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STOXX® DECOMMISSIONED FILES GUIDE

Creating an Investment Intelligence Advantage

Qontigo.com

Part of DEUTSCHE BÖRSE GROUP

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1. Introduction

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

The STOXX decommissioned Files guides should be read in conjunction with the STOXX Index Methodology and Guides book available on http://www.stoxx.com/indices/rulebooks.html

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

For questions regarding the STOXX Files Guide, please contact our STOXX Customer Support team:

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

1.1. Naming Convention

The naming convention for the description of the file name in the STOXX 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

No decommissioned structure - placeholder

2.1.1. STOXX Vendor Codes

No decommissioned structure - placeholder

2.1.2. Currency

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

> File name: curr
> File type: .xls (the .xls version has been discontinued effective July 1st, 2022)
> 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

2.1.3. Dissemination Period

No decommissioned structure - placeholder

2.1.4. Historical Index Level

No decommissioned structure - placeholder

2.2. Equity Index Files

2.2.1. STOXX Index Divisors

This report contains all divisors and market capitalizations for current and next trading day.

> File name:
  - stoxx_index_divisors.xls
  - stoxx_index_divisors_europe.xls
> File type: . File type: .xls (the .xls versions has been discontinued effective July 1st, 2022)

- 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

2.2.2.1. Format valid until September 18th, 2020

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

- File name:
  - close_xxxxx
  - close_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	30
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_Open_Quotation	Index open quotation value	Number	2
8	Index_Settlement_Value	Index final settlement value	Number	2
9	Index_Value_high	Index high value on report date	Number	2
10	Index_Value_low	Index low value on report date	Number	2
11	Index_Close	Index close value on report date	Number	2

12	Index_Component_Count	Number of components in the index on report date	Number	-
13	Index_Float	Weighted free float of the index	Number	4
14	Index_Mcap_Units	Index market capitalization in index currency on report date	Number	2
15	Index_Divisor	Index divisor on report date	Number	-
16	Internal_Number	Unique identifier of the constituent	Text	6
17	ISIN	Constituent ISIN	Text	12
18	SEDOL	Constituent SEDOL	Text	7
19	RIC	Constituent Reuters ticker	Text	21
20	CUSIP	Constituent CUSIP (currently not maintained)	Text	
21	Instrument_Name	Constituent Name	Text	30
22	Country	Constituent ISO country code	Text	2
23	Currency	Constituent ISO currency code	Text	3
24	Exchange	Stock exchange where the constituent is traded	Text	30
25	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
26	Shares	Number of the shares of the constituent	Number	-
27	Free_Float	Free float of the constituent	Number	4
28	Capfactor	Capping factor of the constituent	Number	7
29	Weightfactor	Weightfactor of the constituent (other than MCAP weighted indices)	Number	-
30	Ci-factor	Placeholder for correction factor	Number	6
31	Close_unadjusted_local	Unadjusted closing price in local currency of the constituent	Number	7
32	FX_local_to_Index_Currency	Exchange rate from constituent local currency to index currency	Number	7
33	Mcap_Units_local	Market capitalization of the constituent in local currency	Number	2
34	Mcap_Units_Index_Currency	Market capitalization of the constituent in the index currency	Number	2
35	Weight	Weighting of the constituent in the index	Number	5

2.2.3. Open Composition Files

2.2.3.1. Format valid until September 18th, 2020

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

- File name:
  - open_xxxxx
  - open_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	30
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	2
10	Index_Divisor	Index divisor on next dissemination day	Number	0
11	Internal_Number	Constituent unique identifier	Text	6
12	ISIN	Constituent ISIN	Text	12
13	SEDOL	Constituent SEDOL	Text	7
14	RIC	Constituent Reuters ticker	Text	21
15	CUSIP	Constituent CUSIP (currently not maintained)	Text	
16	Instrument_Name	Constituent name	Text	30
17	Country	Constituent ISO country code	Text	2
18	Currency	Constituent ISO currency code	Text	3
19	Exchange	Stock exchange where the constituent is traded	Text	30
20	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
21	Shares	Number of the shares of the constituent	Number	-
22	Free_Float	Free float of the constituent	Number	4
23	Capfactor	Capping factor of the constituent	Number	7
24	Weightfactor	Weightfactor of the constituent (other than MCAP weighted indices)	Number	-
25	Ci-factor	Placeholder for correction factor	Number	6
26	Close_unadjusted_local	Unadjusted closing price in local currency of the constituent	Number	7
27	Close_adjusted_local	Adjusted closing price in local currency of the constituent	Number	7
28	FX_local_to_Index_Currency	Exchange rate from constituent local currency to index currency	Number	7
29	Mcap_Units_local	Market capitalization of the constituent in local currency	Number	2
30	Mcap_Units_Index_Currency	Market capitalization of the constituent in the index currency	Number	2
31	Weight	Weighting of the constituent in the index	Number	4
32	Cash_Dividend_Amount	Cash amount of a dividend linked the constituent	Number	7
33	Cash_Dividend_Currency	Currency of the cash dividend linked the constituent	Text	3
34	Special_Cash_Dividend_Amount	Cash amount of an special dividend linked the constituent	Number	7
35	Special_Cash_Dividend_Currency	Currency of the special dividend linked the constituent	Text	3
36	Corporate_Action_Description	Description of the corporate action including terms (e.g. stock split 2 new shares for 1 old share, etc.)	Text	500

2.2.4. Components Files

2.3. Equity Intraday Files

2.3.1. Open Quotation All Indices

2.3.2. Open Quotation Per Index

2.3.2.1. Format valid until September 18th, 2020

This report includes open quotation value and opening prices for all components for a selected set of indices.

- File name: psoqxxxxx
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at ~11:00 CET
- Indices: sx5e, sxdr, sxkr, sx5p, eue15p, dk5f

Row 1

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

Row 2

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

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index symbol	Text	8
2	ISIN	Index ISIN	Text	12
3	Index Name	Index name	Text	35
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	30
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 constituent 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

2.3.3. Open Quotation Per Index (Previous Day)

2.3.3.1. Format valid until September 18th, 2020

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
- 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	35
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	30
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

No decommissioned structure - placeholder

2.3.5. Component Settlement Values File

2.3.6. Component Settlement Values File (including sourcetime)

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*

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. Bond Index Files

2.4.1. 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.

> File Name: intraday_underlying_xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	Index	Index name	Text	255
5	ISIN	Bond constituent ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	80

7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	DD.MM.YYYY
9	Coupon Frequency	Bond Coupon Frequency	Number	0
10	Notional Amount	Bond Notional Amount	Number	0
11	Years to Maturity	Remaining time to maturity, in years	Number	13
12	Index Price	Bond price	Number	6
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	6
20	Market Value	Market Value of the bond as at time t	Number	6
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	20
23	Month-to-date Return	Month-to-date return of the bond	Number	20
24	Weight	Weight of the bond	Number	17
25	Weight Without Cash	Weight of the bond excluding cash position	Number	17
26	Composite Rating	STOXX Composite Rating of the Bond	Text	3

2.4.2. Close Composition Files

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

> File Name: underlying_xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	Index	Index name	Text	255
5	ISIN	Bond constituent ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	255
7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	DD.MM.YYYY
9	Coupon Frequency	Bond Coupon Frequency	Number	0
10	Notional Amount	Bond Notional Amount	Number	0
11	Years to Maturity	Remaining time to maturity, in years	Number	13
12	Index Price	Bond price	Number	4
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13

15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	6
20	Market Value	Market Value of the bond as at time t	Number	6
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	21
23	Month-to-date Return	Month-to-date return of the bond	Number	20
24	Weight	Weight of the bond	Number	17
25	Weight Without Cash	Weight of the bond excluding cash position	Number	17
26	Composite Rating	STOXX Composite Rating of the Bond	Text	3

2.4.3. Intraday Index Analytics

The file is produced at mid-day, and it 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.

> File Name: intraday_xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	CODE_CPi	Index Symbol price version	Text	8
5	CODE_TRi	Index symbol total return version	Text	8
6	Index	Index Name	Text	255
7	CPi	Index value price version	Number	12
8	TRi	Index Value total return version	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average Annual Yield of the index	Number	15
11	Modified Duration	Modified Duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average Coupon Payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	6
18	Daily Return	Daily Return of the index	Number	18
19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15

21	Cost_TRi	Cost value of the total return version	Number	15
22	Cash_CPi	Cash value of the price version	Number	Not Applicable
23	Cash_TRi	Cash value of the total return version	Number	Not Applicable
24	Cash_Accrued	Accrual value of cash position	Number	14
25	Interest Rate	Interest rate used for the cash position	Number	6

2.4.4. 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.

> File Name: xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	CODE_CPi	Index Symbol price version	Text	8
5	CODE_TRi	Index symbol total return version	Text	8
6	Index	Index Name	Text	255
7	CPi	Index value price version	Number	12
8	TRi	Index Value total return version	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average Annual Yield of the index	Number	15
11	Modified Duration	Modified Duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average Coupon Payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	6
18	Daily Return	Daily return of the index	Number	18
19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15
21	Cost_TRi	Cost value of the total return version	Number	15
22	Cash_CPi	Cash value of the price version	Number	Not Applicable
23	Cash_TRi	Cash value of the total return version	Number	Not Applicable
24	Cash_Accrued	Accrual value of cash position	Number	14
25	Interest Rate	Interest rate used for the cash position	Number	6

2.5. LDI Index Files

2.5.1. Intraday 1300 Snapshot

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

> File Name: intraday_underlying_xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	Index	Index name	Text	255
5	ISIN	Bond constituent ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	255
7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	DD.MM.YYYY
9	Coupon Frequency	Bond Coupon Frequency	Number	0
10	Notional Amount	Bond Notional Amount	Number	0
11	Years to Maturity	Remaining time to maturity, in years	Number	13
12	Index Price	Bond price	Number	6
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	6
20	Market Value	Market Value of the bond as at time t	Number	6
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	20
23	Month-to-date Return	Month-to-date return of the bond	Number	20
24	Weight	Weight of the bond	Number	17
25	Weight Without Cash	Weight of the bond excluding cash position	Number	17
26	Composite Rating	STOXX Composite Rating of the Bond	Text	3
27	Index Ratio	Existing Column only for Inflation Linked Indices: Index Ratio of the bond	Number	14

2.5.2. Close Composition files

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

> File Name: underlying_xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	Index	Index name	Text	255
5	ISIN	Bond constituent ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	255
7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	DD.MM.YYYY
9	Coupon Frequency	Bond Coupon Frequency	Number	0
10	Notional Amount	Bond Notional Amount	Number	0
11	Years to Maturity	Remaining time to maturity, in years	Number	13
12	Index Price	Bond price	Number	4
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	6
20	Market Value	Market Value of the bond as at time t	Number	6
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	21
23	Month-to-date Return	Month-to-date return of the bond	Number	20
24	Weight	Weight of the bond	Number	17
25	Weight Without Cash	Weight of the bond excluding cash position	Number	17
26	Composite Rating	STOXX Composite Rating of the Bond	Text	3
27	Index Ratio	Existing Column only for Inflation Linked Indices: Index Ratio of the bond	Number	14

2.5.3. Intraday Index Analytics

The file is produced at mid-day, and it 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.

> File Name: IA_intraday_xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	CODE_CPi	Index Symbol price version	Text	8
5	CODE_TRi	Index symbol total return version	Text	8
6	Index	Index Name	Text	255
7	CPi	Index value price version	Number	12
8	TRi	Index Value total return version	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average Annual Yield of the index	Number	15
11	Modified Duration	Modified Duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average Coupon Payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	6
18	Daily Return	Daily Return of the index	Number	18
19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15
21	Cost_TRi	Cost value of the total return version	Number	15
22	Cash_CPi	Cash value of the price version	Number	Not Applicable
23	Cash_TRi	Cash value of the total return version	Number	Not Applicable
24	Cash_Accrued	Accrual value of cash position	Number	14
25	Interest Rate	Interest rate used for the cash position	Number	6

2.5.4. 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.

> File Name: IA_xxxxx
> File Type: csv files
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY

2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	CODE_CPi	Index Symbol price version	Text	8
5	CODE_TRi	Index symbol total return version	Text	8
6	Index	Index Name	Text	255
7	CPi	Index value price version	Number	12
8	TRi	Index Value total return version	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average Annual Yield of the index	Number	15
11	Modified Duration	Modified Duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average Coupon Payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	6
18	Daily Return	Daily Return of the index	Number	18
19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15
21	Cost_TRi	Cost value of the total return version	Number	15
22	Cash_CPi	Cash value of the price version	Number	Not Applicable
23	Cash_TRi	Cash value of the total return version	Number	Not Applicable
24	Cash_Accrued	Accrual value of cash position	Number	14
25	Interest Rate	Interest rate used for the cash position	Number	6

2.6. Strategy Index Files

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

2.6.1. Dividend Point Indices

2.6.2. Volatility - VSTOXX

2.6.3. Volatility - VVSTOXX

2.6.4. Risk Control

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

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

2.6.4.1. *Implied volatility*

2.6.4.2. *Realized volatility*

2.6.5. 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

2.6.5.1. *File format valid until December 13th, 2019*

In this report, the future prices are moved by one column to the right after expiry of futures in December.

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

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Index name	Text «EURO STOXX 50 DVP Future Roll Indices»	Text	37

Row 2

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	Future 7	Underlying Futures 7 Price	Number	2
10	Future 8	Underlying Futures 8 Price	Number	2
11	Future 9	Underlying Futures 9 Price	Number	2
12	Future 10	Underlying Futures 10 Price	Number	2
13	Future 11	Underlying Futures 11 Price	Number	2
14	Future 12	Underlying Futures 12 Price	Number	2
15	Future 13	Underlying Futures 13 Price	Number	2
16	Future 14	Underlying Futures 14 Price	Number	2

2.6.6. Currency Rates Indices

2.6.7. EURO STOXX 50 BuyWrite

2.6.8. EURO STOXX 50 BuyWrite (100%)

2.6.9. EURO STOXX 50 PutWrite

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

2.6.11. EURO STOXX 50 Realized Variance

2.6.12. Futures Roll Indices

2.6.13. EURO STOXX 50 Volatility Short-Term Futures

2.6.14. EURO STOXX 50 Volatility Mid-Term Futures

2.6.15. EURO STOXX 50 Volatility-Balanced

2.6.16. EURO STOXX 50 Multi-Asset Momentum

Closing data files for EURO STOXX 50 Multi-Asset Momentum Indices contain all necessary data used for index closing value calculation. The reports include historical index and parameter values. The historical reports follow the standard STOXX format described in Chapter 2.1.4 Historical Index Level.

> 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 (bond)	Closing value of EURO STOXX 50 Corporate Bond version used in the index calculation	Number	4
3	Index symbol (equity)	Closing value of EURO STOXX 50 version used in the index calculation	Number	2
4	Momentum (60 bond)	60-day momentum of STOXX Corporate Bond Index	Number	20
5	Momentum (60 equity)	60-day momentum of EURO STOXX 50 Index	Number	20
6	VOLA (60 bond)	Realized volatility over 60 days of STOXX Corporate Bond Index	Number	16

7	VOLA (60 equity)	Realized volatility over 60 days of EURO STOXX 50 Index	Number	16
8	VOLA (60 portfolio)	Realized volatility over 60 days of the portfolio	Number	16
9	COV (60 portfolio)	Covariance over 60 days of the portfolio	Number	20
10	w (reb bond)	Weight of STOXX Corporate Bond in the portfolio	Number	15
11	w (reb equity)	Weight of EURO STOXX 50 in the portfolio	Number	15
12	Index symbol	Multi-Asset Momentum Index value	Number	13

2.6.17. iSTOXX Equity Dividend Indices

2.6.18. Double Short Indices

2.6.19. Daily Short Indices

2.6.20. EURO STOXX 50 Leveraged and Short indices

2.6.21. iSTOXX Spread Ratio Indices

2.6.21.1. Closing Data Files

The extended historical index data files for iSTOXX Spread Ratio Indices contain historical index values and constituent prices, exchange rates and normalizers. 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	Symbol	Index symbol	Text	8
3	Indexvalue	Index value	Number	4
4	P_1	Close price of leg 1	Number	4
5	FX_1	Exchange rate from the local currency of leg 1 to EUR	Number	4
6	Normalizer_1	Normalizer of leg 1	Number	4
7	P_2	Close price of leg 2	Number	4
8	FX_2	Exchange rate from the local currency of leg 2 to EUR	Number	4
9	Normalizer_2	Normalizer of leg 2	Number	4

2.6.21.2. Calculation Calendar

The calculation calendar report is produced for each iSTOXX Spread Ratio Index. The report includes last 30 days of calculation and upcoming 90 days.

> File name: calendar_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	Symbol	Index symbol	Text	8
3	Calculation	Indicator whether the day is a calculation day (“Y” or “N”)	Text	1

2.6.22. iSTOXX Fund Indices

2.6.22.1. Closing Data Files

3. Corporate Action Files

3.1. Common Files

3.1.1. Withholding Tax until October 1st, 2021

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
> File type: .xls
> 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 Type	Data Format
1	Country	Country name	Text	-
2	Code	ISO country code	Text	2
3	WHT	Withholding tax applicable to the dividends paid by a company incorporated in the relevant country	Number	7

3.2. Corporate Action Forecast Files

3.2.1. Dividend Forecast

3.2.2. Corporate Actions Forecast

3.2.3. Mergers and Acquisitions Forecast

3.3. Corporate Actions t+1 files

3.4. Corporate Actions t+1 files – European and Global

File format described in this section is valid until September 18th, 2020.

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

> File name: stoxx_corporate_actions (European Indices) and stoxx_corporate_actions_global
> File type: .txt and .xls

- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	Next_Trading_Day	Next dissemination day	Date	DD.MM.YYYY
3	Internal_Key	Constituent unique identifier	Text	6
4	ISIN	Constituent ISIN	Text	12
5	Sedol	Constituent SEDOL	Text	7
6	Company_Name	Constituent name	Text	255
7	Country	Constituent ISO country code	Text	2
8	Supersector	Constituent Industry Classification Benchmark code (supersector level)	Text	4
9	Close_local	Unadjusted closing price in local currency of the constituent	Number	7
10	ReturnIndex_Adj_Factor	Adjustment factor (multiplicative factor for close to arrive at adjusted price) for net return versions	Number	7
11	PriceIndex_Adj_Factor	Adjustment factor (multiplicative factor for close to arrive at adjusted price) for price return versions	Number	7
12	Adjusted_Close_local_Returnindex	Adjusted closing price in local currency of the constituentfor next trading day for net return versions	Number	7
13	Adjusted_Close_local_Priceindex	Adjusted closing price in local currency of the constituentfor next trading day for price return versions	Number	7
14	Dividend_Amount	Net cash amount of dividend for the constituent	Number	7
15	Dividend_Currency	Currency of the dividend for the constituent	Text	3
16	ReturnIndex_Adj_Factor_gross	Adjustment factor (multiplicative factor for close to arrive at adjusted price) for gross return versions	Number	7
17	Adjusted_Close_local_Returnindex_gross	Adjusted closing price in local currency of the component for next trading day for gross return versions	Number	7
18	Corporate_Action_Type	Type of Corporate actions (if more than one, each type one line) CASH DIVIDEND; SPECIAL CASH DIVIDEND; Price & Share Adjust.; Share Adjustment; Isin Change; Sedol changed; Name changed; New stock added; Stock deleted	Text	255
19	Shares	Number of the outstanding shares on report date	Number	0
20	New_Shares	Number of the outstanding shares for next trading day	Number	0
21	Free_Float	Free float of the component on the report date	Number	4
22	New_Free_Float	Free float of the component for next trading day	Number	4

4. Index Review Files

4.1. Quarterly Preliminary Free-Float

4.1.1. Quarterly Preliminary Free-Float – valid to September 1st, 2020

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 Master Symbol of the Index, usually the Price version in EUR.

> File name: preliminaryfloats_YYYYMMDD
> File type: .xls
> File specification: semicolon separated
> File frequency: 1st trading day of March, June, September, December at COB

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	SEDOL	Constituent SEDOL Identifier (only displayed if Licensed)	Text	7
3	RIC Code	Constituent Reuters ticker	Text	21
4	Name	Constituent name	Text	255
5	Country	Constituent ISO country code	Text	2
6	Preliminary Freefloat	Future Free float of the constituent	Number	4

4.2. Equity Selection Lists

4.2.1. Pre-Selection List until August 31st, 2020

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_xxxxx_YYYYMM
> File Type: .xls
> File Frequency: monthly

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Sedol of the company	Text	7
3	RIC	Reuters identifier	Text	21
4	Int.Key	Unique identifier	Text	6
5	Company Name	Name of the company	Text	30
6	Country	ISO country code	Text	2

7	Currency	ISO currency code	Text	3
8	Component	Company flag (Y or Blank)	Text	1
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Number	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Number	8
13	FF Mcap (BEUR)	Free float market capitalization in billions in currency EUR	Number	3
14	Rank (FINAL)	Rank in the selection list	Number	0
15	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
16	Sector Weight	Weight at a sector level	Number	2
17	Cumulative Sector Weight	Cumulative sector weight at a sector level	Number	2

4.2.2. Selection List (General Template) until August 31st, 2020

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_xxxxx_YYYYMM
> File Type: .xls
> File Frequency: Monthly (1st trading day of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company flag (Y or Blank)	Text	1
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Text	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Text	8
13	FF Mcap (BEUR)	Free float market capitalization in billions in currency EUR	Number	3
14	Rank (FINAL)	Rank in the selection list	Number	0
15	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
16	Comments	Comments	Text	255

4.2.3. Selection List (Select Dividend Indices) until August 31st, 2020

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_xxxxx_YYYYMM
> File Type: .xls
> File Frequency: Quarterly in March, June, September and December (beginning of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company flag (Y or Blank)	Text	1
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Text	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Text	8
13	Rank (FINAL)	Rank of the company in the selection list	Number	0
14	Dividend Yield	Dividend Yield of the company	Number	2
15	Country Dividend Yield	Dividend Yield of the country	Number	2
16	Regional Dividend Yield	Dividend Yield of the region	Number	2
17	Comments	Comments	Text	255

4.2.4. Selection List (Size-based Indices) – until May 31st, 2021

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. Selection lists can also indicate possible changes in the composition of the index at the next review.

> File Name: sl_xxxxx_YYYYMM
> File Type: .xlsx
> File Frequency: Monthly (1st trading day of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company size (Large, Mid, Small or Blank)	Text	5
9	Industry	Industry Classification Benchmark name (industry level)	Text	50

10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Text	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Text	8
13	FF Mcap (BEUR)	Free float market capitalization in billions in currency EUR	Number	3
14	Rank (FINAL)	Rank in the selection list	Number	0
15	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
16	Comments	Comments	Text	255

4.3. Equity Selection Lists - Valid to August 31st, 2020

4.3.1. 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_xxxxx_YYYYMM
> File Type: .xls
> File Frequency: monthly

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Sedol of the company	Text	7
3	RIC	Reuters identifier	Text	21
4	Int.Key	Unique identifier	Text	6
5	Company Name	Name of the company	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company flag (Y or Blank)	Text	1
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Number	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Number	8
13	FF Mcap (BEUR)	Free float market capitalization in billions in currency EUR	Number	3
14	Rank (FINAL)	Rank in the selection list	Number	0
15	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
16	Sector Weight	Weight at a sector level	Number	2
17	Cumulative Sector Weight	Cumulative sector weight at a sector level	Number	2

4.3.2. 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_xxxxx_YYYYMM

> File Type: .xls
> File Frequency: Monthly (1st trading day of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company flag (Y or Blank)	Text	1
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Text	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Text	8
13	FF Mcap (BEUR)	Free float market capitalization in billions in currency EUR	Number	3
14	Rank (FINAL)	Rank in the selection list	Number	0
15	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
16	Comments	Comments	Text	255

4.3.3. 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_xxxxx_YYYYMM
> File Type: .xls
> File Frequency: Quarterly in March, June, September and December (beginning of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company flag (Y or Blank)	Text	1
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Text	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Text	8
13	Rank (FINAL)	Rank of the company in the selection list	Number	0
14	Dividend Yield	Dividend Yield of the company	Number	2

15	Country Dividend Yield	Dividend Yield of the country	Number	2
16	Regional Dividend Yield	Dividend Yield of the region	Number	2
17	Comments	Comments	Text	255

4.3.4. Selection List (Size-based Indices)

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. Selection lists can also indicate possible changes in the composition of the index at the next review.

> File Name: sl_xxxxx_YYYYMM
> File Type: .xls
> File Frequency: Monthly (1st trading day of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company size (Large, Mid, Small or Blank)	Text	5
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Text	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Text	8
13	FF Mcap (BEUR)	Free float market capitalization in billions in currency EUR	Number	3
14	Rank (FINAL)	Rank in the selection list	Number	0
15	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
16	Comments	Comments	Text	255

4.4. Equity Periodic Review Files (csv format)

The periodic review files in csv format are available since June 2019 and will replaced the periodic review files in xls format (section 4.4) as of August 31st, 2020.

4.4.1. Component Announcement

4.4.1.1. Standard format

4.4.1.2. Standard format with Permissioned Third-Party data “P000”

4.4.2. Underlying Data Announcement

4.4.2.1. Standard format

4.4.2.2. Standard format with Permissioned Third-Party data "P000"

4.5. Equity Periodic Review Files (xls format) – valid to August 31st, 2020

4.5.1. Component Announcement until August 31st, 2020

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.

> File Name: qr_xxxxx_YYYYMMDD
> File Type: .xls
> File Frequency: Quarterly

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «last updated» of the file	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 8	N/A	Empty	Empty	Empty
9	N/A	Index name	Text	255
10 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a "L" flag in the current composition (see Field 16 as from Row 5) "Old flag"	Number	0
17	N/A	Total number of component with a "L" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a "M" flag in the current composition (see Field 16 as from Row 5) "Old flag"	Number	0
17	N/A	Total number of component with a "M" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Row 3

Column ID	Attribute	Description	Data Type	Data Format

1 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a “S” flag in the current composition (see Field 16 as from Row 5) “Old flag”	Number	0
17	N/A	Total number of component with a “S” flag in the future composition (see Field 1 as from Line 5) “New flag”	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Country	Constituent ISO country code	Text	2
7	Currency	Constituent ISO currency code	Text	3
8	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
9	Rank	<Empty>	<Empty>	<Empty>
10	Closing Price EUR	<Empty>	<Empty>	<Empty>
11	New Shares	<Empty>	<Empty>	<Empty>
12	New Float	<Empty>	<Empty>	<Empty>
13	Mcap Factor	<Empty>	<Empty>	<Empty>
14	New Mcap	<Empty>	<Empty>	<Empty>
15	New Weights	<Empty>	<Empty>	<Empty>
16	Old Flag	Size flag of the constituent in the index until review implementation date (“L”, “M”, “S” or empty)	Text	1
17	New Flag	New size flag of the constituent in the index effective at the next review date (“L”, “M”, “S” or empty)	Text	1
18	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date (“Addition”, “Deletion”, “Size Change” or empty)	Text	11
19	Remarks	Free text	Text	255

4.5.2. Price Weighted Index Underlying Data until August 31st, 2020

The aim of the file is to provide the future composition list of price weighted indices. It contains information regarding the components such as identification codes, component flag, weight factors. The file provides constituents that are added or deleted from the previous index composition.

> File Name: qr_xxxxx_YYYYMMDD (quarterly reviews) or mn_xxxxx_YYYYMMDD (monthly reviews)
> File Type: .xls
> File Frequency: Monthly / Quarterly / Semi-Annual / Annual (depending on index methodology)

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «Last updated»	Text	12

2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 8	N/A	Empty	Empty	Empty
9	N/A	Index name	Text	255
10 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a "Y" flag in the current composition (see Field 16 as from Row 5) "Old flag"	Number	0
17	N/A	Total number of component with a "Y" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Country	Constituent ISO country code	Text	2
7	Currency	Constituent ISO currency code	Text	3
8	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
9	Rank	<Empty>	<Empty>	<Empty>
10	Closing Price EUR	Constituent closing price in EUR at the cut-off date (adjusted for CAs)	Number	7
11	New Weightfactor	Constituent weightfactor effective at the next review date	Number	0
12	<Empty>	<Empty>	<Empty>	<Empty>
13	Mcap Factor	Constituent capping factor effective at the next Review date	Number	7
14	New Units	New Market Capitalization units effective at next Review date	Number	2
15	New Weights	Indicative weight of the constituent	Number	5
16	Old Flag	Flag of the constituent in the index until review implementation date ("Y" or empty)	Text	1
17	New Flag	New flag of the constituent in the index effective at the next review date ("Y" or empty)	Text	1
18	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
19	Remarks	Free text	Text	255

4.5.3. Market Capitalization Index Underlying Data (General Template) until August 31st, 2020

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

> File Name: qr_xxxxx_YYYYMMDD (quarterly reviews) or mn_xxxxx_YYYYMMDD (monthly reviews)
> File Type: .xls
> File Frequency: Monthly / Quarterly / Semi-Annual / Annual (depending on index methodology)

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «last updated» of the file	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 8	N/A	Empty	Empty	Empty
9	N/A	Index name	Text	255
10 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a "Y" flag in the current composition (see Field 16 as from Row 5) "Old flag"	Number	0
17	N/A	Total number of component with a "Y" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Line 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Country	Constituent ISO country code	Text	2
7	Currency	Constituent ISO currency code	Text	3
8	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
9	Rank	<Empty>	<Empty>	<Empty>
10	Closing Price EUR	Constituent closing price in EUR at the cut-off date (adjusted for CAs)	Number	7
11	New Shares	Number of shares effective at the next Review date	Number	0
12	New Float	Free Float factor effective at the next Review date	Number	4
13	Mcap Factor	Constituent capping factor effective at the next Review date	Number	7
14	New Mcap	New Market Capitalization effective at next Review date	Number	4
15	New Weights	Indicative weight of the constituent	Number	5
16	Old Flag	Flag of the constituent in the index until review implementation date ("Y" or empty)	Text	1
17	New Flag	New flag of the constituent in the index effective at the next review date ("Y" or empty)	Text	1
18	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
19	Remarks	Free text	Text	255

4.5.4. Market Capitalization Index Underlying Data (Size Based Indices) until August 31st, 2020

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

> File Name: qr_xxxxx_YYYYMMDD (quarterly reviews) or mn_xxxxx_YYYYMMDD (monthly reviews)
> File Type: .xls
> File Frequency: Monthly / Quarterly / Semi-Annual / Annual (depending on index methodology)

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «last updated» of the file	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 8	N/A	Empty	Empty	Empty
9	N/A	Index name	Text	255
10 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a "L" flag in the current composition (see Field 16 as from Row 5) "Old flag"	Number	0
17	N/A	Total number of component with a "L" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a "M" flag in the current composition (see Field 16 as from Row 5) "Old flag"	Number	0
17	N/A	Total number of component with a "M" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Line 3

Column ID	Attribute	Description	Data Type	Data Format
1 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a "S" flag in the current composition (see Field 16 as from Row 5) "Old flag"	Number	0
17	N/A	Total number of component with a "S" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Line 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Country	Constituent ISO country code	Text	2
7	Currency	Constituent ISO currency code	Text	3
8	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
9	Rank	<Empty>	<Empty>	<Empty>

10	Closing Price EUR	Constituent closing price in EUR at the cut-off date (adjusted for CAs)	Number	7
11	New Shares	Number of shares effective at the next Review date	Number	0
12	New Float	Free Float factor effective at the next Review date	Number	4
13	Mcap Factor	Constituent capping factor effective at the next Review date	Number	7
14	New Mcap	New Market Capitalization effective at next Review date	Number	4
15	New Weights	Indicative weight of the constituent	Number	5
16	Old Flag	Size flag of the constituent in the index until review implementation date ("L", "M", "S" or empty)	Text	1
17	New Flag	New size flag of the constituent in the index effective at the next review date ("L", "M", "S" or empty)	Text	1
18	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion", "Size Change" or empty)	Text	11
19	Remarks	Free text	Text	255

4.5.5. Global 1800 Index Underlying Data until August 31st, 2020

Please refer to section 4.5.3 for detailed structure of the file.

> File Name: qr_gl1800_YYYYMMDD
> File Type: .xls
> File Frequency: Quarterly

4.5.6. STOXX Europe 600 / Total Market / Style Index Underlying Data valid to May 31st, 2021

> File Name: qr_tmi_YYYYMMDD
> File Type: .xlsx and csv
> File Frequency: Quarterly

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «last updated» of the file	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 11	N/A	Empty	Empty	Empty
12	STXE 600 Large	Index name	Text	255
13	N/A	Number of constituents with a "L" flag in the current composition of STOXX Europe 600 (see Field 13 as from Line 5) "Old flag"	Number	0
14	N/A	Number of constituents with a "L" flag in the future composition of STOXX Europe 600 (see Field 14 as from Line 5) "New flag"	Number	0
15	STXE TM Large	Index name	Text	255
16	N/A	Number of constituents with a "L" flag in the current composition of STOXX Global Total Market (see Field 16 as from Line 5) "Old flag"	Number	0

17	N/A	Number of constituents with a "L" flag in the future composition of STOXX Global Total Market (see Field 17 as from Line 5) "New flag"	Number	0

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1 … 11	N/A	Empty	Empty	Empty
12	STXE 600 Mid	Index name	Text	255
13	N/A	Number of constituents with a "M" flag in the current composition of STOXX Europe 600 (see Field 13 as from Line 5) "Old flag"	Number	0
14	N/A	Number of constituents with a "M" flag in the future composition of STOXX Europe 600 (see Field 14 as from Line 5) "New flag"	Number	0
15	STXE TM Mid	Index name	Text	255
16	N/A	Number of constituents with a "M" flag in the current composition of STOXX Global Total Market (see Field 16 as from Line 5) "Old flag"	Number	0
17	N/A	Number of constituents with a "M" flag in the future composition of STOXX Global Total Market (see Field 17 as from Line 5) "New flag"	Number	0

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1 … 11	N/A	Empty	Empty	Empty
12	STXE 600 Small	Index name	Text	255
13	N/A	Number of constituents with a "S" flag in the current composition of STOXX Europe 600 (see Field 13 as from Line 5) "Old flag"	Number	0
14	N/A	Number of constituents with a "S" flag in the future composition of STOXX Europe 600 (see Field 14 as from Line 5) "New flag"	Number	0
15	STXE TM Small	Index name	Text	255
16	N/A	Number of constituents with a "S" flag in the current composition of STOXX Global Total Market (see Field 16 as from Line 5) "Old flag"	Number	0
17	N/A	Number of constituents with a "S" flag in the future composition of STOXX Europe Total Market (see Field 17 as from Line 5) "New flag"	Number	0

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1 … 11	N/A	Empty	Empty	Empty
12	STXE 600 Total	Index name	Text	255

13	N/A	Total number of component in the current composition of STOXX Europe 600 (see Field 13 as from Line 5) "Old flag"Empty	Number	0
14	N/A	Total number of components in the future composition of STOXX Europe 600 (see Field 14 as from Line 5) "New flag"	Number	0
15	STXE TM Total	Index name	Text	255
16	N/A	Total number of component in the current composition of STOXX Europe Total Market (see Field 16 as from Line 5) "Old flag"	Number	0
17	N/A	Total number of components in the future composition of STOXX Europe Total Market (see Field 17 as from Line 5) "New flag"	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Eurozone	Flag that indices whether constituent is in Eurozone (Y or empty)	Text	1
7	Country	Constituent ISO country code	Text	2
8	Currency	Constituent ISO currency code	Text	3
9	Free Float Mcap Euro Mill DD-MM-YYYY	Free Float Market Capitalization in mn EUR on the indicated date	Number	12
10	Rank	Rank of Securities in Europe Total Market Index	Number	0
11	New Shares	Number of shares effective at the next Review date	Number	0
12	New Float	Free Float factor effective at the next Review date	Number	4
13	STXE 600 Size Index	Size flag used to determine composition for size indices of STOXX Europe 600 ("L", "M", "S" or empty)	Text	1
14	New STXE 600 Size Index	New Size flag to determine composition for size indices of STOXX Europe 600 effective at next Review date ("L", "M", "S" or empty)	Text	1
15	STXE 600 Change	Indicate the changes of a component in STOXX Europe 600 between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion", "Size Change" or empty)	Text	11
16	STXE TM Size Index	Size flag used to determine composition for size indices in STOXX Europe TMI ("L", "M", "S" or empty)	Text	1
17	New STXE TM Size Index	New Size flag to determine composition for size indices in STOXX Europe TMI effective at next Review date ("L", "M", "S" or empty)	Text	1
18	STXE TM Change	Indicate the changes of a component in STOXX Europe TMI between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion", "Size Change" or empty)	Text	11

19	ICB Supersector	Constituent Industry Classification Benchmark code (supersector level)	Text	4
20	ICB Supersector (Long Name)	Current Industry Classification Benchmark name (supersector level)	Text	50
21	New ICB Supersector	New Industry Classification Benchmark code (supersector level)	Text	4
22	New ICB Supersector (Long Name)	New Industry Classification Benchmark name (supersector level)	Text	50
23	Supersector Change	Change of Supersectors ("Deletion", "Change" or empty)	Text	8
24	New ICB	New Industry Classification Benchmark code (subsector level)	Text	4
25	STXSUSxA	Flag used to determine composition of STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms Index ("Y" or empty)	Text	1
26	New STXSUSxA	New flag to determine composition of STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms effective at next Review date ("Y" or empty)	Text	1
27	STXSUSxA Change	Indicate the changes of a component between the current composition and the new composition of the STOXX Europe Sustainability index effective at the review date ("Addition", "Deletion" or empty)	Text	8
28	STXSUS	Flag used to determine composition of STOXX Europe Sustainability Index ("Y" or empty)	Text	1
29	New STXSUS	New flag to determine composition of STOXX Europe Sustainability index effective at next Review date ("Y" or empty)	Text	1
30	STXSUS Change	Indicate the changes of a component between the current composition and the new composition of the STOXX Europe Sustainability index effective at the review date ("Addition", "Deletion" or empty)	Text	8
31	Style	Style of the constituent in the current composition of style indices ("Neutral, "Value", "Growth" or empty)	Text	7
32	New Style	New style of the constituent in the composition of style indices effective at the next review date ("Neutral, "Value", "Growth" or empty)	Text	7
33	Style Change	Indicate the changes of a constituent between the current composition and the new composition of the index effective at the review date ("Change", "Deletion" or empty)	Text	8
34	Remarks	Free text	Text	255

4.5.7. STOXX Europe 600 Optimized Indices (Quartiles and Supersectors) underlying data until August 31st, 2020

The aim of the file is to provide the composition list for STOXX Europe 600 Optimized Market Quartiles and Supersectors. It contains information regarding the components such as identification codes, component flag, free float market capitalization. The file provides the deleted constituents from the previous index composition.

There are 2 files

> File Name: qr_quartiles_YYYYMMDD

> File Type: .xls
> File Frequency: Quarterly

The file contains 4 tabs corresponding to each Market Quartiles

Tab Number	Tab Name	Text in Line 1 field 9 – Index name
1	SCOND	STOXX Europe 600 Optimised Consumer Discretionary
2	SCOST	STOXX Europe 600 Optimised Consumer Staples
3	SCYC	STOXX Europe 600 Optimised Cyclicals
4	SDEFN	STOXX Europe 600 Optimised Defensives

> File Name: qr_optimized_YYYYMMDD
> File Type: .xls
> File Frequency: Quarterly

The file contains 19 tabs corresponding to each ICB Supersectors

Tab Number	Tab Name	Text in Line 1 field 9 – Index name
1	SXO3P	STOXX Europe 600 Optimised Food & Beverage
2	SXO4P	STOXX Europe 600 Optimised Chemicals
3	SXO6P	STOXX Europe 600 Optimised Utilities
4	SXO7P	STOXX Europe 600 Optimised Banks
5	SXO86P	STOXX Europe 600 Optimised Real Estate
6	SXO8P	STOXX Europe 600 Optimised Technology
7	SXOAP	STOXX Europe 600 Optimised Automobiles & Parts
8	SXODP	STOXX Europe 600 Optimised Health Care
9	SXOEP	STOXX Europe 600 Optimised Oil & Gas
10	SXOFP	STOXX Europe 600 Optimised Financial Services
11	SXOIP	STOXX Europe 600 Optimised Insurance
12	SXOKP	STOXX Europe 600 Optimised Telecommunications
13	SXOMP	STOXX Europe 600 Optimised Media
14	SXONP	STOXX Europe 600 Optimised Industrial Goods & Services
15	SXOOP	STOXX Europe 600 Optimised Construction & Materials
16	SXOPP	STOXX Europe 600 Optimised Basic Resources
17	SXOQP	STOXX Europe 600 Optimised Personal & Household Goods
18	SXORP	STOXX Europe 600 Optimised Retail
19	SXOTP	STOXX Europe 600 Optimised Travel & Leisure

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «last updated» of the file	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 8	N/A	Empty	Empty	Empty
9	N/A	Index name – please refer to previous table where name of the Index is associated with the Tab name	Text	255
10 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a “Y” flag in the current composition (see Field 16 as from Row 5) “Old flag”	Number	0

17	N/A	Total number of component with a "Y" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Country	Constituent ISO country code	Text	2
7	Currency	Constituent ISO currency code	Text	3
8	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
9	Rank	<Empty>	<Empty>	<Empty>
10	Closing Price EUR	Constituent closing price in EUR at the cut-off date (adjusted for CAs)	Number	7
11	New Shares	Number of shares effective at the next Review date	Number	0
12	New Float	Free Float factor effective at the next Review date	Number	4
13	Mcap Factor	Constituent capping factor effective at the next Review date	Number	7
14	New Mcap	New Market Capitalization effective at next Review date	Number	4
15	New Weights	Indicative weight of the constituent	Number	5
16	Old Flag	Flag of the constituent in the index until review implementation date ("Y" or empty)	Text	1
17	New Flag	New flag of the constituent in the index effective at the next review date ("Y" or empty)	Text	1
18	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
19	Remarks	Free text	Text	255

4.5.8. EURO STOXX and STOXX Europe 600 Supersector Indices underlying data until August 31st, 2020

The aim of the file is to provide the composition list for STOXX Europe 600 Supersectors and for Euro Stoxx Supersectors 30-15 indices. It contains information regarding the components such as identification codes, component flag, free float market capitalization. The file provides the deleted constituents from the previous index composition.

There are 2 files:

- File Name: qr_euro_supersectors_YYYYMMDD
- File Type: .xls
- File Frequency: Quarterly

The file contains 19 tabs corresponding to each ICB supersectors

Tab Number	Tab Name	Text in Line 1 field 9 – Index name
1	SXA315E	EURO STOXX Automobiles & Parts 30-15
2	SX7315E	EURO STOXX Banks 30-15
3	SXP315E	EURO STOXX Basic Resources 30-15
4	SX4315E	EURO STOXX Chemicals 30-15
5	SXO315E	EURO STOXX Construction & Materials 30-15
6	SXF315E	EURO STOXX Financial Services 30-15
7	SX3315E	EURO STOXX Food & Beverage 30-15
8	SXD315E	EURO STOXX Health Care 30-15
9	SXN315E	EURO STOXX Industrial Goods & Services 30-15
10	SXI315E	EURO STOXX Insurance 30-15
11	SXM315E	EURO STOXX Media 30-15
12	SXE315E	EURO STOXX Oil & Gas 30-15
13	SXQ315E	EURO STOXX Personal & Household Goods 30-15
14	SX9315E	EURO STOXX Real Estate 30-15
15	SXR315E	EURO STOXX Retail 30-15
16	SX8315E	EURO STOXX Technology 30-15
17	SXK315E	EURO STOXX Telecommunications 30-15
18	SXT315E	EURO STOXX Travel & Leisure 30-15
19	SX6315E	EURO STOXX Utilities 30-15

> File Name: qr_supersectors_YYYYMMDD
> File Type: .xls
> File Frequency: Quarterly

The file contains 19 tabs corresponding to each ICB Supersectors

Tab Number	Tab Name	Text in Line 1 field 9 – Index name
1	SXAP	STOXX Europe 600 Automobiles & Parts
2	SX7P	STOXX Europe 600 Banks
3	SXPP	STOXX Europe 600 Basic Resources
4	SX4P	STOXX Europe 600 Chemicals
5	SXOP	STOXX Europe 600 Construction & Materials
6	SXFP	STOXX Europe 600 Financial Services
7	SX3P	STOXX Europe 600 Food & Beverage
8	SXDP	STOXX Europe 600 Health Care
9	SXNP	STOXX Europe 600 Industrial Goods & Services
10	SXIP	STOXX Europe 600 Insurance
11	SXMP	STOXX Europe 600 Media
12	SXEP	STOXX Europe 600 Oil & Gas
13	SXQP	STOXX Europe 600 Personal & Household Goods
14	SX86P	STOXX Europe 600 Real Estate
15	SXRP	STOXX Europe 600 Retail
16	SX8P	STOXX Europe 600 Technology
17	SXKP	STOXX Europe 600 Telecommunications
18	SXTP	STOXX Europe 600 Travel & Leisure
19	SX6P	STOXX Europe 600 Utilities

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «last updated» of the file	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 8	N/A	Empty	Empty	Empty
9	N/A	Index name – please refer to previous table where name of the Index is associated with the Tab name	Text	255
10 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a “L” flag in the current composition (see Field 16 as from Row 5) “Old flag”	Number	0
17	N/A	Total number of component with a “L” flag in the future composition (see Field 1 as from Line 5) “New flag”	Number	0

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a “M” flag in the current composition (see Field 16 as from Row 5) “Old flag”	Number	0
17	N/A	Total number of component with a “M” flag in the future composition (see Field 1 as from Line 5) “New flag”	Number	0

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a “S” flag in the current composition (see Field 16 as from Row 5) “Old flag”	Number	0
17	N/A	Total number of component with a “S” flag in the future composition (see Field 1 as from Line 5) “New flag”	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Country	Constituent ISO country code	Text	2
7	Currency	Constituent ISO currency code	Text	3
8	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
9	Rank	<Empty>	<Empty>	<Empty>
10	Closing Price EUR	Constituent closing price in EUR at the cut-off date (adjusted for CAs)	Number	7
11	New Shares	Number of shares effective at the next Review date	Number	0
12	New Float	Free Float factor effective at the next Review date	Number	4
13	Mcap Factor	Constituent capping factor effective at the next Review date	Number	7
14	New Mcap	New Market Capitalization effective at next Review date	Number	4

15	New Weights	Indicative weight of the constituent	Number	5
16	Old Flag	Size flag of the constituent in the index until review implementation date (“L”, “M”, “S” or empty)	Text	1
17	New Flag	New size flag of the constituent in the index effective at the next review date (“L”, “M”, “S” or empty)	Text	1
18	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date (“Addition”, “Deletion”, “Size Change” or empty)	Text	11
19	Remarks	Free text	Text	255

4.6. Bond Rebalancing Files

4.6.1. Future Constituent List

The file contains the list of underlying to be considered after the rebalancing period. The future constituent list contains underlying data and it is published from T-4 until T-2.

> File Name: xxxxx_BCR
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Ultimo Date	Last day of the review month	Date	DD.MM.YYYY
2	Date	Report date	Date	DD.MM.YYYY
3	ISIN Price Index	ISIN price version	Text	12
4	ISIN Total Return Index	ISIN total return version	Text	12
5	Index Name	Index Name	Text	255
6	ISIN	Bond constituent ISIN	Text	12
7	Issuer Name	Bond issuer name	Text	255
8	Issuer Country	Bond issuer country code	Text	2
9	Coupon	Bond coupon value	Number	3
10	Maturity	Bond maturity date	Date	DD.MM.YYYY
11	Coupon Frequency	Bond coupon Frequency	Number	0
12	Day Count Method	Day Count Convention	Text	Not Applicable
13	Notional	Notional Amount Outstanding	Number	0
14	Composite Rating	STOXX Composite Rating of the Bond	Text	3

4.6.2. Final Composition list

The Final Composition Report contains the final composition of the bond indices at T-1. It shows the notional amounts capped as well as the prices used for the rebalancing of the index. The weights are also displayed.

> File Name: xxxxx_BA_BCR
> File Type: .csv

- File specifications: semicolon separated
- File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Ultimo Date	Last day of the review month	Date	DD.MM.YYYY
2	Date	Report date	Date	DD.MM.YYYY
3	ISIN Price Index	ISIN price version	Text	12
4	ISIN Total Return Index	ISIN total return version	Text	12
5	Index Name	Index Name	Text	255
6	ISIN	Bond constituent ISIN	Text	12
7	Issuer Name	Bond issuer name	Text	255
8	Issuer Country	Bond issuer country code	Text	2
9	Coupon	Bond coupon value	Number	3
10	Maturity	Bond maturity date	Date	DD.MM.YYYY
11	Coupon Frequency	Bond coupon Frequency	Number	0
12	Day Count Method	Day Count Convention	Text	Not Applicable
13	Notional	Notional Amount Outstanding	Number	0
14	Notional Optimized	Notional Amount used (capped value)	Number	0
15	Notional Optimized Previous Month	Notional Amount previous month (capped value)	Number	0
16	Bid Price	Bid Price of the Bond	Number	4
17	Ask Price	Ask Price of the Bond	Number	4
18	Index Price	Price used for index calculation (bid for current constituents, ask for additions)	Number	4
19	Years to Maturity	Time to Maturity, in years	Number	13
20	Accrued Interest	Accrued interest of the bond constituent	Number	15
21	Weight	Weight of the Bond	Number	20
22	Weight Without Cash	Weight of the Bond excluding cash position	Number	20
23	Composite Rating	STOXX Composite Rating of the Bond	Text	3

4.6.3. Business Forecast

Produced on a quarterly basis, on review months, the file presents the future composition with the notional amounts capped at the prices as of the date of production of the file. The file is produced from T-4 to T-2.

- File Name: xxxxx_FORECAST
- File Type: .csv
- File specifications: semicolon separated
- File Frequency: Quarterly

Column ID	Attribute	Description	Data Type	Data Format
1	Ultimo Date	Last day of the review month	Date	DD.MM.YYYY
2	Date	Report date	Date	DD.MM.YYYY
3	ISIN Price Index	ISIN price version	Text	12
4	ISIN Total Return Index	ISIN total return version	Text	12

5	Index Name	Index Name	Text	255
6	ISIN	Bond constituent ISIN	Text	12
7	Issuer Name	Bond issuer name	Text	255
8	Issuer Country	Bond issuer country code	Text	2
9	Coupon	Bond coupon value	Number	14
10	Maturity	Bond maturity date	Date	DD.MM.YYYY
11	Coupon Frequency	Bond Coupon Frequency	Number	0
12	Day Count Method	Day Count Convention	Text	Not Applicable
13	Notional	Notional Amount Outstanding	Number	0
14	Notional Optimized	Notional Amount used (capped value)	Number	0
15	Notional Optimized Previous Month	Notional Amount previous month (capped value)	Number	0
16	Bid Price	Bid Price of the Bond	Number	4
17	Ask Price	Ask Price of the Bond	Number	4
18	Index Price	Price used for index calculation (bid for current constituents, ask for additions)	Number	4
19	Years to Maturity	Time to Maturity, in years	Number	13
20	Accrued Interest	Accrued interest of the bond constituent	Number	15

4.6.4. Ultimo Underlying file

The file has the same structure has the daily composition files. It shows among other information, reference data, prices, weights and analytics. It is produced on the last business day, with information referring to the ultimo date (i.e. last calendar day of the month), with the respective adjustments on the accruals, yield and returns.

> File Name: underlying_xxxxx_ultimo
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	Index	Index name	Text	255
5	ISIN	Bond constituent ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	255
7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	DD.MM.YYYY
9	Coupon Frequency	Bond Coupon Frequency	Number	0
10	Notional Amount	Notional Amount Outstanding	Number	0
11	Years to Maturity	Remaining time to maturity, in years	Number	13
12	Index Price	Index price	Number	4
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10

17	Modified Duration	Modified Duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	6
20	Market Value	Market Value of the bond as at time t	Number	6
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	21
23	Month-to-date Return	Month-to-date return of the bond	Number	20
24	Weight	Weight of the bond	Number	17
25	Weight Without Cash	Weight of the bond excluding cash position	Number	17
26	Composite Rating	STOXX Composite Rating of the Bond	Text	3

4.6.5. Index Analytics Ultimo

The file contains information at the index level. Produced in the last business day of the month, 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 at the ultimo day (i.e. last calendar day of the month) – adjusting accruals, yields and returns.

> File Name: xxxxx_ultimo
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	CODE_CPi	Index Symbol price version	Text	8
5	CODE_TRi	Index symbol total return version	Text	8
6	Index	Index Name	Text	255
7	CPi	Index value price version	Number	12
8	TRi	Index Value total return version	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average Annual Yield of the index	Number	15
11	Modified Duration	Modified Duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average Coupon Payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	4
18	Daily Return	Daily return of the index	Number	19
19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15
21	Cost_TRi	Cost value of the total return version	Number	15

22	Cash_CPi	Cash value of the price version	Number	0
23	Cash_TRi	Cash value of the total return version	Number	0
24	Cash_Accrued	Accrual value of cash position	Number	0
25	Interest Rate	Interest rate used for the cash position	Number	0

4.7. LDI Rebalancing Files

4.7.1. Future Constituent List

The file contains the list of underlying to be considered after the rebalancing period. The future constituent list contains underlying data and it is published from T-4 until T-2.

> File Name: xxxxx_BCR
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Ultimo Date	Last day of the review month	Date	DD.MM.YYYY
2	Date	Report date	Date	DD.MM.YYYY
3	ISIN Price Index	ISIN price version	Text	12
4	ISIN Total Return Index	ISIN total return version	Text	12
5	Index Name	Index Name	Text	255
6	ISIN	Bond constituent ISIN	Text	12
7	Issuer Name	Bond issuer name	Text	255
8	Issuer Country	Bond issuer country code	Text	2
9	Coupon	Bond coupon value	Number	3
10	Maturity	Bond maturity date	Date	DD.MM.YYYY
11	Coupon Frequency	Bond coupon Frequency	Number	0
12	Day Count Method	Day Count Convention	Text	Not Applicable
13	Notional	Notional Amount Outstanding	Number	0
14	Composite Rating	STOXX Composite Rating of the Bond	Text	3
15	Index Ratio	Existing Column only for Inflation Linked Indices: Index Ratio of the bond	Number	14

4.7.2. Final Composition List

The Final Composition Report contains the final composition of the bond indices at T-1. It shows the notional amounts capped as well as the prices used for the rebalancing of the index. The weights are also displayed.

> File Name: xxxxx_BA_BCR
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Ultimo Date	Last day of the review month	Date	DD.MM.YYYY
2	Date	Report date	Date	DD.MM.YYYY
3	ISIN Price Index	ISIN price version	Text	12
4	ISIN Total Return Index	ISIN total return version	Text	12
5	Index Name	Index Name	Text	255
6	ISIN	Bond constituent ISIN	Text	12
7	Issuer Name	Bond issuer name	Text	255
8	Issuer Country	Bond issuer country code	Text	2
9	Coupon	Bond coupon value	Number	3
10	Maturity	Bond maturity date	Date	DD.MM.YYYY
11	Coupon Frequency	Bond coupon Frequency	Number	0
12	Day Count Method	Day Count Convention	Text	Not Applicable
13	Notional	Notional Amount Outstanding	Number	0
14	Notional Optimized	Notional Amount used (capped value)	Number	0
15	Notional Optimized Previous Month	Notional Amount previous month (capped value)	Number	0
16	Bid Price	Bid Price of the Bond	Number	4
17	Ask Price	Ask Price of the Bond	Number	4
18	Index Price	Price used for index calculation (bid for current constituents, ask for additions)	Number	4
19	Years to Maturity	Time to Maturity, in years	Number	13
20	Accrued Interest	Accrued interest of the bond constituent	Number	15
21	Weight	Weight of the Bond	Number	20
22	Weight Without Cash	Weight of the Bond excluding cash position	Number	20
23	Composite Rating	STOXX Composite Rating of the Bond	Text	3
24	Index Ratio	Existing Column only for Inflation Linked Indices: Index Ratio of the bond	Number	14

4.7.3. Business Forecast

Produced on a quarterly basis, on review months, the file presents the future composition with the notional amounts capped at the prices as of the date of production of the file. The file is produced from T-4 to T-2.

- File Name: xxxxx_FORECAST
- File Type: .csv
- File specifications: semicolon separated
- File Frequency: Quarterly

Column ID	Attribute	Description	Data Type	Data Format
1	Ultimo Date	Last day of the review month	Date	DD.MM.YYYY
2	Date	Report date	Date	DD.MM.YYYY
3	ISIN Price Index	ISIN price version	Text	12
4	ISIN Total Return Index	ISIN total return version	Text	12
5	Index Name	Index Name	Text	255
6	ISIN	Bond constituent ISIN	Text	12

7	Issuer Name	Bond issuer name	Text	255
8	Issuer Country	Bond issuer country code	Text	2
9	Coupon	Bond coupon value	Number	14
10	Maturity	Bond maturity date	Date	DD.MM.YYYY
11	Coupon Frequency	Bond Coupon Frequency	Number	0
12	Day Count Method	Day Count Convention	Text	Not Applicable
13	Notional	Notional Amount Outstanding	Number	0
14	Notional Optimized	Notional Amount used (capped value)	Number	0
15	Notional Optimized Previous Month	Notional Amount previous month (capped value)	Number	0
16	Bid Price	Bid Price of the Bond	Number	4
17	Ask Price	Ask Price of the Bond	Number	4
18	Index Price	Price used for index calculation (bid for current constituents, ask for additions)	Number	4
19	Years to Maturity	Time to Maturity, in years	Number	13
20	Accrued Interest	Accrued interest of the bond constituent	Number	15
21	Index Ratio	Existing Column only for Inflation Linked Indices: Index Ratio of the bond	Number	14

4.7.4. Ultimo Underlying File

The file has the same structure has the daily composition files. It shows among other information, reference data, prices, weights and analytics. It is produced on the last business day, with information referring to the ultimo date (i.e. last calendar day of the month), with the respective adjustments on the accruals, yield and returns.

- File Name: underlying_xxxxx_ultimo
- File Type: .csv
- File specifications: semicolon separated
- File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	Index	Index name	Text	255
5	ISIN	Bond constituent ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	255
7	Coupon	Bond coupon value	Number	20
8	Maturity	Bond maturity date	Date	DD.MM.YYYY
9	Coupon Frequency	Bond Coupon Frequency	Number	0
10	Notional Amount	Notional Amount Outstanding	Number	13
11	Years to Maturity	Remaining time to maturity, in years	Number	13
12	Index Price	Index price	Number	13
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10

17	Modified Duration	Modified Duration of the bond	Number	14
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	13
20	Market Value	Market Value of the bond as at time t	Number	13
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
22	Daily Return	Daily Return of the bond	Number	Not applicable
23	Month-to-date Return	Month-to-date return of the bond	Number	Not applicable
24	Weight	Weight of the bond	Number	12
25	Weight Without Cash	Weight of the bond excluding cash position	Number	12
26	Composite Rating	STOXX Composite Rating of the Bond	Text	3
27	Index Ratio	Existing Column only for Inflation Linked Indices: Index Ratio of the bond	Number	14

4.7.5. Index Analytics Ultimo

The file contains information at the index level. Produced in the last business day of the month, 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 at the ultimo day (i.e. last calendar day of the month) – adjusting accruals, yields and returns.

> File Name: IA_xxxxx_ultimo
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	date of the report data	Date	DD.MM.YYYY
2	ISIN_CPi	ISIN price version	Text	12
3	ISIN_TRi	ISIN total return version	Text	12
4	CODE_CPi	Index Symbol price version	Text	8
5	CODE_TRi	Index symbol total return version	Text	8
6	Index	Index Name	Text	255
7	CPi	Index value price version	Number	12
8	TRi	Index Value total return version	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average Annual Yield of the index	Number	15
11	Modified Duration	Modified Duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average Coupon Payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	4
18	Daily Return	Daily return of the index	Number	19

19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15
21	Cost_TRi	Cost value of the total return version	Number	15
22	Cash_CPi	Cash value of the price version	Number	0
23	Cash_TRi	Cash value of the total return version	Number	0
24	Cash_Accrued	Accrual value of cash position	Number	0
25	Interest Rate	Interest rate used for the cash position	Number	0

4.7.6. Cash and Cost / Cash and Cost Forecast

The file contains information at the index level. It displays index values, the cash position and the cost figures. The file shows the values to be applied after the rebalancing (i.e. cash and cost figures effective after rebalancing). Relevant for the clients track the index changes on the cash position after end of month.

The file contains information at the index level. It displays the final index values, the cash position and the cost figures at T-1.

- File Name:
  - xxxxx_cash_and_cost_forecast available from t-5 to t-2 before the rebalancing date
  - xxxxx_cash_and_cost available on t-1 before the rebalancing date
- File Type: .csv
- File specifications: semicolon separated
- File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Date of the report	Date	DD.MM.YYYY
2	Ultimo_Date	Date of the last calendar day of the month	Date	DD.MM.YYYY
3	ISIN_CPi	ISIN price version	Text	12
4	ISIN_TRi	ISIN total return version	Text	12
5	CODE_CPi	Index symbol price version	Text	8
6	CODE_TRi	Index symbol total return version	Text	8
7	Index	Index Name	Text	255
8	CPi	Index value price version	Number	12
9	TRi	Index value total return version	Number	12
10	Cash_CPi	Cash Position price version	Number	0
11	Cash_TRi	Cash Position total return version	Number	0
12	Cost_CPi	Cost value price version	Number	15
13	Cost_TRi	Cost value total return version	Number	15

4.8. Strategy Index Files

4.8.1. Cost to Borrow Forecast

4.8.2. Cost to Borrow

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

4.9. Funds Index Files

4.9.1. Pre-selection Files

4.9.2. Selection Files

5. Statistical Files

5.1. Monthly Reports

5.1.1. Monthly Reports

The file has been discontinued effective September 1st, 2023.

The aim of the file is to provide the performance data for a selection of indices by region and by index type. Additionally, there is information for the highest and lowest performance values within the period. The referential information is related to each underlying, such as name of the region, name of the index and the year to day return. Data is based on the price index in EUR (annualized).

The file is composed of 5 tabs: Cover, Content, Index of the month – Region, Index of the month - Index Type, Disclaimer.

> File Name: mr_YYYYMM
> File Type: .xls
> File Frequency: Monthly – end of the Month
> Structure of the file:

The file contains 5 tabs.

Tab 1: Cover

At the cover tab, information such as the title of the report, date of the report and contact information is provided. Tab includes:

> *Row 9, Column A:* Text <Monthly Report - STOXX Indices>
> *Row 9, Column A*: Date <Month.YYYY>
> *Row 15, Column A*: Text <Contact>
> *Row 15, Column B*: Text <STOXX Index Team>
> *Row 16, Column A*: Text <Email>
> *Row 16, Column B*: Text <customersupport@stoxx.com>
> *Row 17, Column A*: Text <Tel>
> *Row 17, Column B*: Text <+41 43430 - 72 72>
> *Row 43, column A*: Image <STOXX logo>

Tab 2: Content

Information about the content of the report is provided such as quick links to the statistics tables and the way the performances have been calculated. Tab includes:

> *Row 2, Column A*: Text <Content>
> *Row 3, Column A*: Text <STOXX - Index of the Month>
> *Row 4, Column B*: Text <Per Region> and Hyperlink <Tab 3>
> *Row 5, Column B*: Text <Index Type> and Hyperlink <Tab 4>

> *Row 7, Column A*: Text<News and Reports>
> *Row 8, Column B*: Text<Latest Announcements> and Hyperlink<http://www.stoxx.com/news/announcements.html>
> *Row 9, Column B*: Text<Selection Lists> and Hyperlink<http://www.stoxx.com/news/stoxx_selections.html>
> *Row 10, Column B*: Text<Periodic Reviews> and Hyperlink<http://www.stoxx.com/news/review_dates.html>
> *Row 12, Column A*: Text<Please see the disclosures at the end of this report> and Hyperlink<Tab 5>
> *Row 14, Column A*: Text<Data are based on the price index in EUR (annualized).>
> *Row 31, column* A: Image <STOXX logo>

Tab 3: Tab Index of the Month - Per Region

This Tab presents the annualized performance of indices categorized by region in different time periods: Month to date (MTD), Year to date (YTD) and 5 years.

The regions are grouped into the following 12 geographical areas: Global, Global ex Americas, Global ex Asia/Pacific, Global ex Europe, Americas, Asia/Pacific, Europe, Europe ex UK, Eurozone, Eastern Europe, Sub Balkan; Balkan; EU Enlarged, Nordic.

For each region three indices with highest performance during the given time period are displayed.

The following information is presented in this tab:

> *Row 1, Column A*: Text <STOXX - Index of the Month>
> *Row 2, Column A*: Text <Back to content> and Hyperlink to Tab 2.
> *Row 3* displays the following table:

Column ID	Attribute	Description	Data Type	Data Format
1	Region	Index region	Text	50
2	Index Name	Index name	Text	255
3	MTD	Month-to-date return of the index	Number	2
4	Index Name	Index name	Text	255
5	YTD	Year-to-date return of the index	Number	2
6	Index Name	Index name	Text	255
7	5 Year	5-year-return of the index	Number	2

> *Row 41, Column B*: Text <Highest value within period>
> *Row 44, Column B*: Text < Lowest value within period>

Tab 4: Index of the Month - Per Index Type

This Tab presents the annualized performance of indices categorized by region in different time periods: Month to date (MTD), Year to date (YTD) and 5 years.

The index types are grouped into the following 10 groups: Blue chip, Benchmark, Select Dividend, Supersector / Optimised, Strategy, Style, Size, Sustainability.

For each region three indices with highest performance during the given time period are displayed.

Tab includes:

> *Row 1, Column A:* Text <STOXX - Index of the Month>
> *Row 2, Column A*: Text <Back to content> and Hyperlink to Tab 2.
> *Row 3* displays the following table:

Column ID	Attribute	Description	Data Type	Data Format
1	Region	Index region	Text	255
2	Index Name	Index name	Text	255
3	MTD	Month-to-date return of the index	Number	2
4	Index Name	Index name	Text	255
5	YTD	Year-to-date return of the index	Number	2
6	Index Name	Index name	Text	255
7	5 Year	5-year-return of the index	Number	2

> *Row 31, Column B*: Text <Highest value within period>
> *Row 33, Column B*: Text < Lowest value within period>
> *Row 31, Column C*: Text <Blank> and Fill Color green
> *Row 33, Column C*: Text <Blank> and Fill Color orange
> *Row 47, column A*: Image <STOXX logo>

Tab 5: Disclaimer

This Tab provides the disclaimer of the performance report presentation.

> *Row 6, Column B*: Text related to STOXX IP
> *Row 17, Column A*: Image <STOXX logo>

5.1.2. End of Month Component Data (specific)

The file has been discontinued effective July 1st, 2022.

The aim of the file is to provide the composition list of the index. It contains information regarding the components such as identification codes, component flag, free float market capitalization and weight.

Available only for 3 indices: EUROSTOXX50, STOXX EUROPE 50 and STOXX NORDIC 30

> File Name: mr_component_xxxxx_YYYYMM.xls
> File Type: .xls
> File specifications: semicolon separated
> File Frequency: Monthly

Structure of the file:

Column ID	Attribute	Description	Data Type	Data Format
1	Report_date	Report date	Date	YYYY-MM-DD
2	Index_Name	Master Index name	Text	255
3	Index_Symbol	Master Index symbol	Text	8
4	Index_ISIN	Index ISIN	Text	12
5	Index_Type	Index type	Text	12
6	Index_Currency	Index ISO currency code	Text	3
7	Internal_Number	Constituent Unique identifier	Text	6
8	ISIN	Constituent ISIN	Text	12
9	Instrument_Name	Constituent Name	Text	255
10	Country	Constituent ISO country code	Text	2
11	ICB	Constituent Industry Classification Benchmark code (Subsector level)	Text	8
12	Price_Index_Currency	Close price of the constituent in the currency of the index	Number	7
13	Free_Float	Constituent Free float	Number	4
14	Capfactor	Constituent Capfactor	Number	0
15	Mcap_Units_Index_Currency	Constituent market capitalization or units (price weighted indices) in the index currency	Number	0
16	Weight	Constituent weight	Text	5

5.1.3. Weightings and Counts Data

The file has been discontinued effective July 1st, 2022.

The aim of the file is to provide the component counts of the indices and their derived ones according to the different countries and industry classification benchmark. In addition, it provides weights and market capitalization information such as index weight to the master index, largest component market capitalization and largest component weight in the index.

> File Name: mr_weights_YYYYMM
> File Type: .xls
> File Frequency: Monthly

Structure of the file:

Column ID	Attribute	Description	Data Type	Data Format
1	Report_date	Report date	Date	YYYY-MM-DD
2	Index_Symbol	Master Index symbol	Text	8
3	Index_Name	Master Index name	Text	255
4	Country	ISO country code of the components which are part of the index	Text	2
5	ICB_Classification	Industry Classification Benchmark name of the classification (industry, supersector, sector, subsector)	Text	255
6	ICB	Industry Classification Benchmark code (All Levels)	Text	8
7	ICB_Long_Name	Industry Classification Benchmark name (All levels)	Text	255
8	Weight_to_Master_Index	Weight of the derived index to the master index	Number	5
9	Index_Component_Count	Component count of the respective index	Number	0

10	Average_Mcap	Average market capitalization of the Component the respective index	Number	0
11	Largest_Mcap	The largest component market capitalization the respective index	Number	0
12	Smallest_Mcap	The smallest component market capitalization the respective index	Number	0
13	Largest_Weight	The largest component weight at the respective index	Number	5
14	Smallest_Weight	The smallest component weight at the respective index	Number	5

5.1.4. Index Fundamentals

The file has been discontinued effective September 1st, 2023.

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

> File Name: mr_fundamentals_YYYYMM
> File Type: .xls
> File Frequency: Monthly

Structure of the file:

Column ID	Attribute	Description	Data Type	Data Format
1	Report_date	Report date	Date	DD-MMM-YY
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Net_Dividend_Yield	Net dividend yield of the index	Number	7
5	Price_Earnings_including_negatives	Price earnings including negatives of the index	Number	7
6	Price_Earnings_excluding_negatives	Price earnings excluding negatives of the index	Number	7
7	Price_Book	Price to book ratio of the index	Number	7
8	Price_Cashflow	Price to cashflow of the index	Number	7
9	Price_Sales	Price to sales of the index	Number	7

5.1.5. Index Correlation Report

The file has been discontinued effective September 1st, 2023.

The aim of the file is to provide the correlation measurement between an index and its underlying index. The calculations are made on a monthly basis. It provides as well referential information related to each underlying, such as index symbols, date of the calculation and the correlation measurement.

> File Name: mr_correlation_YYYYMM
> File Type: .xls
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	CALC_DATE	Date of the calculation	Date	DD-MMM-YY
2	Index_Symbol_A	Symbol of index A	Text	8
3	Index_Name_A	Name of index A	Text	255
4	Index_Symbol_B	Symbol of index B	Text	8
5	Index_Name_B	Name of index B	Text	255
6	CORRELATION_LAST_MONTH	Correlation between index A and index B	Number	12

5.1.6. ESG Reporting

5.2. Other Information

5.2.1. Turnover

6. Archive

7. Changes to the decommissioned Files Guide

June 2021: Publication of the STOXX decommissioned Files Guide – all decommissioned files specifications regrouped in a single guide.

March 2022: Adding decommissioned withholding Tax file 3.1.1 Withholding Tax until October 1st, 2021

July 2022: Update of sections 2.1.2 Currency and 2.2.1 STOXX Index Divisors and addition of sections 5.1.2 End of Month Component Data (specific) and 5.1.3 Weightings and Counts Data.

January 2023: Adding decommissioned LDI Index files in 2.5 section and LDI Rebalancing files in 4.7 section.

March 2023: Adding decommissioned EURO STOXX 50 Multi-Asset Momentum files in section 2.6.16, 2.4 Bond Index Files and 4.6 Bond Rebalancing Files.

August 2023: Adding decommissioned Monthly reports files in sections 5.1.1 Monthly Reports, 5.1.4 Index Fundamentals, 5.1.5 Index Correlation Report.

April 2024: Adding decommissioned iSTOXX Spread Ratio files in section 2.6.21 iSTOXX Spread Ratio Indices.