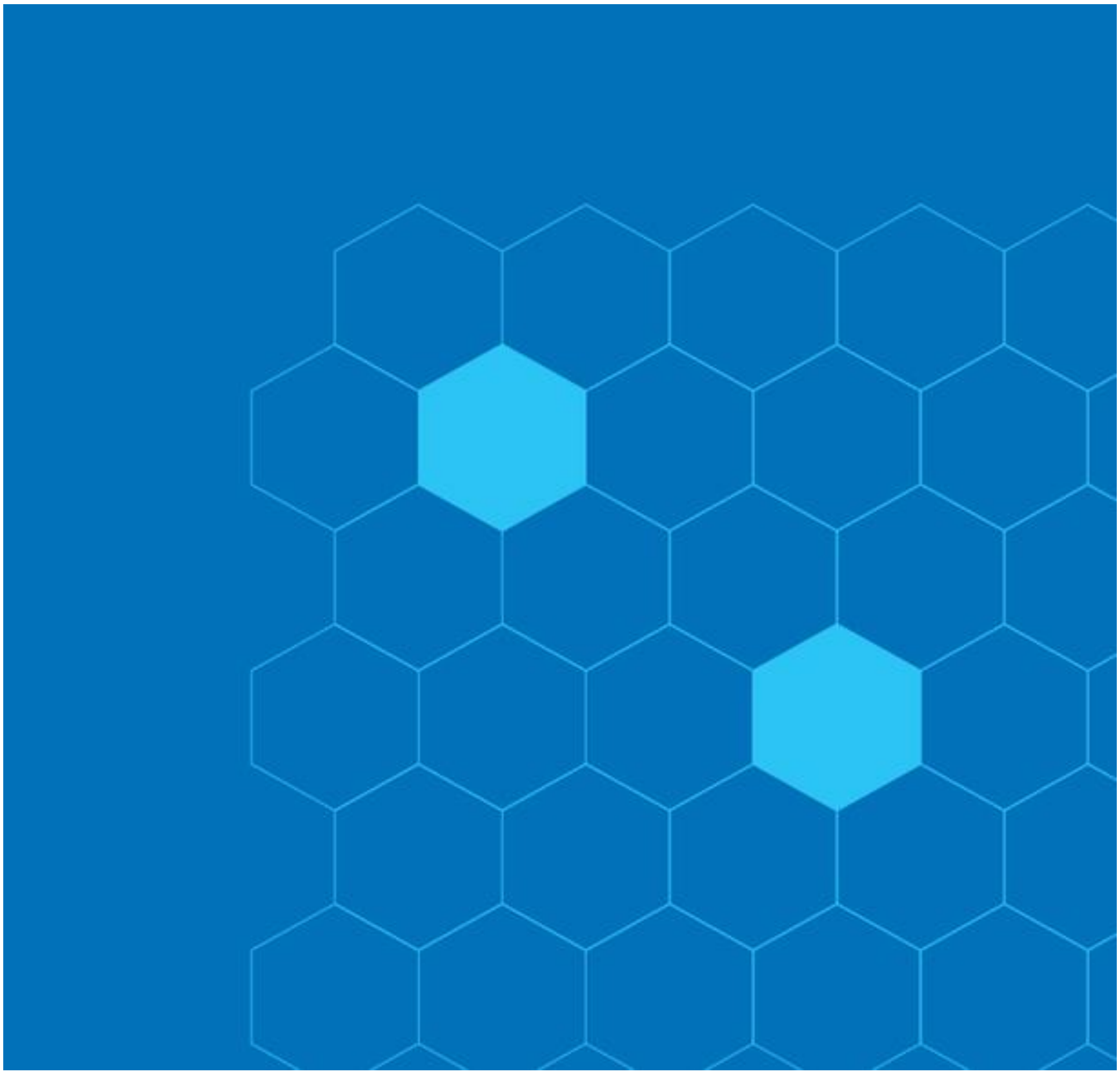
DECOMMISSIONED INDEX FILES GUIDE



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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@iss-stoxx.com

1.1. Naming Convention

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

xxxxx – Index Symbol

YYYYMMDD – date at which report is generated

1.2. Naming convention associated to Third-Party Data Licenses

Files may be generated in multiple versions accordingly to the Third Party Data license the client is entitled to. The following table provides an overview of the different Components File name and the Third Party Data excluded.

The File name will contain 4 characters P### to allow the identification of third party data being displayed:

- FileName_P###_xxxxx with P### = Permissioned Third Party data, Important Note: whenever a new 3rd-party license gets added into the system, the file names will change for clients who don't have the new 3rd-party license!

License Entitlements per Client: For demonstration, each entitlement below has got a different entitlement and hence access to a different version of the components file.

	3rd-Party (SEDOL)	3rd-Party B licence	3rd-Party C licence	3rd-Party D licence	SUM	Entitlement to File	Active
Value	1	2	4	8			
Entitlement A	Y	Y	Y	Y	0	FileName_P000_XXXXX.csv	Yes
Entitlement B	N	Y	Y	Y	1	FileName_P001_XXXXX.csv	Yes
Entitlement C	Y	N	Y	Y	2	FileName_P002_XXXXX.csv	No
Entitlement D	N	N	Y	Y	3	FileName_P003_XXXXX.csv	No
Entitlement E	Y	Y	N	Y	4	FileName_P004_XXXXX.csv	No
Entitlement F	N	Y	N	Y	5	FileName_P005_XXXXX.csv	No
Entitlement G	Y	N	N	Y	6	FileName_P006_XXXXX.csv	No
Entitlement H	N	N	N	Y	7	FileName_P007_XXXXX.csv	No
Entitlement I	Y	Y	Y	N	8	FileName_P008_XXXXX.csv	No
Entitlement J	N	Y	Y	N	9	FileName_P009_XXXXX.csv	No
Entitlement K	Y	N	Y	N	10	FileName_P010_XXXXX.csv	No
Entitlement L	N	N	Y	N	11	FileName_P011_XXXXX.csv	No
Entitlement M	Y	Y	N	N	12	FileName_P012_XXXXX.csv	No
Entitlement N	N	Y	N	N	13	FileName_P013_XXXXX.csv	No
Entitlement O	Y	N	N	N	14	FileName_P014_XXXXX.csv	No
Entitlement P	N	N	N	N	15	FileName_P015_XXXXX.csv	No

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

2. Index Calculation Files

2.1. Common Files

2.1.1. STOXX and DAX Vendor Codes (valid until 31.05.2024)

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

> File name STOXX: vendor_codes_stoxx
> File type: .csv and .xls
> File specification: semicolon separated

> File name DAX: vendor_codes_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	Alpha Codes	Index Alpha code	Text	4
16	Bloomberg	Index Bloomberg ticker	Text	16
17	Bloomberg ID	Index Bloomberg ID	Text	12
18	Refinitiv	Index Refinitiv ticker	Text	12
19	Launch Date	Index launch date	Date	DD/MM/YYYY
20	Base Date	Index base date	Date	DD/MM/YYYY
21	Base Value	Index base value	Number	2
22	ICB_Code	Index Industry Classification Benchmark code (if applicable); Composite otherwise	Text	9
23	Open	Link to the open composition file	Text	255
24	Close	Link to the close composition file	Text	255
25	Historical	Link to the historical values file	Text	255
26	Package	Index package for licencing	Text	255

27	Category	Index category for licencing (Standard, Standalone, Customized)	Text	255
28	Dissemination Calendar	Index dissemination calendar	Text	255
29	iSFTP Folder	iSFTP folder location of the index	Text	255
30	Esma Registered	Indication whether index is registered with ESMA ("Yes" or "No"	Text	255
31	Benchmark Family	STOXX Benchmark family name	Text	255
32	Open Composition	Link to the open composition file	Text	255
33	Close Composition	Link to the close composition file	Text	255
34	Components P000	Link to the components P000 file	Text	255
35	Components P001	Link to the components P001 file	Text	255
36	Corporate Actions	Link to the corporate actions t+1 file	Text	255
37	CAForecast	Link to the corporate actions forecast file	Text	255
38	CCAForecast P000	Link to the components corporate actions forecast P000 file	Text	255
39	CCAForecast P001	Link to the components corporate actions forecast P001 file	Text	255
40	Main Symbol	Index Main symbol	Text	8

2.1.2. STOXX and DAX Discontinued Indices

No decommissioned structure - placeholder

2.1.3. Vendor Code Sheet

No decommissioned structure - placeholder

2.1.4. Index Report Link File Guide Specification

No decommissioned structure - placeholder

2.1.5. Currency

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

> File name: curr **(valid until 31.01.2025)**
> File type: .txt and .csv
> File specification: semicolon separated

2.1.6. Dissemination Period

No decommissioned structure - placeholder

2.1.7. Dissemination Calendar

No decommissioned structure - placeholder

2.1.8. Historical Index Value

No decommissioned structure - placeholder

2.2. Equity Index Files

2.2.1. Index Divisors

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

- File name:
  - index_divisors **(valid until 31.01.2025)**
  - index_divisors_europe **(valid until 31.01.2025)**

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

2.2.2. Close Composition Files

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

- File name:
  - closecomposition_xxxxx **(valid until 31.01.2025)**
- File type: .csv
- File specification: semicolon separated
- File frequency: daily at COB

2.2.3. Open Composition Files

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

- File name:
  - opencomposition_xxxxx **(valid until 31.01.2025**)
- File type: .csv
- File specification: semicolon separated
- File frequency: daily on D-1 COB and effective for the next day

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 21st, 2020 described in sections 2.2.2 Close Composition Files and 2.2.3 Open Composition Files respectively.

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

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

  - components_P###_xxxxx **(valid until 31.01.2025**)
- File type: .csv
- File specification: semicolon separated
- File frequency: daily at COB

2.3. Equity Intraday Files

2.3.1. Open Quotation All Indices

This report includes open quotation values for the current day.

- File name:
  - psoq **(valid until 31.01.2025)**
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at ~11:00 CET

Indices: sx5e, sxdr, sxkr, sx5p, eue15p, dk5f

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.

- File name:
  - psoqxxxxx **(valid until 31.01.2025)**
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at ~11:00 CET

Indices: sx5e, sxdr, sxkr, sx5p, eue15p, dk5f

Part of DEUTSCHE BÖRSE GROUP

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.

- File name:
  - koxxxxx **(valid until 31.01.2025)**
-
- File type: .txt cost_to_borrow
- File specification: semicolon separated
- File frequency: daily at ~23:00 CET
- Indices: sx5e, sx5p, eue15p, dk5f

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 **(valid until 31.01.2025)**
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at COB

2.3.5. Component Settlement Values File

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

- File name:
  - fscoxxxxx **(valid until 31.01.2025**)

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

Header row:

Contains the short Name of the index

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

2.3.6. Component Settlement Values File (including sourcetime)

- File name:
  - Sourcetime_FSV_XXXXX **(valid until 31.01.2025**)
- 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

2.3.7. Open quotation history files

No decommissioned structure - placeholder

2.3.7.1. EU Enlarged Indices

2.3.7.2. Europe Bluechip and Benchmark indices

2.3.7.3. Europe Size Indices

2.3.7.4. EURO STOXX Supersector Indices

2.3.7.5. STOXX Europe 600 Supersector Indices

2.3.7.6. STOXX Europe 600 ex UK Supersector Indices

2.3.7.7. EURO STOXX Total Market Style (Growth) Indices

2.3.7.8. STOXX Europe Total Market Style (Growth) Indices

2.3.7.9. EURO STOXX Total Market Style (Value) Indices

2.3.7.10. STOXX Europe Total Market Style (Value) Indices

2.3.7.11. Sustainability Indices

2.3.7.12. Select Dividend Indices

2.3.7.13. STOXX Europe Total Market Indices

2.4. Strategy Index Files

No decommissioned structure - placeholder

2.4.1. Dividend Point Indices

No decommissioned structure - placeholder

2.4.2. Distribution Point Indices

No decommissioned structure - placeholder

2.4.3. Volatility - VSTOXX

No decommissioned structure - placeholder

2.4.4. Volatility - VVSTOXX

No decommissioned structure - placeholder

2.4.5. Risk Control

No decommissioned structure - placeholder

2.4.5.1. Realized volatility

2.4.5.2. Implied volatility

2.4.6. EURO STOXX 50 DVP Futures

No decommissioned structure - placeholder

2.4.7. Currency Rates Indices

No decommissioned structure - placeholder

2.4.8. EURO STOXX 50 BuyWrite

No decommissioned structure - placeholder

2.4.9. EURO STOXX 50 BuyWrite (100%)

No decommissioned structure - placeholder

2.4.10. EURO STOXX 50 PutWrite

No decommissioned structure - placeholder

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

No decommissioned structure - placeholder

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

No decommissioned structure - placeholder

2.4.13. EURO STOXX 50 Realized Variance

No decommissioned structure - placeholder

2.4.14. Futures Roll Indices

No decommissioned structure - placeholder

2.4.15. EURO STOXX 50 Volatility Short-Term Futures

No decommissioned structure - placeholder

2.4.16. EURO STOXX 50 Volatility Mid-Term Futures

No decommissioned structure - placeholder

2.4.17. EURO STOXX 50 Volatility-Balanced

No decommissioned structure - placeholder

2.4.18. iSTOXX Equity Dividend Indices

No decommissioned structure - placeholder

2.4.19. Double Short Indices

No decommissioned structure - placeholder

2.4.20. Daily Short Indices

No decommissioned structure - placeholder

2.4.21. EURO STOXX 50 Leveraged and Short indices

No decommissioned structure - placeholder

2.4.22. iSTOXX Fund Indices

No decommissioned structure - placeholder

2.4.22.1. Closing Data Files

2.4.23. Optimal daily leverage index parameters

No decommissioned structure - placeholder

2.4.24. EURO STOXX 50 Daily Leverage file

No decommissioned structure - placeholder

2.4.25. Leverage and Short Indices

No decommissioned structure - placeholder

2.4.25.1. Leverage EOD rebalancing

2.4.25.2. Leverage intraday rebalancing

2.4.26. EURO iSTOXX 50 GR Decrement TRF Spread 10x

No decommissioned structure - placeholder

2.4.27. Hedged indices

No decommissioned structure - placeholder

2.4.28. X-DAX/X-TecDAX Indices

No decommissioned structure - placeholder

2.4.29. Volatility - VDAX-NEW

No decommissioned structure - placeholder

2.4.30. Volatility Main Indices - History file

No decommissioned structure - placeholder

2.4.31. Volatility Main Indices – History additional file

No decommissioned structure - placeholder

2.4.32. Daily-Weighted Indices

No decommissioned structure - placeholder

2.4.33. ShortDAX x2 Index

No decommissioned structure - placeholder

2.4.34. Daily Leverage Indices - History spread file

No decommissioned structure - placeholder

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

No decommissioned structure – placeholder

2.4.36. EURO STOXX 50 Covered Call ATM Indices - Rebalancing File

No decommissioned structure - placeholder

2.5. Fixed Income Index Files

2.5.1. Intraday 1300 Index Analytics

The file is produced intraday and contains index level information as of 13:00 CET. It displays index values, analytical figures such as duration, convexity, as well as index information like the market value, base market value, cash position and the cost figure

2.5.1.1. eb.rexx Indices

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

- File name:
  - intraday_indices_xxxxx **(valid until 31.01.2025)**
- With xxxxx being the Main Index Symbol
- File type: .csv
- File specification: comma separated
- File frequency: daily

2.5.1.2. Eurogov Indices

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

- File name:
  - intraday_indices_xxxxx **(valid until 31.01.2025)**
- With xxxxx being the Main Index Symbol
- File type: .csv
- File specification: comma separated
- File frequency: daily

2.5.2. Intraday 1300 Snapshot

The file represents a snapshot with the underlying bond data at 13:00 CET. It contains, among other information, reference data, prices, weights and analytics.

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

> File name:
  - intraday_underlyings_xxxxx **(valid until 31.01.2025)**
> With xxxxx being the Main Index Symbol
> File type: .csv
> File specification: comma separated
> File frequency: daily

2.5.3. End-of-day Index analytics

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

2.5.3.1. eb.rexx Indices

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

> File name:
  - eod_indices_xxxxx **(valid until 31.01.2025)**
> With xxxxx being the Main Index Symbol
> File type: .csv
> File specification: comma separated
> File frequency: daily at COB

2.5.3.2. Eurogov Bond Indices

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

> File name:
  - eod_indices_xxxxx **(valid until 31.01.2025)**
> With xxxxx being the Main Index Symbol
> File type: .csv
> File specification: comma separated
> File frequency: daily at COB

2.5.4. End-of-day Index Composition

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

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

> File name:
  - eod_underlyings_xxxxx **(valid until 31.01.2025)**
> With xxxxx being the Main Index Symbol
> File type: .csv
> File specification: comma separated
> File frequency: daily at COB

2.6. Digital Asset Index Files

2.6.1. Close Composition Files

No decommissioned structure - placeholder

2.6.2. Open Composition Files

No decommissioned structure - placeholder

3. Corporate Action Files

3.1. Common Files

3.1.1. Withholding Tax

No decommissioned structure - placeholder

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_xxxxx **(valid until 31.01.2025)**
-
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

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

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 **(valid until 31.01.2025)**

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

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 **(valid until 31.01.2025)**
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

4. Index Review Files

4.1. Common Files

4.1.1. Review Calendar

No decommissioned structure - placeholder

4.2. Quarterly Index Review Data - STOXX Indices

4.2.1. Preliminary Free-Float

No decommissioned structure - placeholder

4.2.2. Foreign Ownership Adjusted Free Float File

No decommissioned structure - placeholder

4.2.3. Group Entity Data

No decommissioned structure - placeholder

4.3. Equity Selection Lists – STOXX Indices (as from 31.10.2023)

4.3.1. Selection List - Public

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 Stoxx Index Methodology Guide	Text	255
12	Index Membership	Company flag (Y or Blank)	Text	1
13	FF Mcap (MEUR)	Free float market capitalization in Millions in currency EUR	Number	8
14	Rank (FINAL)	Rank in the selection list	Number	0
15	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
16	Comment		Text	255
17	Rank 2 (FINAL)	New Ranking of constituents, applicable for indices which are using a double ranking methodology.	Number	0
18	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)

No decommissioned structure – placeholder

4.3.3. Pre-Selection List

No decommissioned structure - placeholder

4.3.4. Selection List - General Template

No decommissioned structure - placeholder

4.3.5. Selection List - Select Dividend Indices

No decommissioned structure - placeholder

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

4.4.1. Selection List - Public

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

> File name: slpublic_xxxxx_YYYYMMDD, where YYYYMMDD is the ranking creation date
> With xxxxx being the Main Index Symbol
> File type: .csv
> File specification: semicolon separated
> File frequency: monthly (exact time depends on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file is generated	Date	yyyymmdd
2	Index_Symbol	Index Symbol	Text	8
3	Index_Name	Index Name	Text	255
4	Index ISIN	Index ISIN	Text	12
5	Internal_Key	Unique identifier of the constituent	Text	4
6	ISIN	Constituent ISIN	Text	12
7	RIC	Constituent Refinitiv ticker	Text	21
8	Instrument_Name	Constituent Name	Text	255
9	Country	Constituent ISO country code	Text	2
10	Currency	Constituent ISO currency code	Text	3
11	Exchange	Stock exchange where the constituent is traded as written in the Index Methodology Guide	Text	255
12	Index Membership	Company flag (Y or Blank) Contains Index Main Symbol for DAX branded indices	Text	8
13	FF Mcap (MEUR)	Free float market capitalization in Millions in currency EUR	Number	8
14	Rank (FINAL)	New Ranking of constituents according to Index methodology: for example - Rank in the Selection List per FF MCAP for DAX Selection indices - Rank in the Selection List per 12-month turnover for Scale 30 index - Rank in the Selection List per dividend yield for DAXplus Maximum Dividend, DivDAX and DivMSDAX - Rank in the Selection List per export ratio for DAXplus Export Strategy - Rank in the Selection List per absolute turnover with the future DAX ranked 1 to 40 for idDAX 50 Equal Weight	Number	0
15	Rank (PREVIOUS)	Previous Ranking of constituents according to Index methodology: for example - Rank in the Selection List per FF MCAP for DAX Selection indices - Rank in the Selection List per 12-month turnover for Scale 30 index - Rank in the Selection List per dividend yield for DAXplus Maximum Dividend, DivDAX and DivMSDAX - Rank in the Selection List per export ratio for DAXplus Export Strategy - Rank in the Selection List per absolute turnover with the future DAX ranked 1 to 40 for idDAX 50 Equal Weight	Number	0
16	Comment	Additional Comments or Empty, subject to index methodology (see below note for Comment display order) Selection Indices: (“Other share type in selection index”, “Other share type is ranked”, “Exclusion List”, “30 days rule, “No VWAP”, “No Continuous Trading”, “ESG criteria not fulfilled”, “No ESG score available” or blank) Scale Indices “Not traded on Xetra”, “30 Days Rule”	Text	255

		Dax+ MaxDiv Indices, DivDAX and DivMSDAX “No dividend within next chaining period / dividend yield last period / rank value = minimum dividend yield next period”; “ADTV and/or Free-Float Market Cap and/or Price Momentum below limit”		
17	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
18	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 - Public (as from 01.11.2024)

No decommissioned structure - placeholder

4.4.3. Selection List – General template

No decommissioned structure - placeholder

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

No decommissioned structure - placeholder

4.5.1. Component Announcement

No decommissioned structure - placeholder

4.5.2. Underlying Data Announcement

No decommissioned structure - placeholder

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 **(valid until 31.01.2025)**
- File type: .txt
- File specification: semicolon separated
- File frequency: Monthly (published on Tuesday before the third Friday of the month)

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 **(valid until 31.01.2025)**
- File type: .txt
- File specification: semicolon separated
- File frequency: monthly (published on Monday after the third Friday of the month)

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

No decommissioned structure - placeholder

4.7. Fund Index Files

4.7.1. Pre-selection Files

No decommissioned structure - placeholder

4.7.2. Selection Files

No decommissioned structure - placeholder

4.8. Fixed Income Index Files

4.8.1. Underlying Data Announcement

This report displays future index composition and underlying data that will be implemented at the next chaining date.

4.8.1.1. eb.rexx Indices

- File name: mn_P###_xxxxx_YYYYMMDD.csv, where YYYYMMDD is the publication date
- With xxxxx being the Main Index Symbol
- File type: .csv
- File specification: comma separated
- File frequency: Monthly

4.8.1.2. Eurogov Indices

- File name: mn_P###_xxxxx_YYYYMMDD.csv, where YYYYMMDD is the publication date
- With xxxxx being the Main Index Symbol
- File type: .csv
- File specification: comma separated
- File frequency: Monthly

4.9. Digital Asset Index Files

4.9.1. Underlying Data Announcement

No decommissioned structure - placeholder

5. Statistical Files

5.1. Monthly Reports

5.1.1. Index Performance

No decommissioned structure - placeholder

5.1.2. Index Fundamentals

No decommissioned structure - placeholder

5.1.3. Index Correlation

No decommissioned structure - placeholder

5.1.4. ESG Reporting

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

- File name:
  - esg_report_xxxxx **(valid until 31.01.2025)**
- File Type: .csv
- File specification: semicolon separated
- File Frequency: Quarterly (after review implementation)

5.2. Other Information

5.2.1. Roundtrip

This report contains the Xetra Liquidity Measure (XLM) for 10,000 EUR and 25,000 EUR roundtrips (simultaneous purchase and sale of a position) for a given order volume for companies in the Prime, General Standard and Scale. This file publication will take place per index on a monthly basis (close of 3rd trading day) for the following indices: DAX, SDAX, MDAX, TECDAX, DAX EX-FIN 30, DAX 50 ESG and Scale 30

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

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

- File name: roundtrip_P###_xxxxx_YYYYMMDD.csv

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

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

5.2.2. Turnover

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

> File name:
    o turnover_xxxxx **(valid until 31.01.2025)**
> With xxxxx being the Index Symbol (Master Symbol only)
> File Frequency: Review dates, by default on Monthly basis

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 **(valid until 31.01.2025)**
- File type: .csv
- File specification: semicolon separated
- File frequency: daily at COB

5.2.4. Historical Components Change

No decommissioned structure - placeholder

5.2.5. Forecast

No decommissioned structure - placeholder

6. Archive

No decommissioned structure - placeholder

7. Changes to the Files Guide

November 2024: Addition of sections 2.1.1. STOXX and DAX Vendor Codes (valid until 31.05.2024), 4.3.1.Selection List - Public and 4.4.1.Selection List – Public.

February 2025: As per Notification form 24.01.2025 "REMINDER - STOXX Index Files Naming convention – Termination of nondate-stamped files effective on January 31st, 2025" following sections were updated: 2.1.4. Currency, 2.2.1. Index Divisors, 2.2.2. Close Composition Files, 2.2.3. Open Composition Files, 2.2.4. Components Files, 2.3.1. Open Quotation All Indices, 2.3.2. Open Quotation Per Index, 2.3.3. Open Quotation Per Index (Previous Day), 2.3.4. Intraday Snapshot – Index levels – SX5E, 2.3.5. Component Settlement Values File, 2.3.6. Component Settlement Values File (including sourcetime), 2.5.1. Intraday 1300 Index Analytics, 2.5.2. Intraday 1300 Snapshot, 2.5.3. End-of-day Index analytics, 2.5.4. End-of-day Index Composition, 3.2.1. Corporate Actions Forecast, 3.2.2. Components Corporate Actions Forecast, 3.3. Corporate Actions t+1 files, 4.6.1. Cost to Borrow Forecast, 4.6.2. Cost to Borrow, 5.1.4. ESG Reporting, 5.2.2. Turnover, 5.2.3. Weights matrix.

August 2025: Addition of decommissioned eb.rexx and EUROGOV file formats in sections 2.5 Fixed Income Index Files & section 4.8 Fixed Income Index Files.

September 2026: Addition of 5.2.1.Roundtrip (Valid Until 31.08.2026).