May 2021

STOXX® decommissioned FILES GUIDE

Table of Contents

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

No decommissioned structure - placeholder

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

No decommissioned structure - placeholder

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

Internal

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

2.4.2. Close Composition Files

2.4.3. Intraday Index Analytics

2.4.4. End-of-day Index analytics

2.5. LDI Index Files

2.5.1. Intraday 1300 Snapshot

2.5.2. Close Composition files

2.5.3. Intraday Index Analytics

2.5.4. End-of-day Index Analytics

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

3. Corporate Action Files

3.1. Common Files

3.1.1. Withholding Tax

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

4.2.2. Selection List (General Template

4.2.3. Selection List (Select Dividend Indices)

4.2.4. Selection List (Size-based Indices) – valid to 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)

Internal

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

Internal

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

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

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)

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)

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

Internal

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

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

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

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

4.6.2. Final Composition list

4.6.3. Business Forecast

4.6.4. Ultimo Underlying file

4.6.5. Index Analytics Ultimo

4.7. LDI Rebalancing Files

4.7.1. Future Constituent List

4.7.2. Final Composition List

4.7.3. Business Forecast

4.7.4. Ultimo Underlying File

4.7.5. Index Analytics Ultimo

4.7.6. Cash and Cost / Cash and Cost Forecast

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

5.1.2. End of Month Component Data (specific)

5.1.3. Weightings and Counts Data

5.1.4. Index Fundamentals

5.1.5. Index Correlation Report

5.1.6. ESG Reporting

5.2. Other Information

5.2.1. Turnover

6. Archive

7. Changes to the decommissioned Files Guide

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