE | 4 |
| 22 | REX 6 PROZENT   | 4 |
| 23 | REX 7,5 PROZENT | 4 |
| 24 | REX 9 PROZENT   | 4 |

**Sheet "Regression Coefficients" Table**

format:

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

Data format:

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

**Sheet "Weighting Matrix" Table**

format:

| Column ID | Attribute | Description | Data Type | Data Format |
|-----------|-----------|-------------|-----------|-------------|
|-----------|-----------|-------------|-----------|-------------|

|   |                 |        |        |            |
|---|-----------------|--------|--------|------------|
| 1 | Maturity        | Years  | Text   | 255        |
| 2 | 6%              | Coupon | Number | next table |
| 3 | 7.5%            | Coupon | Number | next table |
| 4 | 9%              | Coupon | Number | next table |
| 5 | Sum             | Coupon | Number | next table |
| 6 | Weighted Coupon | Coupon | Number | next table |

Data format:

| Row ID | Description | Value rounding |
|--------|-------------|----------------|
| 11     | 1 Year      | 2              |
| 12     | 2 Year      | 2              |
| 13     | 3 Year      | 2              |
| 14     | 4 Year      | 2              |
| 15     | 5 Year      | 2              |
| 16     | 6 Year      | 2              |
| 17     | 7 Year      | 2              |
| 18     | 8 Year      | 2              |
| 19     | 9 Year      | 2              |
| 20     | 10 Year     | 2              |
| 21     | OVERALL     | 2              |

## 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](mailto: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           |
| 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   |
| 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](mailto:iceindices@ice.com).

- > File name:
  - o MVP\_Constituent\_EMEA\_YYYYMMDD.csv
  - o MVP\_Constituent\_GLOBAL\_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      | 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  |
| 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  |
| 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  |

## 2.6. 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:
  - o 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 Suisse Global Crypto Taxonomy        | Text      | 255         |
| 16        | Subsector                  | Constituent subsector classification based on the Bitcoin Suisse 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           |
| 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:
  - o 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 Suisse Global Crypto Taxonomy        | Text      | 255         |
| 16        | Subsector                  | Constituent subsector classification based on the Bitcoin Suisse 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           |
| 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           |

## 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:
- > CAForecast\_####\_YYYYMMDD (history available for 90 days)
- > File type: .csv
- > File specification: semicolon separated
- > File frequency: daily

Alternative file naming convention applicable to Third-Party Data License "P002" and "P003" only:

- > CAForecast\_P###\_####\_YYYYMMDD

- > File type: .csv
- > File specification: semicolon separated
- > File frequency: daily

| 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)<br>CASH DIVIDEND<br>SPECIAL CASH DIVIDEND<br>STOCK DIVIDEND<br>STOCK DIVIDEND (FROM TREASURY) - STANDARD CASH<br>STOCK DIVIDEND (FROM TREASURY) - SPECIAL CASH<br>STOCK DIVIDEND OF ANOTHER COMPANY<br>STOCK SPLITS<br>RIGHTS ISSUE<br>SPIN-OFF<br>ONLY PRICE ADJUSTMENT<br>NUMBER OF SHARES CHANGE<br>FREE FLOAT FACTOR CHANGE<br>WEIGHT_FACTOR CHANGE<br>CAP_FACTOR CHANGE<br>ATTRIBUTE CHANGE<br>DELETION<br>ADDITION<br>M&A FORECAST<br>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           |
| 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:<br>- X: if the event is applicable to the relevant version of the index<br>Empty: if not applicable to the relevant version of the index | Text or empty | 1    |
| 23 | Applicable_to_Gross_Index | Possible values:<br>- X: if the event is applicable to the relevant version of the index<br>Empty: if not applicable to the relevant version of the index | Text or empty | 1    |
| 24 | Applicable_to_Net_Index   | Possible values:<br>- X: if the event is applicable to the relevant version of the index<br>Empty: if not applicable to the relevant version of the index | Text or empty | 1    |

CA\_Forecast files can be published on a regularly basis during the day. Please note that the below Publication time are purely indicative and should not be used for Clients internal system set-up .

1<sup>st</sup>, 2<sup>nd</sup> and 3<sup>rd</sup> Publications are considered as indicative and can be cancelled at anytime by STOXX at short notice. In case of technical issue encountered by STOXX, the publications can be delayed, canceled, or replaced by the following publication at the indicative time range. The last publication remains the main publication, until replace by a new publication.

| <b>Publications</b>         | <b>Indicative Publication time</b> |
|-----------------------------|------------------------------------|
| 1 <sup>st</sup> publication | As from 04.00 to 08:00 CET         |
| 2 <sup>nd</sup> publication | As from 08:00 to 12:00 CET         |
| 3 <sup>rd</sup> publication | As from 12.00 to 18:00 CET         |
| 4 <sup>th</sup> publication | As from 18.00 to 23.00 CET         |

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

### 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

| 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_Type | Event taking place in the corresponding index<br>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 |

CCA\_Forecast files can be published on a regularly basis during the day. Please note that the below Publication time are purely indicative and should not be used for Clients internal system set-up .

1<sup>st</sup>, 2<sup>nd</sup> and 3<sup>rd</sup> Publications are considered as indicative and can be cancelled at anytime by STOXX at short notice. In case of technical issue encountered by STOXX, the publications can be delayed, canceled, or replaced by the following publication at the indicative time range. The last publication remains the main publication, until replace by a new publication.

| <b>Publications</b>         | <b>Indicative Publication time</b> |
|-----------------------------|------------------------------------|
| 1 <sup>st</sup> publication | As from 04.00 to 08:00 CET         |
| 2 <sup>nd</sup> publication | As from 08:00 to 12:00 CET         |
| 3 <sup>rd</sup> publication | As from 12.00 to 18:00 CET         |
| 4 <sup>th</sup> publication | As from 18.00 to 23.00 CET         |

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

### 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

Alternative file naming convention applicable to Third-Party Data License "P002" and "P003" only:

- > File name:
- > corporateactions\_P###\_XXXXX\_YYYYMMDD
- > 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)<br>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           |
| 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           |

## 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
- > File type: .csv

- > File specification: semicolon separated
- > File frequency: 1<sup>st</sup> 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 3 <sup>rd</sup> 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 Adjusted 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
- > 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 3 <sup>rd</sup> 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           |

### 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\_P###\_YYYYMMDD
- > 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 01.05.2026)

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\_####\_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      | yyymmdd     |
| 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             | Blank – Not available                                                                         | Text      | 0           |
| 7         | RIC              | Constituent Refinitiv ticker                                                                  | Text      | 21          |
| 8         | Instrument_Name  | Constituent name                                                                              | Text      | 50          |
| 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 Stox 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. 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          |
| 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 Stox 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           |

### 4.3.3. 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           |
| 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           |

### 4.3.4. 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           |
| 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) |

### 4.3.5. 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           |
| 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           |

### 4.3.6. 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\_P###\_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           |
| 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             | Blank – Not available                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | Text      | 0           |
| 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)<br>Contains Index Main Symbol for DAX branded indices                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Text      | 8           |
| 13        | Rank (FINAL)     | New Ranking of constituents according to Index methodology: for example<br>- Rank in the Selection List per FF MCAP for DAX Selection indices<br>- Rank in the Selection List per 12-month turnover for Scale 30 index<br>- Rank in the Selection List per dividend yield for DAXplus Maximum Dividend, DivDAX and DivMSDAX<br>- Rank in the Selection List per export ratio for DAXplus Export Strategy<br>- Rank in the Selection List per absolute turnover with the future DAX ranked 1 to 40 for idDAX 50 Equal Weight      | Number    | 0           |
| 14        | Rank (PREVIOUS)  | Previous Ranking of constituents according to Index methodology: for example<br>- Rank in the Selection List per FF MCAP for DAX Selection indices<br>- Rank in the Selection List per 12-month turnover for Scale 30 index<br>- Rank in the Selection List per dividend yield for DAXplus Maximum Dividend, DivDAX and DivMSDAX<br>- Rank in the Selection List per export ratio for DAXplus Export Strategy<br>- 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)<br><u>Selection Indices:</u><br>("Other share type in selection index", "Other share type is ranked", "Exclusion List", "30 days rule", "No VWAP", "No                                                                                                                                                                                                                                                                    | Text      | 255         |

|    |                   |                                                                                                                                                                                                                                                                                                                                                                                                              |        |   |
|----|-------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|---|
|    |                   | Continuous Trading", "ESG criteria not fulfilled", "No ESG score available" or blank)<br><u>Scale Indices</u><br>"Not traded on Xetra", "30 Days Rule"<br><u>Dax+ MaxDiv Indices, DivDAX and DivMSDAX</u><br>"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" |        |   |
| 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 |
|----------------------------|----------------|
| 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)<br>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<br>- Rank in the Selection List per FF MCAP for DAX Selection indices<br>- Rank in the Selection List per 12-month turnover for Scale 30 index<br>- Rank in the Selection List per dividend yield for DAXplus Maximum Dividend, DivDAX and DivMSDAX<br>- Rank in the Selection List per export ratio for DAXplus Export Strategy<br>- 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<br>- Rank in the Selection List per FF MCAP for DAX Selection indices<br>- Rank in the Selection List per 12-month turnover for Scale 30 index<br>- Rank in the Selection List per dividend yield for DAXplus Maximum Dividend, DivDAX and DivMSDAX<br>- Rank in the Selection List per export ratio for DAXplus Export Strategy<br>- Rank in the Selection List per absolute turnover with the future DAX ranked 1 to 40 for idDAX 50 Equal Weight | Number    | 0           |
| 21        | Comment          | Additional Comments or Empty, subject to index methodology ( see below note for Comment display order)<br><u>Selection Indices:</u><br>("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                                                                                                                                                                                                         | Text      | 255         |

|    |                                      |                                                                                                                                                                                                                                                                                                                                                   |        |       |
|----|--------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|-------|
|    |                                      | score available" or blank)<br><u>Scale Indices</u><br>"Not traded on Xetra", "30 Days Rule"<br><u>Dax+ MaxDiv Indices, DivDAX and DivMSDAX</u><br>"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" |        |       |
| 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     |
| 38 | Dividend_Prev_Period                 | Previous period dividend, in EUR<br>- DAXplus Maximum Dividend -> dividend with ex-date within the past 6 months from the review effective date<br>- 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<br>- DAXplus Maximum Dividend -> Dividend yield for the past 6 months from the review effective date<br>- DivDAX & DivMSDAX -> Dividend yield for the past 12 months from the cut-off date                                                                                                                         | Number | 9     |
| 41 | Dividend_Yield_Projected             | Projected dividend yield<br>- 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

History: STOXX (as from 31.10.2023) – DAX (as from 01.03.2024)

### 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 specification: semicolon separated
- > 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      |
| 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           |
| 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                                                                               | Text      | 1           |

|    |         |                                                                                                                                                         |      |   |
|----|---------|---------------------------------------------------------------------------------------------------------------------------------------------------------|------|---|
|    |         | empty for size indices / "S" as strong, "W" as weak or empty for TM Style indices)                                                                      |      |   |
| 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
- 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                | <b>Constituent latest available closing price (adjusted for CAs)</b>                                                                                                                           | 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 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   |

## 4.6. 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           |

### 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 1<sup>st</sup> 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         |
| 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. End-of-Day 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](mailto:iceindices@ice.com).

- > File name:
  - o REXX\_LevelProjected\_YYYYMMDD.csv
  - o EUROGOV\_LevelProjccted\_YYYYMMDD.csv
  - o 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           |
| 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 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 | 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  |
| 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 |

#### 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](mailto: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           |
| 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 average 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  |
| 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. End-of-Day 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.

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](mailto:iceindices@ice.com).

- > File name:
  - o REXX\_ConstituentProjected\_YYYYMMDD.csv
  - o EUROGOV\_ConstituentProjected\_YYYYMMDD.csv
  - o 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           |
| 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  |
| 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 |

#### 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](mailto:iceindices@ice.com).

- > File name:
  - o 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           |
| 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  |
| 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 |
| 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 |
|----|---------------------|---------------------------------------------|--------|---|

## 4.9. 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 Suisse Global Crypto Taxonomy                                                                    | Text      | 255         |
| 10        | Subsector        | Constituent subsector classification based on the Bitcoin Suisse 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           |

## 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.

- > 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           |

|    |                |                                                        |        |   |
|----|----------------|--------------------------------------------------------|--------|---|
| 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:
  - o esg\_report\_XXXX\_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           |

|    |                                                        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |        |   |
|----|--------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|---|
|    |                                                        | 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_<br>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_<br>Physical_Risks_Family_Level | Data is not available to report this value                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | Number | 2 |
| 14 | Item6b_Exposure_NACE_<br>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_<br>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_<br>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 |

|    |                                                                  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |        |     |
|----|------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|-----|
|    |                                                                  | 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   |

|    |                                                                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |        |   |
|----|-----------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|---|
|    |                                                                                                     | 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_<br>with_no_Due_Diligence_Policies_<br>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_<br>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_<br>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_<br>of_AntiBribery_and_AntiCorruption_<br>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 |

|    |                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |        |   |
|----|-------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|---|
| 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 |

|    |                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                |        |     |
|----|--------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|-----|
|    |                                                                                | 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   |

|    |                                                                            |                                                                                                                                                                                                                                                                                                                                                                                           |        |     |
|----|----------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|-----|
| 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 |

## 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\_####\_YYYYMMDD.csv
- > File type: .csv
- > File specification: semicolon separated
- > File frequency: monthly

Alternative file naming convention applicable to Third-Party Data License "P002" and "P003" only:

- > File name: roundtrip\_P###\_####\_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)
- > 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 |

| 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\_#####
- > File type: .csv
- > File specification: semicolon separated
- > File frequency: event based

Alternative file naming convention applicable to Third-Party Data License “P002” and “P003” only:

- > File name: historical\_components\_P###\_#####
- > 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  |

### 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\_P###\_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      | 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\_XXXX\_YYYYMMDD
- > With XXXXX being the Main Index Symbol
- > File type: .csv
- > File specification: comma separated
- > File Frequency:
  - eb.rexx: Weekly (Friday) and 2<sup>nd</sup>, 3<sup>rd</sup> last trading day of each month
  - Eurogov: Monthly (2<sup>nd</sup>, 3<sup>rd</sup> 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_P<br>REV_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           |

## 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\_fr\_P000\_YYYYMM.zip
  - xxxx\_fr\_P001\_YYYYMM.zip
  - xxxx\_fr\_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<br>28.05.2021 | Valid from<br>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<br>28.05.2021 | Valid from<br>31.05.2021 |
|--------------|-------------------------|---------------------------------|------------------------|--------------------------|
| Components   | xxxx_fr_P000_YYYYMM.zip | components_P000_YYYYMMDD        |                        | x                        |
|              |                         | corporateactions_xxxxx_YYYYMMDD |                        | x                        |

| Archive type | File Pattern            | Content                         | Valid to<br>28.05.2021 | Valid from<br>31.05.2021 |
|--------------|-------------------------|---------------------------------|------------------------|--------------------------|
| Components   | xxxx_fr_P001_YYYYMM.zip | components_P001_YYYYMMDD        |                        | x                        |
|              |                         | corporateactions_xxxxx_YYYYMMDD |                        | x                        |

| Archive type | File Pattern | Content | Valid to<br>31.05.2021 | Valid from<br>01.06.2021 |
|--------------|--------------|---------|------------------------|--------------------------|
|--------------|--------------|---------|------------------------|--------------------------|

|            |                    |                                 |  |   |
|------------|--------------------|---------------------------------|--|---|
| Components | xxxx_fr_YYYYMM.zip | components_P000_YYYYMMDD        |  | x |
|            |                    | components_P001_YYYYMMDD        |  | x |
|            |                    | corporateactions_xxxxx_YYYYMMDD |  | x |

## 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 31<sup>st</sup>, 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](https://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.

**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\_vw2tx.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 1<sup>st</sup> 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 1<sup>st</sup> 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 1<sup>st</sup> 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.

**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).

**January 2026:** Introduction of Third Party Data Permissioning “P002” and “P003” related to ISIN identifiers subject to CUSIP Global Services Third-Party Data License