

September 2021

DAX DECOMMISSIONED FILES GUIDE

Creating an Investment
Intelligence Advantage

Qontigo.com

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1. Introduction

The DAX Decommissioned Files Guide aims at providing an overview of the decommissioned files structure produced for DAX Indices. It may facilitate the development of automated solution to retrieve data by DAX Customers.

The DAX Decommissioned Files guides should be read in conjunction with the DAX Index Methodology and Guides available on [Resources - Qontigo \(dax-indices.com\)](https://www.dax-indices.com/resources).

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 DAX Decommissioned Files Guide, please contact our STOXX Customer Support team:

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

1.1. Naming Convention

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

<p>xxxxx – Index Name</p> <p>YYYYMMDD – date at which report is generated</p>

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###_xxxx with P### = Permitted 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. Equity Index Files

2.1. Index Composition Report

2.1.1. Standard (xls) format

2.1.2. Composite (csv) format

2.2. Index Report

2.3. Index Weightings File

2.3.1. DAX National Indices

2.3.2. DAX International Indices

2.3.3. DAX Dividend Point Indices

2.4. Index Weightings SEDOL

2.5. Index Weightings Basic

2.5.1. Standard (xls) format

2.5.2. CSV format

2.6. Index Weightings Premium

2.6.1. Standard (xls) format

2.6.2. CSV format

2.7. Index Weightings Currency

2.8. Business Forecast

2.8.1. Standard format

2.8.2. DAXplus Maximum Dividend

2.9. Corporate Actions Forecast

2.10. Index Ranking – Core

2.10.1. Selection indices – CSV format

2.10.2. Scale 30 – CSV format

2.10.3. Selection indices – XLS format - (valid until September 2021)

- > File name:
xxxxx_RKC.YYYYMMDD.xls, where YYYYMMDD is the ranking list cut-off date
- > File type: .xls
- > File frequency: monthly (exact time depends on index methodology)

The report consists of three tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Data** – displays index and constituent future data
3. **Info** – displays Customer Support contact details and a legend of measures used in calculation

The file specifications will cover tab “Data”.

Data starts at **Row 6**.

Column ID	Attribute	Description	Data Type	Data Format
1	Index Trading Symbol	Index Trading Symbol	Text	4
2	Index Name	Index Name	Text	255
3	Index ISIN	Index ISIN	Text	12
4	Trading Symbol	Constituent Trading Symbol	Text	4
5	Instrument	Constituent Name	Text	255
6	ISIN	Constituent ISIN	Text	12
7	Current Index Membership	Constituent Index Membership	Text	6
8	Rank MarketCap	Current month constituent ranking by Market Capitalization	Number	0
9	Rank Turnover 12 Month	Current month constituent ranking by 12-month turnover	Number	0
10	Index Membership Possible	Indicator whether constituent is eligible to enter the index (“No” or blank)	Text	2
11	Comment	Additional Comments or Empty (“Other share type in selection index”, “Other share type is ranked”, “Exclusion List”, “30 days rule”, “No VWAP”, or blank)	Text	255

2.10.4. DAX 50 ESG (valid until September 2021)

- > File name:
DAX50ESG_RKC.YYYYMMDD.csv, where YYYYMMDD is the ranking list cut-off date
- > File type: .csv
- > File specification: semicolon separated
- > File frequency: monthly (exact time depends on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Index Trading Symbol	Index Trading Symbol	Text	4
2	Index Name	Index Name	Text	16
3	Index ISIN	Index ISIN	Text	12
4	Trading Symbol	Constituent Trading Symbol	Text	4
5	Instrument	Constituent Name	Text	255
6	ISIN	Constituent ISIN	Text	12
7	Current Index Membership	Constituent Index Membership	Text	10
8	Rank MarketCap	Current month constituent ranking by Market Capitalization	Number	0
9	Rank Turnover 12 Month	Current month constituent ranking by 12-month turnover	Number	0
10	ESG Rank	Current month constituent ranking by ESG score	Number	0
11	Index Membership Possible	Indicator whether constituent is eligible to enter the index ("No" or blank)	Text	2
12	Comment	Additional Comments or Empty ("ESG criteria not fulfilled", "No ESG score available" or blank)	Text	255

2.10.5. Scale 30 – XLS format (valid until September 2021)

- > File name:
Scale30EUR_RKC.YYYYMMDD.xls, where YYYYMMDD is the ranking list cut-off date
- > File type: .xls
- > File frequency: monthly (exact time depends on index methodology)

The report consists of three tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
2. **Data** – displays index and constituent future data
3. **Info** – displays Customer Support contact details and a legend of measures used in calculation

The file specifications will cover tab "Data".

Data starts at **Row 6**.

Column ID	Attribute	Description	Data Type	Data Format
1	Index Trading Symbol	Index Trading Symbol	Text	4
2	Index Name	Index Name	Text	255
3	Index ISIN	Index ISIN	Text	12
4	Trading Symbol	Constituent Trading Symbol	Text	4

5	Instrument	Constituent Name	Text	255
6	ISIN	Constituent ISIN	Text	12
7	Current Index Membership	Constituent Index Membership	Text	7
8	Rank Turnover 12 Month	Current month constituent ranking by 12-month turnover	Number	0
9	Comment	Additional Comments or Empty	Text	255

2.11. Index Ranking

2.11.1. Selection indices - CSV format

2.11.2. Scale 30 - CSV format

2.11.3. Selection indices - XLS format - (valid until September 2021)

- > File name: **xxxxx_RK.YYYYMMDD.xls**, where YYYYMMDD is the ranking list cut-off date
- > File type: .xls
- > File frequency: monthly (exact time depends on index methodology)

The report consists of three tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
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The file specifications will cover tab "Data".

Data starts at **Row 6**.

Column ID	Attribute	Description	Data Type	Data Format
1	Index Trading Symbol	Index Trading Symbol	Text	4
2	Index Name	Index Name	Text	255
3	Index ISIN	Index ISIN	Text	12
4	Trading Symbol	Constituent Trading Symbol	Text	4
5	Instrument	Constituent Name	Text	255
6	ISIN	Constituent ISIN	Text	12
7	Current Index Membership	Constituent Index Membership	Text	6
8	Freefloat Factor	Constituent Freefloat Factor (ff)	Number	4
9	Number of Shares	Constituent number of shares	Number	0
10	Rank MarketCap	Current constituent ranking by Market Capitalization	Number	0
11	Rank MarketCap Previous Month	Previous month constituent ranking by Market Capitalization	Number	0
12	MarketCap in Mio Euro	Constituent Market Capitalization	Number	2
13	Rank Turnover 12 Month	Current constituent ranking by 12-month turnover	Number	0

14	Rank Turnover 12 Month Previous Month	Previous month constituent ranking by 12-month turnover	Number	0
15	Turnover in Mio Euro (12 Month)	12-month turnover in million EUR	Number	2
16	XLM Round Trip Costs 10k	Xetra liquidity measure for 10,000 EUR roundtrip	Number	2
17	XLM Round Trip Costs 25k	Xetra liquidity measure for 25,000 EUR roundtrip	Number	2
18	Legal Domicile in Germany	Consistent Legal Domicile in Germany ("YES" or "NO")	Text	3
19	Major Turnover on FWB - in Germany	Major turnover on Frankfurt Stock Exchange ("YES", "NO" or blank)	Text	3
20	Add. Criteria fulfilled last review	Additional Criteria from last review ("YES", "NO" or blank)	Text	3
21	Operative Headquarters in Germany	Operational Headquarters domiciled in Germany ("YES", "NO" or blank)	Text	3
22	Index Membership Possible	Indicator whether constituent is eligible to enter the index ("NO" or blank)	Text	2
24	Comment	Additional Comments or Empty ("Other share type in selection index", "Other share type is ranked", "Exclusion List", "30 days rule", "No VWAP", or blank)	Text	255

2.11.4. DAX 50 ESG – (valid until September 2021)

- > File name:
DAX50ESG_RK.YYYYMMDD.csv, where YYYYMMDD is the ranking list cut-off date
- > File type: .csv
- > File specification: semicolon separated
- > File frequency: monthly (exact time depends on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Index Trading Symbol	Index Trading Symbol	Text	4
2	Index Name	Index Name	Text	255
3	Index ISIN	Index ISIN	Text	12
4	Trading Symbol	Constituent Trading Symbol	Text	4
5	Instrument	Constituent Name	Text	255
6	ISIN	Constituent ISIN	Text	12
7	Current Index Membership	Constituent Index Membership	Text	10
8	Freefloat Factor	Constituent Freefloat Factor (ff)	Number	4
9	Number of Shares	Constituent number of shares	Number	0
10	Rank MarketCap	Current constituent ranking by Market Capitalization	Number	0
11	Rank MarketCap Previous Month	Previous month constituent ranking by Market Capitalization	Number	0
12	MarketCap in Mio Euro	Constituent Market Capitalization	Number	2
13	Rank Turnover 12 Month	Current constituent ranking by 12-month turnover	Number	0
14	Rank Turnover 12 Month Previous Month	Previous month constituent ranking by 12-month turnover	Number	0
15	Turnover in Mio Euro (12 Month)	12-month turnover in million EUR	Number	2
16	ESG Rank	Current ranking by ESG scores	Number	0
17	ESG Rank Previous Month	Previous month ranking by ESG scores	Number	0

18	XLM Round Trip Costs 10k	Xetra liquidity measure for 10,000 EUR roundtrip	Number	2
19	XLM Round Trip Costs 25k	Xetra liquidity measure for 25,000 EUR roundtrip	Number	2
20	Legal Domicile in Germany	Consistent Legal Domicile in Germany ("YES" or "NO")	Text	3
21	Major Turnover on FWB - in Germany	Major turnover on Frankfurt Stock Exchange ("YES", "NO" or blank)	Text	3
22	Add. Criteria fulfilled last review	Additional Criteria from last review ("YES", "NO" or blank)	Text	3
23	Operative Headquarters in Germany	Operational Headquarters domiciled in Germany ("YES", "NO" or blank)	Text	3
24	Index Membership Possible	Indicator whether constituent is eligible to enter the index ("NO" or blank)	Text	2
25	Comment	Additional Comments or Empty ("ESG criteria not fulfilled", "No ESG score available" or blank)	Text	255

2.11.5. Scale 30 - XLS format - (valid until September 2021)

- > File name: Scale30EUR_RK.YYYYMMDD.xls, where YYYYMMDD is the ranking list cut-off date
- > File type: .xls
- > File frequency: monthly (exact time depends on index methodology)

The report consists of three tabs:

1. **Cover** – displays file and index name, report date and Customer Support contact details
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The file specifications will cover tab "Data".

Data starts at **Row 6**.

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2	Index Name	Index Name	Text	255
3	Index ISIN	Index ISIN	Text	12
4	Trading Symbol	Constituent Trading Symbol	Text	4
5	Instrument	Constituent Name	Text	255
6	ISIN	Constituent ISIN	Text	12
7	Current Index Membership	Constituent Index Membership	Text	7
8	Freefloat Factor	Constituent Freefloat Factor (ff)	Number	4
9	Number of Shares	Constituent number of shares	Number	0
10	MarketCap in Mio Euro	Constituent Market Capitalization	Number	2
11	Rank Turnover 12 Month	Current constituent ranking by 12-month turnover	Number	0
12	Rank Turnover 12 Month Previous Month	Previous month constituent ranking by 12-month turnover	Number	0

13	Turnover in Mio Euro (12 Month)	12-month turnover in million EUR	Number	2
14	XLM Round Trip Costs 10k	Xetra liquidity measure for 10,000 EUR roundtrip	Number	2
15	XLM Round Trip Costs 25k	Xetra liquidity measure for 25,000 EUR roundtrip	Number	2
16	Comment	Additional Comments or Empty ("Not traded on Xetra", "30 Days Rule" or blank)	Text	255

2.11.6. DAXplus Maximum Dividend

2.12. Statistical reporting

2.12.1. Analytical data report

2.12.2. Roundtrip CSV

2.12.3. ESG Reporting

3. Bond Index Files

3.1. eb.rexx Bond Indices

3.1.1. Future Constituent List

3.1.1.1. *XLS format*

3.1.1.2. *CSV format*

3.1.2. Bond Weightings Premium

3.1.2.1. *XLS format*

3.1.2.2. *CSV Format*

3.1.2.2.1. Indices

3.1.2.2.2. Underlyings

3.2. Eurogov Bond Indices

3.2.1. Future Constituent List

3.2.2. Bond Weightings Premium

3.2.2.1. *Indices*

3.2.2.2. *Underlyings*

3.3. Xetra Corporate Bond

3.3.1. Indices

3.3.2. Underlyings

4. Strategy Index Files

4.1. Short / Leveraged Indices

- 4.1.1. DAX daily leveraged
- 4.1.2. DAX Monthly Leveraged
- 4.1.3. DAX Short
- 4.1.4. DAX Monthly Short
- 4.1.5. TecDAX Short

4.2. idDAX Leveraged/Short NC Indices

- 4.2.1. Leveraged NC
- 4.2.2. Short NC

4.3. Hedged

4.4. Risk Control

4.4.1. Index Values

4.4.1.1. *Total Return*

4.4.1.2. *Excess Return*

4.4.2. Underlying values

4.4.2.1. *Total Return*

4.4.2.2. *Excess Return*

5. Changes to the Files Guide

September 2021: Publication of the DAX Decommissioned Files Guide. All decommissioned files specifications regrouped in a single guide.