

Zug, November 26th, 2024

Update - New File Formats for eb.rexx Indices available on ICE as of November 25th, 2024

Dear Customer,

STOXX, the Index Administrator of eb.rexx index family, provides hereafter an update on the overview of the File formats and File Names change that is effective as of November 25th, 2024. The New Index Data Reports available on ICE File Delivery System will replace the current Index Data Reports available on STOXX File Delivery System.

This Technical Information is pursuant to the Client Information communications from [October 1st, 2024](#) and [October 18th, 2024](#).

The table below provides an overview of the mapping between current Index Data Reports available on STOXX File Delivery System and new Index Data Reports available on ICE File Delivery System, including delivery frequency and indicative delivery times on the ICE File Delivery System. The dates indicated in the table below are confirmed date of Index Data Reports.

File Category	Current Index Data reports on STOXX File Delivery System			New Index Data Reports on ICE File Delivery System			
	File Name	Frequency	Last delivery date	File Name	Frequency	First delivery date	Indicative Delivery time
Rebalancing Index Data Reports	mn_P000-1_xxxx_YYYYMMDD.csv	Monthly	Oct. 31st, 2024	REXX_ConstituentProjected_YYYYMMDD.csv	Daily	Nov. 25th, 2024	no later than 02:00am CET on t+1
	forecast_xxxx_YYYYMMDD.csv	Monthly	Oct. 31st, 2024				
	N/A			REXX_LevelProjected_YYYYMMDD.csv	Daily	Nov. 25th, 2024	
End of day Index Data Reports	eod_underlyings_xxxx.csv	Daily	Nov. 29th, 2024	REXX_Constituent_YYYYMMDD.csv	Daily	Dec. 02nd, 2024	no later than 08:00pm CET
	eod_indices_xxxx.csv	Daily	Nov. 29th, 2024	REXX_Level_YYYYMMDD.csv	Daily	Dec. 02nd, 2024	
	N/A			REXX_EOMConstituent_YYYYMMDD.csv	Last trading day preceding Rebalancing effective date	Dec. 31st, 2024	
	N/A			REXX_EOMLevel_YYYYMMDD.csv	Last trading day preceding Rebalancing effective date	Dec. 31st, 2024	
	h_xxxx.txt	Daily	No end date. These files will continue to be delivered in the STOXX File Delivery System	N/A			

Description of the constituent level files:

- **REXX_Constituent_YYYYMMDD.csv:** includes component specific data and will be produced for all maturity baskets and index returns together. This file reflects the current composition of eb.rexx indices providing detailed information on bond level. This file is produced and disseminated daily. On the last trading day preceding the Rebalancing effective date, this file will reflect the projected composition of eb.rexx indices.
- **REXX_EOMConstituent_YYYYMMDD.csv** file produced and disseminated on the last trading day preceding the Rebalancing effective date and will reflect the current composition of eb.rexx indices providing detailed information on bond level.
 - The file format of the **REXX_EOMConstituent_YYYYMMDD.csv** file is identical to the one for the **REXX_Constituent_YYYYMMDD.csv** file.
- **REXX_ConstituentProjected_YYYYMMDD.csv:** Projected constituent file which includes component specific data and will be produced for all maturity baskets and index returns together. This file reflects the projected

composition of eb.rexx indices for next rebalancing and provides detailed information on bond level. Please note that this file is produced and disseminated daily, except for the last trading day preceding the Rebalancing effective date.

Description of the index level files:

- **REXX_Level_YYYYMMDD.csv:** includes index specific data and will be produced for all maturity baskets and index returns together. This file reflects the current aggregated values of eb.rexx indices providing detailed information on index level. This file is produced and disseminated daily. On the last trading day preceding the Rebalancing effective date, this file will reflect an indicative index level based on the projected composition of eb.rexx indices.
- **REXX_EOMLevel_YYYYMMDD.csv** file produced and disseminated on the last trading day preceding the Rebalancing effective date will reflect the current index level of that day (last trading day of the month).
 - The file format of the **REXX_EOMLevel_YYYYMMDD.csv** file is identical to the one for the **REXX_Level_YYYYMMDD.csv** file.
- **REXX_LevelProjected_YYYYMMDD.csv:** Projected index level file which includes index specific data and will be produced for all maturity baskets and index returns together. This file reflects the projected aggregated values of eb.rexx indices for next rebalancing and provides detailed information on index level. Please note that this file is produced and disseminated daily, except for the last trading day preceding the Rebalancing effective date.

For more information on the DAX indices, please visit [STOXX.com](https://www.stoxx.com)