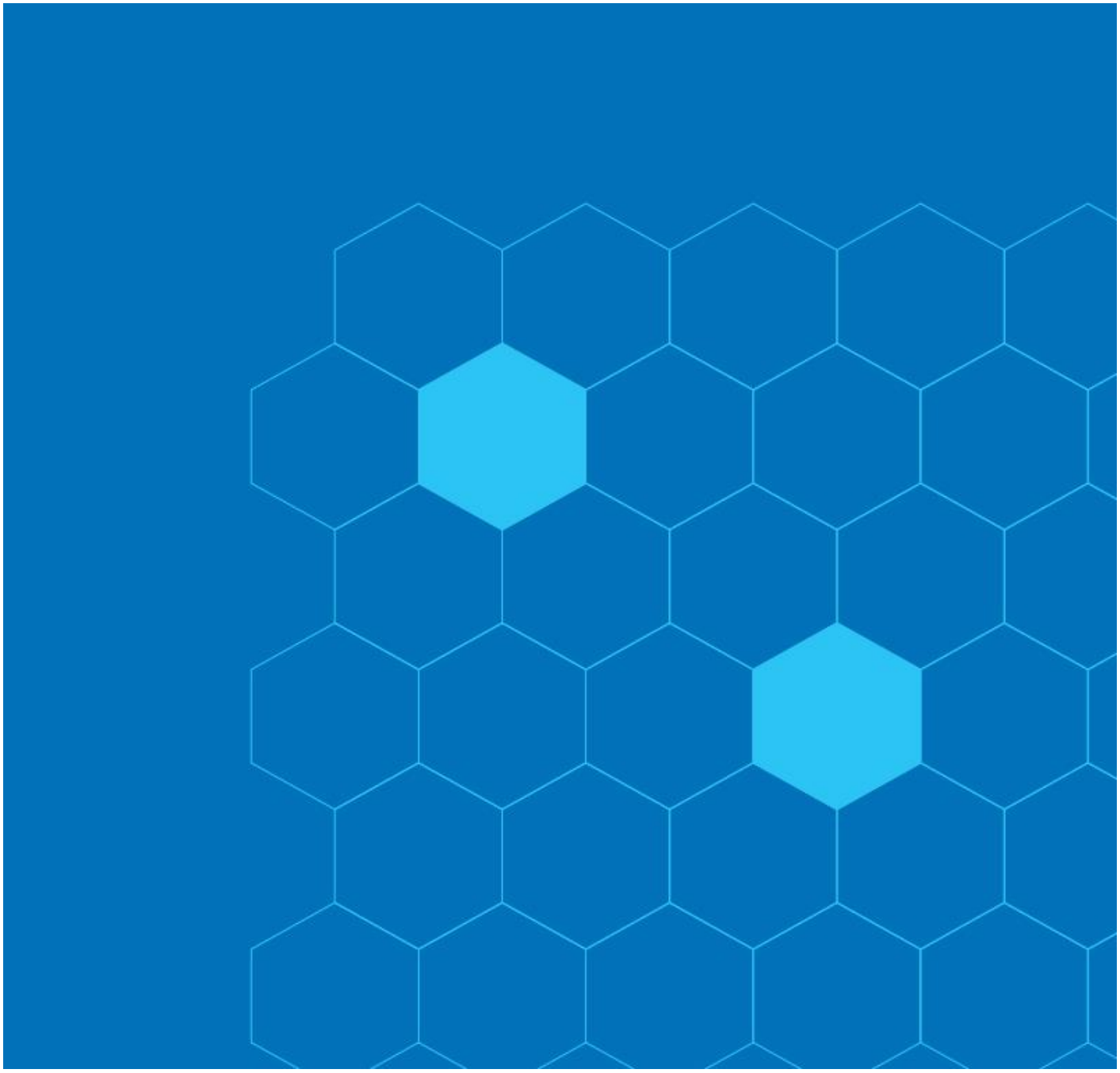
March 2026

iSFTP TECHNICAL GUIDE



STOXX
25 years of index innovation

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2. History of Changes

July 2020: Folder Structure

March 2022: Folder Structure

November 2022: Removal of chapter 5

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

July 2023: Clarification of iSFTP folders structure

September 2023: New STOXX and DAX iSFTP folders structure

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

March 2024: Addition of chapter 4.6

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

December 2025: Addition of "historical-dividend-files" subfolders in chapter 4.4.

January 2026: Addition of daily proforma files and of new file sets 'P002' and 'P003' to accommodate third-party licensing requirements

March 2026: Addition of "ECPILegacy" subfolder and the files for ECPI indices

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3. Introduction

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

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

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

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

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

Phone : +41 43 430 72 72
E-Mail : customersupport@iss-stoxx.com

4. Downloading Files with iSFTP

4.1. Connection details

Host: *data.stoxx.com*
Port: *22*
Credentials: The credentials for the STOXX Website and iSFTP are harmonized to allow clients to connect with a unified *username* and *password*. Your *username* can be found on https://www.stoxx.com/my-profile.

4.2. The need of Whitelisting

4.2.1. STOXX IP address whitelisting

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

4.2.2. Clients' IP address whitelisting

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

4.3. Folder Structure

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

/STOXX/
/STOXX/_common-files
/STOXX/_common-files/monthly-data
/STOXX/_common-files/review-calendar
/STOXX/<iSFTP Index Symbol>/additional-files
/STOXX/<iSFTP Index Symbol>/components-files
/STOXX/<iSFTP Index Symbol>/composition-files
/STOXX/<iSFTP Index Symbol>/proforma-files
/STOXX/<iSFTP Index Symbol>/corporate-files
/STOXX/<iSFTP Index Symbol>/historical-dividend-files
/STOXX/<iSFTP Index Symbol>/historical-files
/STOXX/<iSFTP Index Symbo!>/selection-review-files
/STOXX/<iSFTP Index Symbol>/review-files[3]
/STOXX/<iSFTP Index Symbol>/ECPILegacy[8]

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

> "/STOXX/SX5E/composition-files/opencomposition _sx5e_YYYYMMDD.csv"
> "/STOXX/SX5E/composition-files/opencomposition_ P002_sx5t_YYYYMMDD.csv"

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

> "/STOXX/DAXK/composition-files/closecomposition _dax_YYYYMMDD.csv"
> "/STOXX/DAXK/composition-files/closecomposition_ P003_daxk_YYYYMMDD.csv"

Used references

xxxxx - index symbol
XXXXX – index symbol (uppercase)
P### - permissioned third-party data
YYYYMMDD – file creation date
[1] xxxxx - index symbol from column "Main Symbol" of the Vendor Codes Sheet
[2] h_XXXXX.txt – file name from URL in column "Historical" of the Vendor Codes Sheet
[3] historical file format and location
[4] available as of September 23rd, 2024
[5] available as of August 26th 2024
[6] available as of September 30th, 2024
[7] available as of April 27th, 2026
[8] available as of May 4th, 2026

Identified Third-Party Data requesting a License[7]

File name	Description of data	Permissioning
components_P000_xxxx.csv	The file includes all reference data	Accessible to Clients with a valid SEDOL and CUSIP license
components_P001_xxxx.csv	The file includes reference data except for SEDOL [1]code	Accessible to Clients with a valid CUSIP and no SEDOL license
components_P002_xxxx.csv	The file includes reference data except for CUSIP [2]code	Accessible to Clients with a valid SEDOL and no CUSIP license
components_P003_xxxx.csv	The file includes reference data except for SEDOL code and CUSIP codes	Accessible to Clients with no SEDOL and CUSIP license

[1] refers to SEDOL identifiers subject to LSEG Third-Party Data License
[2] refers to ISIN identifiers subject to CUSIP Global Services Third-Party Data License

4.4. Files Location

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

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

File Type	File Name Pattern	Permisioning version	Equity Index	Bond Index	Strategy Index
Component Settlement Values	Fscoxxxxx_P###_YYYYMMDD.txt[5]	P002[7], P003[7]	fscosx5e_P002_YYYYMMDD.txt	N/A	N/A
Component Settlement Values	Fscoxxxxx_YYYYMMDD.txt[5]	N/A	fscosx5e_YYYYMMDD.txt	N/A	N/A
Component Settlement Values (including sourcetime)	Sourcetime_FSV_P###_XXXXX_YYYYMMDD.csv[5]	P002[7], P003[7]	Sourcetime_FSV_P002_SX5E_YYYYMMDD.csv	N/A	N/A
Component Settlement Values (including sourcetime)	Sourcetime_FSV_XXXXX_YYYYMMDD.csv[5]	N/A	Sourcetime_FSV_SX5E_YYYYMMDD.csv	N/A	N/A
Corporate Actions	corporateactions_xxxxx_P###_YYYYMMDD.csv[1]	P002[7], P003[7]	corporateactions_P002_sx5e_YYYYMMDD.csv	N/A	N/A
Corporate Actions	corporateactions_xxxxx_YYYYMMDD.csv[1]	N/A	corporateactions_sx5e_YYYYMMDD.csv	N/A	N/A
Corporate Actions Forecast	CAForecast_xxxxx_P###_YYYYMMDD.csv[1]	P002[7], P003[7]	CAForecast_P002_bkxe_YYYYMMDD.csv	N/A	N/A
Corporate Actions Forecast	CAForecast_xxxxx_YYYYMMDD.csv[1]	N/A	CAForecast_bkxe_YYYYMMDD.csv	N/A	N/A
ESG Reporting	esg_report_xxxxx_YYYYMMDD.csv[6]	N/A	esg_report_sx5e_YYYYMMDD.csv	N/A	N/A
Historical Components Change	historical_components_P###_xxxxx.csv	P002[7], P003[7]	historical_components_P002_sx5e.csv	N/A	N/A
Historical Components Change	historical_components_xxxxx.csv	N/A	historical_components_sx5e.csv	N/A	N/A
Historical Components Change	historical_components_P###_xxxxx_YYYYMMDD.csv	P002[7], P003[7]	historical_components_P002_sx5e_YYYYMMDD.csv	N/A	N/A
Historical Components Change	historical_components_xxxxx_YYYYMMDD.csv	N/A	historical_components_sx5e_YYYYMMDD.csv	N/A	N/A
Intraday 1300 Index Analytics	intraday_indices_xxxxx_YYYYMMDD.csv[1]	N/A	N/A	intraday_indices_rxpg_YYYYMMDD.csv	N/A
Intraday 1300 Snapshot	intraday_underlyings_xxxxx_YYYYMMDD.csv[1]	N/A	N/A	intraday_underlyings_rxpg_YYYYMMDD.csv	N/A
Intraday Snapshot	intradaysnapshots_xxxxx_YYYYMMDD.txt[5]	N/A	intradaysnapshots_sx5e_YYYYMMDD.txt	N/A	N/A
Open Quotation	psoq_YYYYMMDD.txt[5]	N/A	psoq_YYYYMMDD.txt	N/A	N/A
Open Quotation	psoqxxxxx_P###_YYYYMMDD.txt[5]	P002[7], P003[7]	psoqsx5e_P002_YYYYMMDD.txt	N/A	N/A
Open Quotation	psoqxxxxx_YYYYMMDD.txt[5]	N/A	psoqsx5e_YYYYMMDD.txt	N/A	N/A
Open Quotation (Previous Day)	koxxxxx_P###_YYYYMMDD.txt[5]	P002[7], P003[7]	kosx5e_P002_YYYYMMDD.txt	N/A	N/A
Open Quotation (Previous Day)	koxxxxx_YYYYMMDD.txt[5]	N/A	kosx5e_YYYYMMDD.txt	N/A	N/A
Pre-Selection List	psl_P###_xxxxx_YYYYMMDD.xlsx[3]	P000, P001, P002[7], P003[7]	Psl_P002_sx5p_YYYYMMDD.xlsx	N/A	N/A
Pre-Selection List	psl_xxxxx_YYYYMMDD.xlsx[3]	N/A	Psl_sx5p_YYYYMMDD.xlsx	N/A	N/A

Selection List	sl_P###_xxxxx_YYYYMMDD.xlsx[3]	P000, P001, P002[7], P003[7]	Sl_P002_sx5p_YYYYMMDD.xlsx	N/A	N/A
Selection List	sl_xxxxx_YYYYMM.xlsx[3]	N/A	Sl_sx5p_YYYYMMDD.xlsx	N/A	N/A
Roundtrip	roundtrip_P###_xxxxx_YYYYMMDD.csv	P002[7], P003[7]	Roundtrip_P002_daxk_YYYYMMDD.csv	N/A	N/A
Roundtrip	roundtrip_xxxxx_YYYYMMDD.csv	N/A	roundtrip_daxk_YYYYMMDD.csv	N/A	N/A
Turnover	turnover_xxxxx_YYYYMMDD.csv[1]	N/A	turnover_sx5e_YYYYMMDD.csv	N/A	N/A
Weights Matrix	weights_matrix_xxxxx_YYYYMMDD.csv[1]	N/A	weights_matrix_sx5e_YYYYMMDD.csv	N/A	N/A

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

File Type	File Name Pattern	Permissioning version	Equity Index	Bond Index	Strategy Index
Components	components_P###_xxxxx_YYYYMMDD.csv[1]	P000, P001, P002[7], P003[7]	components_P000_sx5e_YYYYMMDD.csv	N/A	N/A

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

File Type	File Name Pattern	Permissioning version	Equity Index	Bond Index	Strategy Index
Close Composition	closecomposition_P###_xxxxx_YYYYMMDD.csv	P002[7], P003[7]	closecomposition_P002_bkxe_YYYYMMDD.csv	N/A	N/A
Close Composition	Closecomposition_xxxxx_YYYYMMDD.csv	N/A	closecomposition_bkxe_YYYYMMDD.csv	N/A	N/A
Open Composition	opencomposition_P###_xxxxx_YYYYMMDD.csv	P002[7], P003[7]	opencomposition_P002_bkxe_YYYYMMDD.csv	N/A	N/A
Open Composition	opencomposition_xxxxx_YYYYMMDD.csv	N/A	opencomposition_bkxe_YYYYMMDD.csv	N/A	N/A
End-of-day Index Analytics	eod_indices_xxxxx_YYYYMMDD.csv[1]	N/A	N/A	eod_indices_rxpg_YYYYMMDD.csv	N/A
End-of-day Index Composition	eod_underlyings_xxxxx_YYYYMMDD.csv[1]	N/A	N/A	eod_underlyings_rxpg_YYYYMMDD.csv	N/A
End-of-day Index Analytics	bkf_xxxxx_YYYYMMDD.xls[1]	N/A	N/A	bkf_rex_YYYYMMDD.xls	N/A
Extended Historical Data	close_xxxxx.csv	N/A	N/A	N/A	close_sx5trcer.csv

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

File Type	File Name Pattern	Permissioning version	Equity Index	Bond Index	Strategy Index
Corporate Actions forecast	CCAForecast_P###_xxxxx_YYYYMMDD.csv[1]	P000, P001, P002[7], P003[7]	CCAForecast_P000_bkxe_YYYYMMDD.csv	N/A	N/A
Corporate Actions forecast	CCAForecast_P###_xxxxx_.csv[1]	P000, P001, P002[7], P003[7]	CCAForecast_P000_bkxe_YYYYMMDD.csv	N/A	N/A

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

File Type	File Name Pattern	Permissioning version	Equity Index	Bond Index	Strategy Index
Historical dividend file	hdd_P###_xxxxx.csv[1]	P000, P001, P002[7], P003[7]	hdd_P000_ixcs169.csv	N/A	N/A
Historical dividend file	hdd_P###_xxxxx_YYYYMMDD.csv[1]	P000, P001, P002[7], P003[7]	hdd_P000_ixcs169_YYYYMMDD.csv	N/A	N/A

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

File Type	File Name Pattern	Permissioning version	Equity Index	Bond Index	Strategy Index
Currency Rates	h_XXXXX.txt[2]	N/A	N/A	N/A	h_RSAY.txt
Dividend Points	xxxxx.txt	N/A	N/A	N/A	sd3ed.txt
Dividend Points	xxxx_P###.txt	P002[7], P003[7]	N/A	N/A	sd3ed_P###.txt
Dividend Points	dvp_xxxx.csv	N/A	N/A	N/A	sd3ed.txt
Dividend Points	dvp_ P###_xxxx.csv	P002[7], P003[7]	N/A	N/A	dvp_ sd3ed_P###.txt
Historical Data	h_xxxxx.txt	N/A	h_sx5e.txt	N/A	h_short_lev.txt
Historical Liquidity Spread	h_xxxxx_ls.txt	N/A	N/A	N/A	h_sx5el_ls.txt

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

File Type	File Name Pattern	Permissioning version	Equity Index	Bond Index	Strategy Index
Monthly Review File	mn_xxxxx_YYYYMMDD.csv[1]	N/A	mn_saxeunp_YYYYMMDD.csv	N/A	N/A
Monthly Review File	mn_xxxxx_P###_YYYYMMDD.csv[1]	P000, P001, P002[7], P003[7]	mn_saxeunp_P000_YYYYMMDD.csv	N/A	N/A
Quarterly Review File	qr_xxxxx_YYYYMMDD.csv[1]	N/A	qr_sx5e_YYYYMMDD.csv	N/A	N/A
Quarterly Review File	qr_xxxxx_P###_YYYYMMDD.csv[1]	P000, P001, P002[7], P003[7]	qr_sx5e_P000_YYYYMMDD.csv	N/A	N/A

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

File Type	File Name Pattern	Permissioning version	Equity Index	Bond Index	Strategy Index
Daily Proforma Reports	dp_P###_xxxxx_YYYYMMDD	P000, P001, P002[7], P003[7]	dp_P000_sx5e_YYYYMMDD.csv	N/A	N/A

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

File Type	File Name Pattern	Permissioning version	Equity Index	Bond Index	Strategy Index
Monthly Review File	mn_P###_xxxxx_YYYYMMDD.csv[1]	P000, P001, P002[7], P003[7]	mn_P000_saxeunp_YYYYMMDD.csv	mn_P000_rxpg_YYYYMMDD.csv	N/A
Quarterly Review File	qr_P###_xxxxx_YYYYMMDD.csv[1]	P000, P001, P002[7], P003[7]	qr_P001_sx5e_YYYYMMDD.csv	N/A	N/A
Pre-Selection List	psl_P###_xxxxx_YYYYMMDD.csv[1]	P000, P001, P002[7], P003[7]	psl_P001_sx5p_YYYYMMDD.csv	N/A	N/A
Pre-Selection List	psl_xxxxx_YYYYMMDD.csv[1]	N/A	psl_sx5p_YYYYMMDD.csv	N/A	N/A
Selection List	sl_P###_xxxxx_YYYYMMDD.csv[1]	P000, P001, P002[7], P003[7]	sl_P000_sx5p_YYYYMMDD.csv	N/A	N/A
Selection List	sl_xxxxx_YYYYMMDD.csv[1]	N/A	sl_sx5p_YYYYMMDD.csv	N/A	N/A
ECPI	ECPIEligibleIssuers_P###_xxxxx_YYYYMMDD.csv	P000, P001, P002[7], P003[7]	ECPIEligibleIssuers_P###_xxxxx_YYYYMMDD.csv	N/A	N/A

The folder "**ECPILegacy**" contains the following files:

File Type	File Name Pattern	Permissioning version	Equity Index	Bond Index	Strategy Index
	YYYYMMDD_xxxxx_NS_ADJ.SDC	N/A	YYYYMMDD_xxxxx_NS_ADJ.SDC	N/A	N/A
	YYYYMMDD_xxxxx_NS_CLS.SDC	N/A	YYYYMMDD_xxxxx_NS_CLS.SDC	N/A	N/A
	YYYYMMDD_xxxxx_NS.SDE	N/A	YYYYMMDD_xxxxx_NS.SDE	N/A	N/A
	YYYYMMDD_xxxxx.SDL	N/A	YYYYMMDD_xxxxx.SDL	N/A	N/A
	YYYYMMDD_xxxxx_NS_PRO.SDC	N/A	YYYYMMDD_xxxxx_NS_PRO.SDC	N/A	N/A
	YYYYMMDD_xxxxx_NS_DPRO.SDC	N/A	YYYYMMDD_xxxxx_NS_DPRO.SDC	N/A	N/A
	YYYYMMDD_xxxxx_PROJECTED_OPEN_FILE.xlsx	N/A	YYYYMMDD_xxxxx_PROJECTED_OPEN_FILE.xlsx	N/A	N/A

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

File Type	Equity Index	Permissioning version	Bond Index	Strategy Index
Cost to Borrow	N/A	N/A	cost_to_borrow_YYYYMMDD.txt[4]	cost_to_borrow_YYYYMMDD.txt
Cost to Borrow Forecast	N/A	N/A	cost_to_borrow_forecast_YYYYMMDD.txt[4]	cost_to_borrow_forecast_YYYYMMDD.txt
Currency Rates	curr_YYYYMMDD.csv | .txt[5]	N/A	curr_YYYYMMDD.csv | .txt	curr_YYYYMMDD.csv | .txt
Data Vendor Codes	vendor_codes_sheet.csv	N/A	vendor_codes_sheet.csv	vendor_codes_sheet.csv
	vendor_codes_discontinued_stoxx.xls	N/A	vendor_codes_discontinued_stoxx.xls	vendor_codes_discontinued_stoxx.xls
	vendor_codes_dax_discontinued.xlsx	N/A	vendor_codes_dax_discontinued.xlsx	vendor_codes_dax_discontinued.xlsx
Group Entity Data	STOXXGroupEntity_P###_YYYYMMDD.csv	N/A	N/A	N/A
Index Values	stoxx_index_values_YYYYMMDD.txt[5]	N/A	stoxx_index_values_YYYYMMDD.txt	stoxx_index_values_YYYYMMDD.txt
Index Values and Divisors	index_divisors_YYYYMMDD.csv | .txt[5]	N/A	N/A	N/A
	index_divisors_europe_YYYYMMDD.csv | .txt[5]	N/A	N/A	N/A
Preliminary Free-Floats	preliminaryfloats_P###_YYYYMMDD.csv	P000, P001, P002[7], P003[7]	N/A	N/A

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

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

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

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

4.5. Download Script

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

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

4.6. Historical files availability

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

File Name Pattern	iSFTP Location
closecomposition_P###_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/composition-files
opencomposition_P###_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/composition-files
closecomposition_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/composition-files
opencomposition_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/composition-files
components_P###_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/components-files
corporateactions_P###_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/additional-files
corporateactions_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/additional-files
CAForecast_P###_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/additional-files
CAForecast_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/additional-files
CCAForecast_P###_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/corporate-files
eod_indices_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/composition-files
eod_underlyings_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/composition-files
bkf_xxxxx_YYYYMMDD.xls	/STOXX/<iSFTP Index Symbol>/composition-files
intraday_indices_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/additional-files
intraday_underlyings_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/additional-files
turnover_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/additional-files
weights_matrix_xxxxx_YYYYMMDD.csv	/STOXX/<iSFTP Index Symbol>/additional-files

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