Technical Information

QONTIGO
AXIOMA | DAX | STOXX

Zug, June 02nd, 2023

DAX Hedged Indices – New file name and format change

Dear Customer,

STOXX Ltd., the operator of Qontigo's index business and a global provider of innovative and tradable index concepts, provides detailed information related to the new file name and file format that will be applicable to the **DAX Hedged Indices files starting as of November 2023**. This announcement is pursuant to the Technical Information related to New Index Data Distribution System and new file formats for DAX Indices published on March 27th, 2023.

As part of this technical migration, a new set of daily files for the DAX Hedged Indices will be created and will only be distributed on the New Index Data Distribution System.

The migration to the New Index Data Distribution System requires DAX clients to follow upcoming Technical Announcements displayed in the web section Index Data & Resources / Index Data / Announcements / Systems & IT. Alerts and automatic e-mail of new communication related to this section can be already subscribed to by DAX users.

Content of the Technical Announcement

- Overview of the Technical Migration – High Level Timeline for DAX clients

- Overview of the affected indices and new file naming convention

- Overview of the report format change

- Appendix: Full overview of report naming changes

For more information on the STOXX indices, please visit www.qontigo.com

Note regarding Index File Guides

The DAX File Guide contains files specifications that are currently valid.

As of March 2024, the DAX File Guide will be decommissioned and will be replaced with the Index File Guide.

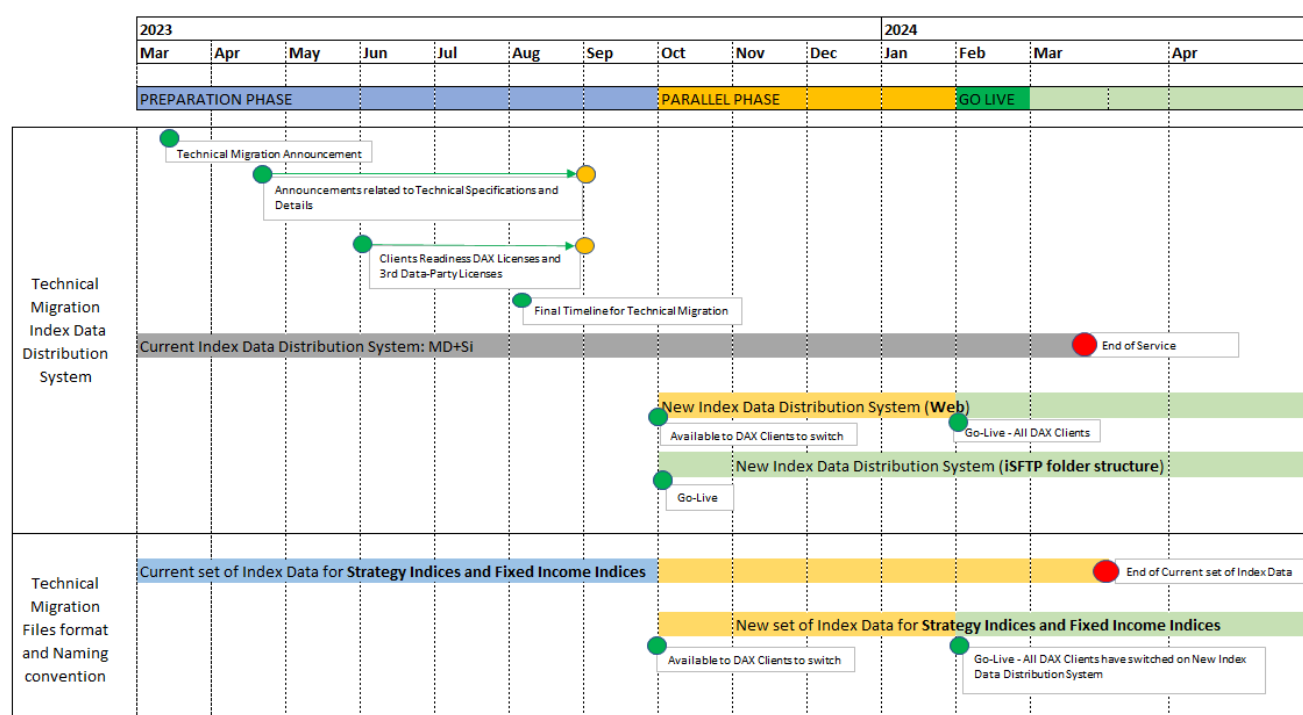The Index File Guide is available since June 02nd, 2023 on www.stoxx.com > Home > Resources > General > Technical Documentation

The Index File Guide contains the specifications of index files that will be available publicly or to Index Licensees as of March 1st, 2024.

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Overview of the Technical Migration – High Level Timeline for DAX Strategy clients

The technical migration from the Current Index Data Distribution System to the New Index Data Distribution System aims at a smooth transition for DAX Clients from November 2023 to March 2024 and ensure full readiness step by step.

The high-level timeline for the technical migration and related to the file format change for DAX Hedged Indices is displayed in the below graphic and is scheduled as follow:

- **October 2023:** Clients can check entitlement and connectivity to the New Index Data Distribution System
- **November 2023:** New file format available on the New Index Data Distribution System (Web & iSFTP) – start of parallel run
- **February 2024**: The New Index Data Distribution System becomes the primary source for DAX Hedged Indices Files. The Current Index Data Distribution System MD&S is not maintained.
- **March 2024:** Index Data for the DAX Hedged Indices on the Current Index Data Distribution System MD&S are terminated and the New Index Data Distribution System is the sole distribution system.

Overview of the affected indices and new file naming convention

Affected indices

ISIN	Symbol	Index Name
DE000A1X2Y33	HDAXHUSD	HDAX Hedged
DE000A161DE6	DXDHAUDP	DAX Price Daily Hedged
DE000A161DF3	DXDHJPYP	DAX Price Daily Hedged
DE000A161DG1	DXDHUSDP	DAX Price Daily Hedged
DE000A13PJE9	DAXKMHAU	DAX Price Monthly Hedged
DE000A13PJF6	DAXKMHCH	DAX Price Monthly Hedged
DE000A13PJG4	DAXKMHJP	DAX Price Monthly Hedged
DE000A13PJH2	DAXKMHUS	DAX Price Monthly Hedged
DE000A161DH9	DAXDHAUD	DAX Total Return Daily Hedged
DE000A161DJ5	DAXDHJPY	DAX Total Return Daily Hedged
DE000A161DK3	DAXDHUSD	DAX Total Return Daily Hedged
DE000A13PJJ8	DAXMHAU	DAX Total Return Monthly Hedged
DE000A13PJK6	DAXMHCH	DAX Total Return Monthly Hedged
DE000A13PJL4	DAXMHJP	DAX Total Return Monthly Hedged

DE000A13PJM2	DAXMHUS	DAX Total Return Monthly Hedged
DE000A161DA4	HDXKMHCH	HDAX Price Monthly Hedged
DE000A161DB2	HDXKMHUS	HDAX Price Monthly Hedged
DE000A161DC0	HDXMHCHP	HDAX Total Return Monthly Hedged
DE000A2GYHL3	DAXDHNGB	DAX Net Return Daily Hedged
DE000A2GYHM1	DAXDHPGB	DAX Price Daily Hedged
DE000A2GYHK5	DAXDHTGB	DAX Total Return Daily Hedged
DE000A3CK397	DXDHNCZK	DAX Gross Return Daily Hedged
DE000A3CK389	DXDHGCZK	DAX Net Return Daily Hedged
DE000A3CK371	DXDHPCZK	DAX Price Daily Hedged
DE000A3DHXJ4	DAXJPYH	DAX Monthly Hedged JPY TTM
DE000A3DH2N9	DAXJPYHP	DAX Monthly Hedged JPY TTM
DE000A3DH2P4	DAXJPYHN	DAX Monthly Hedged JPY TTM

Overview of the file naming convention change

The current DAX Hedged data set will be discontinued and will be replaced by files per index with a naming convention using the **Index Symbol** as an index identifier. The Index Symbols are available in the DAX Vendor Code Sheet (see vendor_code_dax.csv column K - field Symbol) published in the web section Index Data & Resources / Index Data / General / Data Vendor Codes.

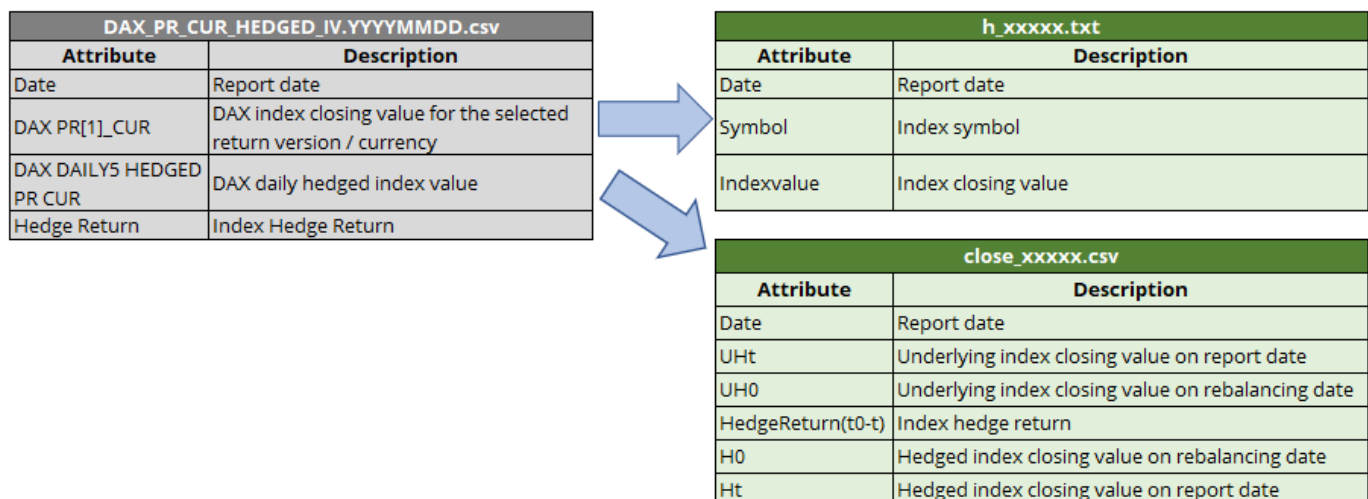| File type	Current File Name	New File Name	Index File Guide
Historical index values	DAX_PR_CUR_HEDGED_IV.YYYYMMDD.csv DAX_PR_CUR_MONTHLY_HEDGED_IV.YYYYMMDD.csv	h_xxxxx.txt	Section 2.1.5.
Extended historical index data	DAX_PR_CUR_HEDGED_IV.YYYYMMDD.csv DAX_PR_CUR_MONTHLY_HEDGED_IV.YYYYMMDD.csv	close_xxxxx.csv	Section 2.4.26.

Overview of the report format change

File format change

The current Index Report file as described in section 4.2 in the DAX file guide will be replaced by standard historical index level files as defined in section 2.1.5 of the Qontigo File Guide. The new historical level report will be produced for each index separately and will contain Index Symbol instead of the ISIN as an identifier.

Additionally, Qontigo introduces a new extended historical index data report as defined in section 2.4.27 of the Qontigo File Guide. The new extended historical level report will be produced for each index separately and will contain Index Symbol instead of the ISIN as an identifier. The new files will contain the same information required for index replication.

The graphic below provides an overview of the changes (highlighted in green) for DAX Hedged indices.

DAX_PR_CUR_HEDGED_IV.YYYYMMDD.csv	
Attribute	**Description**
Date	Report date
DAX PR[1]_CUR	DAX index closing value for the selected return version / currency
DAX DAILY5 HEDGED PR CUR	DAX daily hedged index value
Hedge Return	Index Hedge Return

h_xxxxx.txt	
Attribute	**Description**
Date	Report date
Symbol	Index symbol
Indexvalue	Index closing value

close_xxxxx.csv	
Attribute	**Description**
Date	Report date
UHt	Underlying index closing value on report date
UH0	Underlying index closing value on rebalancing date
HedgeReturn(t0-t)	Index hedge return
H0	Hedged index closing value on rebalancing date
Ht	Hedged index closing value on report date

Appendix: Full overview of report naming changes

File type	Current File Name	New File Name
Historical index values	HDAX_TR_USD_HEDGED_IV.YYYYMMDD.csv	h_hdaxhusd.txt
Historical index values	DAX_PR_AUD_HEDGED_IV.YYYYMMDD.csv	h_dxdhaudp.txt
Historical index values	DAX_PR_JPY_HEDGED_IV.YYYYMMDD.csv	h_dxdhjpyp.txt
Historical index values	DAX_PR_USD_HEDGED_IV.YYYYMMDD.csv	h_dxdhusdp.txt
Historical index values	DAX_PR_AUD_MONTHLY_HEDGED_IV.YYYYMMDD.csv	h_daxkmhau.txt
Historical index values	DAX_PR_CHF_MONTHLY_HEDGED_IV.YYYYMMDD.csv	h_daxkmhch.txt
Historical index values	DAX_PR_JPY_MONTHLY_HEDGED_IV.YYYYMMDD.csv	h_daxkmhjp.txt
Historical index values	DAX_PR_USD_MONTHLY_HEDGED_IV.YYYYMMDD.csv	h_daxkmhus.txt
Historical index values	DAX_TR_AUD_HEDGED_IV.YYYYMMDD.csv	h_daxdhaud.txt
Historical index values	DAX_TR_JPY_HEDGED_IV.YYYYMMDD.csv	h_daxdhjpy.txt
Historical index values	DAX_TR_USD_HEDGED_IV.YYYYMMDD.csv	h_daxdhusd.txt
Historical index values	DAX_TR_AUD_MONTHLY_HEDGED_IV.YYYYMMDD.csv	h_daxmhau.txt
Historical index values	DAX_TR_CHF_MONTHLY_HEDGED_IV.YYYYMMDD.csv	h_daxmhch.txt
Historical index values	DAX_TR_JPY_MONTHLY_HEDGED_IV.YYYYMMDD.csv	h_daxmhjp.txt
Historical index values	DAX_TR_USD_MONTHLY_HEDGED_IV.YYYYMMDD.csv	h_daxmhus.txt
Historical index values	HDAX_PR_CHF_MONTHLY_HEDGED_IV.YYYYMMDD.csv	h_hdxkmhch.txt
Historical index values	HDAX_PR_USD_MONTHLY_HEDGED_IV.YYYYMMDD.csv	h_hdxkmhus.txt
Historical index values	HDAX_TR_CHF_MONTHLY_HEDGED_IV.YYYYMMDD.csv	h_hdxmhchp.txt
Historical index values	DAX_PR_GBP_HEDGED_IV.YYYYMMDD.csv	h_daxdhngb.txt
Historical index values	DAX_NR_GBP_HEDGED_IV.YYYYMMDD.csv	h_daxdhpgb.txt
Historical index values	DAX_TR_GBP_HEDGED_IV.YYYYMMDD.csv	h_daxdhtgb.txt
Historical index values	DAX_GR_CZK_HEDGED_IV.YYYYMMDD.csv	h_dxdhnczk.txt
Historical index values	DAX_NR_CZK_HEDGED_IV.YYYYMMDD.csv	h_dxdhgczk.txt
Historical index values	DAX_PR_CZK_HEDGED_IV.YYYYMMDD.csv	h_dxdhpczk.txt
Historical index values	DAXJPYT_IV.YYYYMMDD.csv	h_daxjpyh.txt
Historical index values	DAXJPYP_IV.YYYYMMDD.csv	h_daxjpyhp.txt
Historical index values	DAXJPYN_IV.YYYYMMDD.csv	h_daxjpyhn.txt
Extended historical index data	HDAX_TR_USD_HEDGED_IV.YYYYMMDD.csv	close_hdaxhusd.csv
Extended historical index data	DAX_PR_AUD_HEDGED_IV.YYYYMMDD.csv	close_dxdhaudp.csv
Extended historical index data	DAX_PR_JPY_HEDGED_IV.YYYYMMDD.csv	close_dxdhjpyp.csv
Extended historical index data	DAX_PR_USD_HEDGED_IV.YYYYMMDD.csv	close_dxdhusdp.csv
Extended historical index data	DAX_PR_AUD_MONTHLY_HEDGED_IV.YYYYMMDD.csv	close_daxkmhau.csv
Extended historical index data	DAX_PR_CHF_MONTHLY_HEDGED_IV.YYYYMMDD.csv	close_daxkmhch.csv
Extended historical index data	DAX_PR_JPY_MONTHLY_HEDGED_IV.YYYYMMDD.csv	close_daxkmhjp.csv
Extended historical index data	DAX_PR_USD_MONTHLY_HEDGED_IV.YYYYMMDD.csv	close_daxkmhus.csv
Extended historical index data	DAX_TR_AUD_HEDGED_IV.YYYYMMDD.csv	close_daxdhaud.csv
Extended historical index data	DAX_TR_JPY_HEDGED_IV.YYYYMMDD.csv	close_daxdhjpy.csv
Extended historical index data	DAX_TR_USD_HEDGED_IV.YYYYMMDD.csv	close_daxdhusd.csv
Extended historical index data	DAX_TR_AUD_MONTHLY_HEDGED_IV.YYYYMMDD.csv	close_daxmhau.csv
Extended historical index data	DAX_TR_CHF_MONTHLY_HEDGED_IV.YYYYMMDD.csv	close_daxmhch.csv
Extended historical index data	DAX_TR_JPY_MONTHLY_HEDGED_IV.YYYYMMDD.csv	close_daxmhjp.csv
Extended historical index data	DAX_TR_USD_MONTHLY_HEDGED_IV.YYYYMMDD.csv	close_daxmhus.csv
Extended historical index data	HDAX_PR_CHF_MONTHLY_HEDGED_IV.YYYYMMDD.csv	close_hdxkmhch.csv
Extended historical index data	HDAX_PR_USD_MONTHLY_HEDGED_IV.YYYYMMDD.csv	close_hdxkmhus.csv
Extended historical index data	HDAX_TR_CHF_MONTHLY_HEDGED_IV.YYYYMMDD.csv	close_hdxmhchp.csv
Extended historical index data	DAX_PR_GBP_HEDGED_IV.YYYYMMDD.csv	close_daxdhngb.csv
Extended historical index data	DAX_NR_GBP_HEDGED_IV.YYYYMMDD.csv	close_daxdhpgb.csv
Extended historical index data	DAX_TR_GBP_HEDGED_IV.YYYYMMDD.csv	close_daxdhtgb.csv
Extended historical index data	DAX_GR_CZK_HEDGED_IV.YYYYMMDD.csv	close_dxdhnczk.csv
Extended historical index data	DAX_NR_CZK_HEDGED_IV.YYYYMMDD.csv	close_dxdhgczk.csv
Extended historical index data	DAX_PR_CZK_HEDGED_IV.YYYYMMDD.csv	close_dxdhpczk.csv
Extended historical index data	DAXJPYT_IV.YYYYMMDD.csv	close_daxjpyh.csv
Extended historical index data	DAXJPYP_IV.YYYYMMDD.csv	close_daxjpyhp.csv
Extended historical index data	DAXJPYN_IV.YYYYMMDD.csv	close_daxjpyhn.csv