

INDEX FILES GUIDE

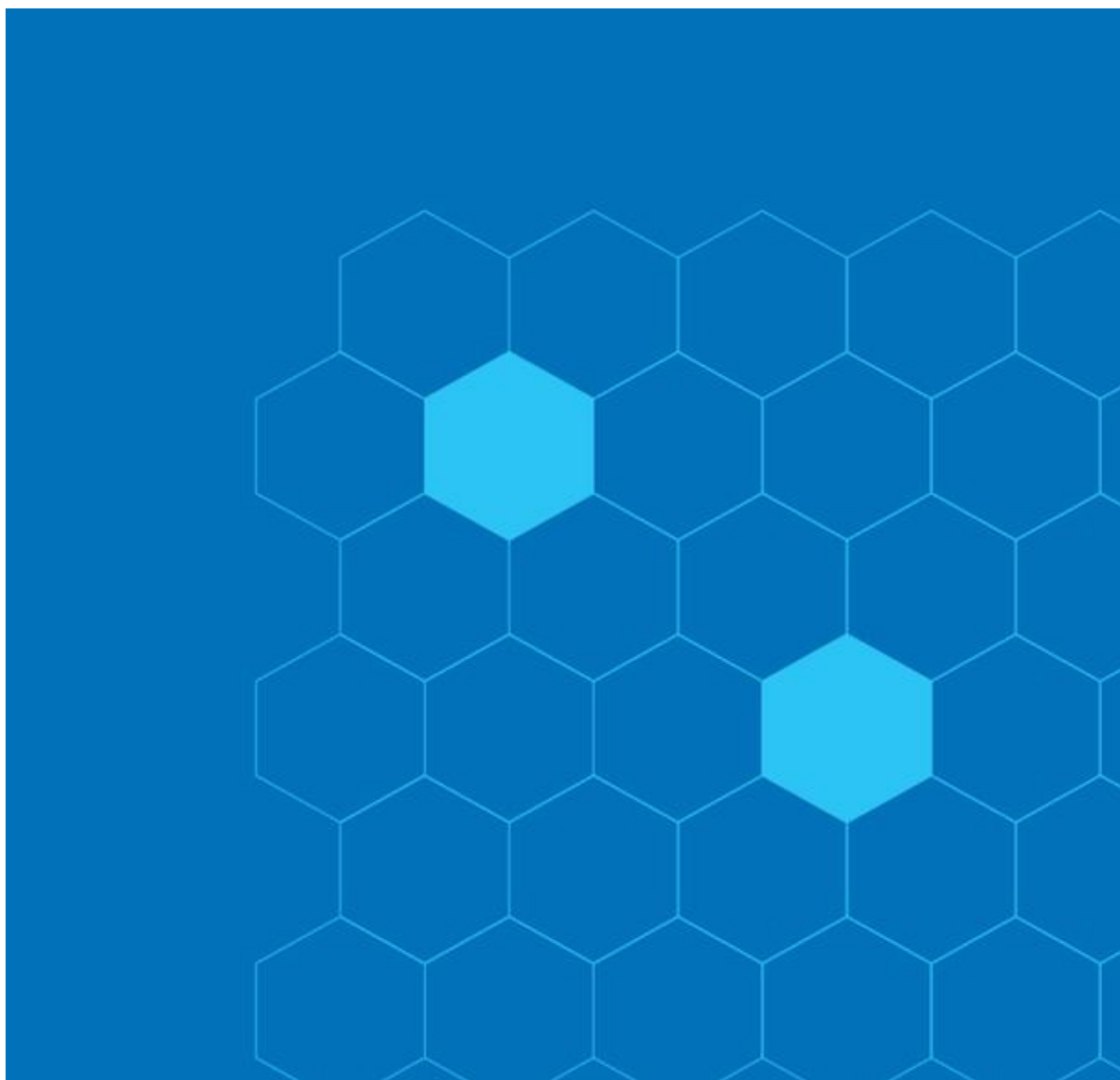


Table of Contents

TABLE OF CONTENTS.....	2
1. INTRODUCTION	6
1.1. NAMING CONVENTION.....	6
1.2. NAMING CONVENTION ASSOCIATED TO THIRD-PARTY DATA LICENSES.....	6
2. INDEX CALCULATION FILES.....	8
2.1. COMMON FILES	8
2.1.1. STOXX AND DAX VENDOR CODES (VALID UNTIL 31.05.2024)	8
2.1.2. STOXX AND DAX DISCONTINUED INDICES	8
2.1.3. VENDOR CODE SHEET	8
2.1.4. INDEX REPORT LINK FILE GUIDE SPECIFICATION	8
2.1.5. CURRENCY	8
2.1.6. DISSEMINATION PERIOD	8
2.1.7. DISSEMINATION CALENDAR.....	8
2.1.8. HISTORICAL INDEX VALUE	8
2.2. EQUITY INDEX FILES.....	8
2.2.1. INDEX DIVISORS	8
2.2.2. CLOSE COMPOSITION FILES	9
2.2.3. OPEN COMPOSITION FILES.....	9
2.2.4. COMPONENTS FILES.....	9
2.3. EQUITY INTRADAY FILES.....	9
2.3.1. OPEN QUOTATION ALL INDICES	9
2.3.2. OPEN QUOTATION PER INDEX	9
2.3.3. OPEN QUOTATION PER INDEX (PREVIOUS DAY)	9
2.3.4. INTRADAY SNAPSHOT – INDEX LEVELS – SX5E.....	9
2.3.5. COMPONENT SETTLEMENT VALUES FILE.....	9
2.3.6. COMPONENT SETTLEMENT VALUES FILE (INCLUDING SOURCETIME)	9
2.3.7. OPEN QUOTATION HISTORY FILES	9
2.4. STRATEGY INDEX FILES	10
2.4.1. DIVIDEND POINT INDICES.....	10
2.4.2. DISTRIBUTION POINT INDICES.....	10
2.4.3. VOLATILITY - VSTOXX	10
2.4.4. VOLATILITY - VVSTOXX	11
2.4.5. RISK CONTROL	11

2.4.6.	EURO STOXX 50 DVP FUTURES	11
2.4.7.	CURRENCY RATES INDICES.....	11
2.4.8.	EURO STOXX 50 BUYWRITE	11
2.4.9.	EURO STOXX 50 BUYWRITE (100%).....	11
2.4.10.	EURO STOXX 50 PUTWRITE	11
2.4.11.	EURO STOXX 50 PROTECTIVE PUT 80% 18M 6/3	11
2.4.12.	DAX PLUS COVERED CALL / PROTECTIVE PUT (AS FROM 01.11.2023).....	11
2.4.13.	EURO STOXX 50 REALIZED VARIANCE	11
2.4.14.	FUTURES ROLL INDICES	12
2.4.15.	EURO STOXX 50 VOLATILITY SHORT-TERM FUTURES.....	12
2.4.16.	EURO STOXX 50 VOLATILITY MID-TERM FUTURES	12
2.4.17.	EURO STOXX 50 VOLATILITY-BALANCED.....	12
2.4.18.	ISTOXX EQUITY DIVIDEND INDICES.....	12
2.4.19.	DOUBLE SHORT INDICES	12
2.4.20.	DAILY SHORT INDICES	12
2.4.21.	EURO STOXX 50 LEVERAGED AND SHORT INDICES.....	12
2.4.22.	ISTOXX FUND INDICES	12
2.4.23.	OPTIMAL DAILY LEVERAGE INDEX PARAMETERS.....	12
2.4.24.	EURO STOXX 50 DAILY LEVERAGE FILE	13
2.4.25.	LEVERAGE AND SHORT INDICES.....	13
2.4.26.	EURO ISTOXX 50 GR DECREMENT TRF SPREAD 10X.....	13
2.4.27.	HEDGED INDICES	13
2.4.28.	X-DAX/X-TecDAX INDICES.....	13
2.4.29.	VOLATILITY - VDAX-NEW.....	13
2.4.30.	VOLATILITY MAIN INDICES - HISTORY FILE.....	13
2.4.31.	VOLATILITY MAIN INDICES – HISTORY ADDITIONAL FILE	13
2.4.32.	DAILY-WEIGHTED INDICES	13
2.4.33.	SHORTDAX x2 INDEX	13
2.4.34.	DAILY LEVERAGE INDICES - HISTORY SPREAD FILE	14
2.5.	FIXED INCOME INDEX FILES.....	14
2.5.1.	INTRADAY 1300 INDEX ANALYTICS.....	14
2.5.2.	INTRADAY 1300 SNAPSHOT	14
2.5.3.	END-OF-DAY INDEX ANALYTICS	14
2.5.4.	END-OF-DAY INDEX COMPOSITION	14
2.6.	DIGITAL ASSET INDEX FILES	14
2.6.1.	CLOSE COMPOSITION FILES	14
2.6.2.	OPEN COMPOSITION FILES.....	15
3.	CORPORATE ACTION FILES	16
3.1.	COMMON FILES	16

3.1.1.	WITHHOLDING TAX	16
3.2.	CORPORATE ACTION FORECAST FILES.....	16
3.2.1.	CORPORATE ACTIONS FORECAST.....	16
3.2.2.	COMPONENTS CORPORATE ACTIONS FORECAST	16
3.3.	CORPORATE ACTIONS T+1 FILES.....	16
4.	<u>INDEX REVIEW FILES</u>	<u>17</u>
4.1.	COMMON FILES.....	17
4.1.1.	REVIEW CALENDAR	17
4.2.	QUARTERLY INDEX REVIEW DATA - STOXX INDICES	17
4.2.1.	PRELIMINARY FREE-FLOAT	17
4.2.2.	FOREIGN OWNERSHIP ADJUSTED FREE FLOAT FILE.....	17
4.2.3.	GROUP ENTITY DATA	17
4.3.	EQUITY SELECTION LISTS – STOXX INDICES (AS FROM 31.10.2023).....	17
4.3.1.	SELECTION LIST - PUBLIC.....	17
4.3.2.	PRE-SELECTION LIST	17
4.3.3.	SELECTION LIST - GENERAL TEMPLATE	17
4.3.4.	SELECTION LIST - SELECT DIVIDEND INDICES.....	18
4.4.	EQUITY SELECTION LISTS – DAX INDICES (AS FROM 01.03.2024)	18
4.4.1.	SELECTION LIST - PUBLIC.....	18
4.4.2.	SELECTION LIST – GENERAL TEMPLATE	18
4.5.	EQUITY PERIODIC REVIEW FILES – STOXX (AS FROM 31.10.2023) – DAX (AS FROM 01.03.2024)	18
4.5.1.	COMPONENT ANNOUNCEMENT	18
4.5.2.	UNDERLYING DATA ANNOUNCEMENT	18
4.6.	STRATEGY INDEX FILES	18
4.6.1.	COST TO BORROW FORECAST	18
4.6.2.	COST TO BORROW.....	18
4.6.3.	ISTOXX EUROPE LOW VARIANCE ADJUSTED BETA - LEVERAGE FACTOR FORECAST.....	19
4.7.	FUND INDEX FILES	19
4.7.1.	PRE-SELECTION FILES	19
4.7.2.	SELECTION FILES.....	19
4.8.	FIXED INCOME INDEX FILES.....	19
4.8.1.	UNDERLYING DATA ANNOUNCEMENT	19
4.9.	DIGITAL ASSET INDEX FILES	19
4.9.1.	UNDERLYING DATA ANNOUNCEMENT	19
5.	<u>STATISTICAL FILES</u>	<u>20</u>
5.1.	MONTHLY REPORTS.....	20

5.1.1. INDEX PERFORMANCE 20

5.1.2. INDEX FUNDAMENTALS 20

5.1.3. INDEX CORRELATION..... 20

5.1.4. ESG REPORTING 20

5.2. OTHER INFORMATION20

5.2.1. ROUNDTrip..... 20

5.2.2. TURNOVER..... 20

5.2.3. WEIGHTS MATRIX..... 20

5.2.4. HISTORICAL COMPONENTS CHANGE 20

5.2.5. FORECAST 21

6. ARCHIVE.....22

7. CHANGES TO THE FILES GUIDE23

1. Introduction

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

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

For each file, the following information will be provided:

Column ID	Column Number
Attribute	Column Name
Description	Description of data field
Data Type	Date Type: Text / Number / Date
Data Format	Data format of the field: Text (Maximum Length), Number (Decimals), Date (date format)

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

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

1.1. Naming Convention

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

xxxxxx – 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:

- o FileName_P###_xxxxx with P### = Permissioned Third Party data,

Important Note: whenever a new 3rd-party license gets added into the system, the file names will change for clients who don't have the new 3rd-party license!

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

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

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

2. Index Calculation Files

2.1. Common Files

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

No decommissioned structure - placeholder

2.1.2. STOXX and DAX Discontinued Indices

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2.1.3. Vendor Code Sheet

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2.1.4. Index Report Link File Guide Specification

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2.1.5. Currency

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2.1.6. Dissemination Period

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2.1.7. Dissemination Calendar

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2.1.8. Historical Index Value

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2.2. Equity Index Files

2.2.1. Index Divisors

No decommissioned structure - placeholder

2.2.2. Close Composition Files

No decommissioned structure - placeholder

2.2.3. Open Composition Files

No decommissioned structure - placeholder

2.2.4. Components Files

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2.3. Equity Intraday Files

2.3.1. Open Quotation All Indices

No decommissioned structure - placeholder

2.3.2. Open Quotation Per Index

No decommissioned structure - placeholder

2.3.3. Open Quotation Per Index (Previous Day)

No decommissioned structure - placeholder

2.3.4. Intraday Snapshot – Index levels – SX5E

No decommissioned structure - placeholder

2.3.5. Component Settlement Values File

No decommissioned structure - placeholder

2.3.6. Component Settlement Values File (including sourcetime)

No decommissioned structure - placeholder

2.3.7. Open quotation history files

No decommissioned structure - placeholder

2.3.7.1. EU Enlarged Indices

2.3.7.2. Europe Bluechip and Benchmark indices

2.3.7.3. Europe Size Indices

2.3.7.4. EURO STOXX Supersector Indices

2.3.7.5. STOXX Europe 600 Supersector Indices

2.3.7.6. STOXX Europe 600 ex UK Supersector Indices

2.3.7.7. EURO STOXX Total Market Style (Growth) Indices

2.3.7.8. STOXX Europe Total Market Style (Growth) Indices

2.3.7.9. EURO STOXX Total Market Style (Value) Indices

2.3.7.10. STOXX Europe Total Market Style (Value) Indices

2.3.7.11. Sustainability Indices

2.3.7.12. Select Dividend Indices

2.3.7.13. STOXX Europe Total Market Indices

2.4. Strategy Index Files

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2.4.1. Dividend Point Indices

No decommissioned structure - placeholder

2.4.2. Distribution Point Indices

No decommissioned structure - placeholder

2.4.3. Volatility - VSTOXX

No decommissioned structure - placeholder

2.4.4. Volatility - VVSTOXX

No decommissioned structure - placeholder

2.4.5. Risk Control

No decommissioned structure - placeholder

2.4.5.1. Realized volatility

2.4.5.2. Implied volatility

2.4.6. EURO STOXX 50 DVP Futures

No decommissioned structure - placeholder

2.4.7. Currency Rates Indices

No decommissioned structure - placeholder

2.4.8. EURO STOXX 50 BuyWrite

No decommissioned structure - placeholder

2.4.9. EURO STOXX 50 BuyWrite (100%)

No decommissioned structure - placeholder

2.4.10. EURO STOXX 50 PutWrite

No decommissioned structure - placeholder

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

No decommissioned structure - placeholder

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

No decommissioned structure - placeholder

2.4.13. EURO STOXX 50 Realized Variance

No decommissioned structure - placeholder

2.4.14. Futures Roll Indices

No decommissioned structure - placeholder

2.4.15. EURO STOXX 50 Volatility Short-Term Futures

No decommissioned structure - placeholder

2.4.16. EURO STOXX 50 Volatility Mid-Term Futures

No decommissioned structure - placeholder

2.4.17. EURO STOXX 50 Volatility-Balanced

No decommissioned structure - placeholder

2.4.18. iSTOXX Equity Dividend Indices

No decommissioned structure - placeholder

2.4.19. Double Short Indices

No decommissioned structure - placeholder

2.4.20. Daily Short Indices

No decommissioned structure - placeholder

2.4.21. EURO STOXX 50 Leveraged and Short indices

No decommissioned structure - placeholder

2.4.22. iSTOXX Fund Indices

No decommissioned structure - placeholder

2.4.22.1. Closing Data Files

2.4.23. Optimal daily leverage index parameters

No decommissioned structure - placeholder

2.4.24. EURO STOXX 50 Daily Leverage file

No decommissioned structure - placeholder

2.4.25. Leverage and Short Indices

No decommissioned structure - placeholder

2.4.25.1. *Leverage EOD rebalancing*

2.4.25.2. *Leverage intraday rebalancing*

2.4.26. EURO iSTOXX 50 GR Decrement TRF Spread 10x

No decommissioned structure - placeholder

2.4.27. Hedged indices

No decommissioned structure - placeholder

2.4.28. X-DAX/X-TecDAX Indices

No decommissioned structure - placeholder

2.4.29. Volatility - VDAX-NEW

No decommissioned structure - placeholder

2.4.30. Volatility Main Indices - History file

No decommissioned structure - placeholder

2.4.31. Volatility Main Indices – History additional file

No decommissioned structure - placeholder

2.4.32. Daily-Weighted Indices

No decommissioned structure - placeholder

2.4.33. ShortDAX x2 Index

No decommissioned structure - placeholder

2.4.34. Daily Leverage Indices - History spread file

No decommissioned structure – placeholder

2.5. Fixed Income Index Files

2.5.1. Intraday 1300 Index Analytics

No decommissioned structure - placeholder

2.5.1.1. eb.rexx Indices

2.5.1.2. Eurogov Indices

2.5.2. Intraday 1300 Snapshot

No decommissioned structure - placeholder

2.5.3. End-of-day Index analytics

No decommissioned structure - placeholder

2.5.3.1. eb.rexx Indices

2.5.3.2. Eurogov Bond Indices

2.5.3.3. REX Indices

2.5.4. End-of-day Index Composition

No decommissioned structure - placeholder

2.6. Digital Asset Index Files

2.6.1. Close Composition Files

No decommissioned structure - placeholder

2.6.2. Open Composition Files

No decommissioned structure - placeholder

3. Corporate Action Files

3.1. Common Files

3.1.1. Withholding Tax

No decommissioned structure - placeholder

3.2. Corporate Action Forecast Files

3.2.1. Corporate Actions Forecast

No decommissioned structure - placeholder

3.2.2. Components Corporate Actions Forecast

No decommissioned structure - placeholder

3.3. Corporate Actions t+1 files

No decommissioned structure - placeholder

4. Index Review Files

4.1. Common Files

4.1.1. Review Calendar

No decommissioned structure - placeholder

4.2. Quarterly Index Review Data - STOXX Indices

4.2.1. Preliminary Free-Float

No decommissioned structure - placeholder

4.2.2. Foreign Ownership Adjusted Free Float File

No decommissioned structure - placeholder

4.2.3. Group Entity Data

No decommissioned structure - placeholder

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

4.3.1. Selection List - Public

No decommissioned structure - placeholder

4.3.2. Pre-Selection List

No decommissioned structure - placeholder

4.3.3. Selection List - General Template

No decommissioned structure - placeholder

4.3.4. Selection List - Select Dividend Indices

No decommissioned structure - placeholder

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

4.4.1. Selection List - Public

No decommissioned structure - placeholder

4.4.2. Selection List – General template

No decommissioned structure - placeholder

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

No decommissioned structure - placeholder

4.5.1. Component Announcement

No decommissioned structure - placeholder

4.5.2. Underlying Data Announcement

No decommissioned structure - placeholder

4.6. Strategy Index Files

4.6.1. Cost to Borrow Forecast

No decommissioned structure - placeholder

4.6.2. Cost to Borrow

No decommissioned structure - placeholder

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

No decommissioned structure - placeholder

4.7. Fund Index Files

4.7.1. Pre-selection Files

No decommissioned structure - placeholder

4.7.2. Selection Files

No decommissioned structure - placeholder

4.8. Fixed Income Index Files

4.8.1. Underlying Data Announcement

No decommissioned structure - placeholder

4.8.1.1. eb.rexx Indices

4.8.1.2. Eurogov Indices

4.9. Digital Asset Index Files

4.9.1. Underlying Data Announcement

No decommissioned structure - placeholder

5. Statistical Files

5.1. Monthly Reports

5.1.1. Index Performance

No decommissioned structure - placeholder

5.1.2. Index Fundamentals

No decommissioned structure - placeholder

5.1.3. Index Correlation

No decommissioned structure - placeholder

5.1.4. ESG Reporting

No decommissioned structure - placeholder

5.2. Other Information

5.2.1. Roundtrip

No decommissioned structure - placeholder

5.2.2. Turnover

No decommissioned structure - placeholder

5.2.3. Weights matrix

No decommissioned structure - placeholder

5.2.4. Historical Components Change

No decommissioned structure - placeholder

5.2.5. Forecast

No decommissioned structure - placeholder

6. Archive

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7. Changes to the Files Guide