

Zug, September 06<sup>th</sup>, 2024

## DAX Leverage Indices – New file effective September 06<sup>th</sup>, 2024

Dear Customer,

STOXX Ltd. provides detailed information related to the new files that will be applicable to the **DAX Leveraged Indices**.

As from Sep 06<sup>th</sup>, a new set of daily files for the **DAX Leveraged Indices** will be created and will only be distributed on the New Index Data Distribution System in accordance with the [New iSFTP Folder Structure for DAX Indices](#) announcement dated February 19th, 2024.

For the convenience of our clients, STOXX provides hereafter a definition of the terms used in this announcement.

- The **“Index Data”** refers to any set of data, files that are produced by STOXX on a regular or irregular basis that allows the understanding of the index construction, the index composition and parameters used for the calculation, any upcoming events affecting the index composition or calculation, any other set of data that ensure the index transparency and trackability.
- The **“Index Data Distribution System”**, is a system where users with commercial agreements with STOXX Ltd. are entitled to retrieve Index Data for purposes as defined in the commercial agreements. The Index Data Distribution System contains various permission levels such as entity and users' accesses, per Index Package level and subject to Licenses of Third-Party Data.
- The **“New Index Data Distribution System”** refers to the new Web and /or iSFTP solution, which will be the sole and unique place for DAX clients to retrieve Index Data.

### Content of the Technical Announcement

- Overview of the affected indices and new file naming convention
- Overview of the report format
- Appendix: Full overview of report naming changes

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

## Overview of the affected indices and new file naming convention

### Affected indices

ISIN	Symbol	Index Name	New File Name
DE000A1EX2X9	LEDAX2A	LevDAX x2 AR	h_ledax2a_ls.txt
DE000A1EX242	LEDAX2AP	LevDAX x2 AR	h_ledax2ap_ls.txt
DE000A1EX259	LEDAX3AP	LevDAX x3	h_ledax3ap_ls.txt
DE000A1EX2Y7	LEDAX3A	LevDAX x3	h_ledax3a_ls.txt
DE000A1EX2Z4	LEDAX4A	LevDAX x4 AR	h_ledax4a_ls.txt
DE000A1EX267	LEDAX4AP	LevDAX x4 AR	h_ledax4ap_ls.txt
DE000A1EX200	LEDAX5A	LevDAX x5 AR	h_ledax5a_ls.txt
DE000A1EX275	LEDAX5AP	LevDAX x5 AR	h_ledax5ap_ls.txt
DE000A1EX218	LEDAX6A	LevDAX x6 AR	h_ledax6a_ls.txt
DE000A1EX283	LEDAX6AP	LevDAX x6 AR	h_ledax6ap_ls.txt
DE000A1EX226	LEDAX7A	LevDAX x7 AR	h_ledax7a_ls.txt
DE000A1EX291	LEDAX7AP	LevDAX x7 AR	h_ledax7ap_ls.txt
DE000A1EX3A5	LEDAX8AP	LevDAX x8 AR	h_ledax8ap_ls.txt
DE000A1EX234	LEDAX8A	LevDAX x8 AR	h_ledax8a_ls.txt
DE000A13PHY1	LEVDAX1P	LevDAX x10	h_levdax1p_ls.txt
DE000A13PHZ8	LEVDAX1	LevDAX x10	h_levdax1_ls.txt
DE000A0C4B34	LEVDAX	LevDAX x2	h_levdax_ls.txt
DE000A0Z3JF9	LEVDAX2P	LevDAX x2	h_levdax2p_ls.txt
DE000A4AFBW1	LEVDAX2N	LevDAX x2	h_levdax2n_ls.txt
DE000A1EXY02	LEVDAX3	LevDAX x3 AR	h_levdax3_ls.txt
DE000A1EXY51	LEVDAX3P	LevDAX x3 AR	h_levdax3p_ls.txt
DE000A0SNAM8	LEVDAX4	LevDAX x4	h_levdax4_ls.txt
DE000A0Z3JH5	LEVDAX4P	LevDAX x4	h_levdax4p_ls.txt
DE000A1EXY69	LEVDAX5P	LevDAX x5	h_levdax5p_ls.txt
DE000A1EXY10	LEVDAX5	LevDAX x5	h_levdax5_ls.txt
DE000A1EXY28	LEVDAX6	LevDAX x6	h_levdax6_ls.txt
DE000A1EXY77	LEVDAX6P	LevDAX x6	h_levdax6p_ls.txt
DE000A1EXY36	LEVDAX7	LevDAX x7	h_levdax7_ls.txt
DE000A1EXY85	LEVDAX7P	LevDAX x7	h_levdax7p_ls.txt
DE000A1EXY44	LEVDAX8	LevDAX x8	h_levdax8_ls.txt
DE000A1EXY93	LEVDAX8P	LevDAX x8	h_levdax8p_ls.txt
DE000A13PHX3	LEVDAX9	LevDAX x9	h_levdax9_ls.txt
DE000A13PHW5	LEVDAX9P	LevDAX x9	h_levdax9p_ls.txt

### Overview of the new file naming convention change

The new DAX historical liquidity spread files per index using the **Index Symbol** as an index identifier. The Index Symbols are available in the Vendor Code Sheet (see vendor\_codes\_sheet.csv column A - field Symbol) published in the web section [Index Data & Resources / Index Data / General / Data Vendor Codes](#).

File type	Current File Name	New File Name	Index File Guide
<b>Historical Liquidity Spread</b>	N/A	h_XXXXX_ls.txt	Section 2.4.34

### Overview of the report format

## File format

The new historical liquidity spread file (h\_XXXXX\_Is.txt) using the Index Symbol will be created. The file format will be same as the Section 2.4.34 in the Index File Guide.

The graphic below provides an overview of report format for DAX historical liquidity spread files.

### Header row:

Contains the symbol and name of the index. Take LEDAX2A as an example:

"LEVDAX X2 AR TR EUR - Index Parameters;LEDAX2A"

h_XXXXX_Is.txt	
Attribute	Description
Date	Report date
FINANCING_SPREAD	Liquidity Spread

## Appendix: Full overview of report naming changes

File type	ISIN	Symbol	Index Name	New File Name
Historical Liquidity Spread	DE000A1EX2X9	LEDAX2A	LevDAX x2 AR	h_ledax2a_Is.txt
Historical Liquidity Spread	DE000A1EX242	LEDAX2AP	LevDAX x2 AR	h_ledax2ap_Is.txt
Historical Liquidity Spread	DE000A1EX259	LEDAX3AP	LevDAX x3	h_ledax3ap_Is.txt
Historical Liquidity Spread	DE000A1EX2Y7	LEDAX3A	LevDAX x3	h_ledax3a_Is.txt
Historical Liquidity Spread	DE000A1EX2Z4	LEDAX4A	LevDAX x4 AR	h_ledax4a_Is.txt
Historical Liquidity Spread	DE000A1EX267	LEDAX4AP	LevDAX x4 AR	h_ledax4ap_Is.txt
Historical Liquidity Spread	DE000A1EX200	LEDAX5A	LevDAX x5 AR	h_ledax5a_Is.txt
Historical Liquidity Spread	DE000A1EX275	LEDAX5AP	LevDAX x5 AR	h_ledax5ap_Is.txt
Historical Liquidity Spread	DE000A1EX218	LEDAX6A	LevDAX x6 AR	h_ledax6a_Is.txt
Historical Liquidity Spread	DE000A1EX283	LEDAX6AP	LevDAX x6 AR	h_ledax6ap_Is.txt
Historical Liquidity Spread	DE000A1EX226	LEDAX7A	LevDAX x7 AR	h_ledax7a_Is.txt
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Historical Liquidity Spread	DE000A13PHY1	LEVDAX1P	LevDAX x10	h_levdax1p_Is.txt
Historical Liquidity Spread	DE000A13PHZ8	LEVDAX1	LevDAX x10	h_levdax1_Is.txt
Historical Liquidity Spread	DE000A0C4B34	LEVDAX	LevDAX x2	h_levdax_Is.txt
Historical Liquidity Spread	DE000A0Z3JF9	LEVDAX2P	LevDAX x2	h_levdax2p_Is.txt
Historical Liquidity Spread	DE000A4AFBW1	LEVDAX2N	LevDAX x2	h_levdax2n_Is.txt
Historical Liquidity Spread	DE000A1EXY02	LEVDAX3	LevDAX x3 AR	h_levdax3_Is.txt
Historical Liquidity Spread	DE000A1EXY51	LEVDAX3P	LevDAX x3 AR	h_levdax3p_Is.txt
Historical Liquidity Spread	DE000A0SNAM8	LEVDAX4	LevDAX x4	h_levdax4_Is.txt
Historical Liquidity Spread	DE000A0Z3JH5	LEVDAX4P	LevDAX x4	h_levdax4p_Is.txt
Historical Liquidity Spread	DE000A1EXY69	LEVDAX5P	LevDAX x5	h_levdax5p_Is.txt
Historical Liquidity Spread	DE000A1EXY10	LEVDAX5	LevDAX x5	h_levdax5_Is.txt
Historical Liquidity Spread	DE000A1EXY28	LEVDAX6	LevDAX x6	h_levdax6_Is.txt
Historical Liquidity Spread	DE000A1EXY77	LEVDAX6P	LevDAX x6	h_levdax6p_Is.txt
Historical Liquidity Spread	DE000A1EXY36	LEVDAX7	LevDAX x7	h_levdax7_Is.txt
Historical Liquidity Spread	DE000A1EXY85	LEVDAX7P	LevDAX x7	h_levdax7p_Is.txt
Historical Liquidity Spread	DE000A1EXY44	LEVDAX8	LevDAX x8	h_levdax8_Is.txt
Historical Liquidity Spread	DE000A1EXY93	LEVDAX8P	LevDAX x8	h_levdax8p_Is.txt
Historical Liquidity Spread	DE000A13PHX3	LEVDAX9	LevDAX x9	h_levdax9_Is.txt
Historical Liquidity Spread	DE000A13PHW5	LEVDAX9P	LevDAX x9	h_levdax9p_Is.txt