

Zug, June 02<sup>nd</sup>, 2023

## DAX Fixed Income 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 Fixed Income 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 27<sup>th</sup>, 2023.

As part of this technical migration, a new set of daily files for the DAX Fixed Income 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](http://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 02<sup>nd</sup>, 2023 on [www.stoxx.com](http://www.stoxx.com) > [Home](#) > [Resources](#) > [General](#) > [Technical Documentation](#)

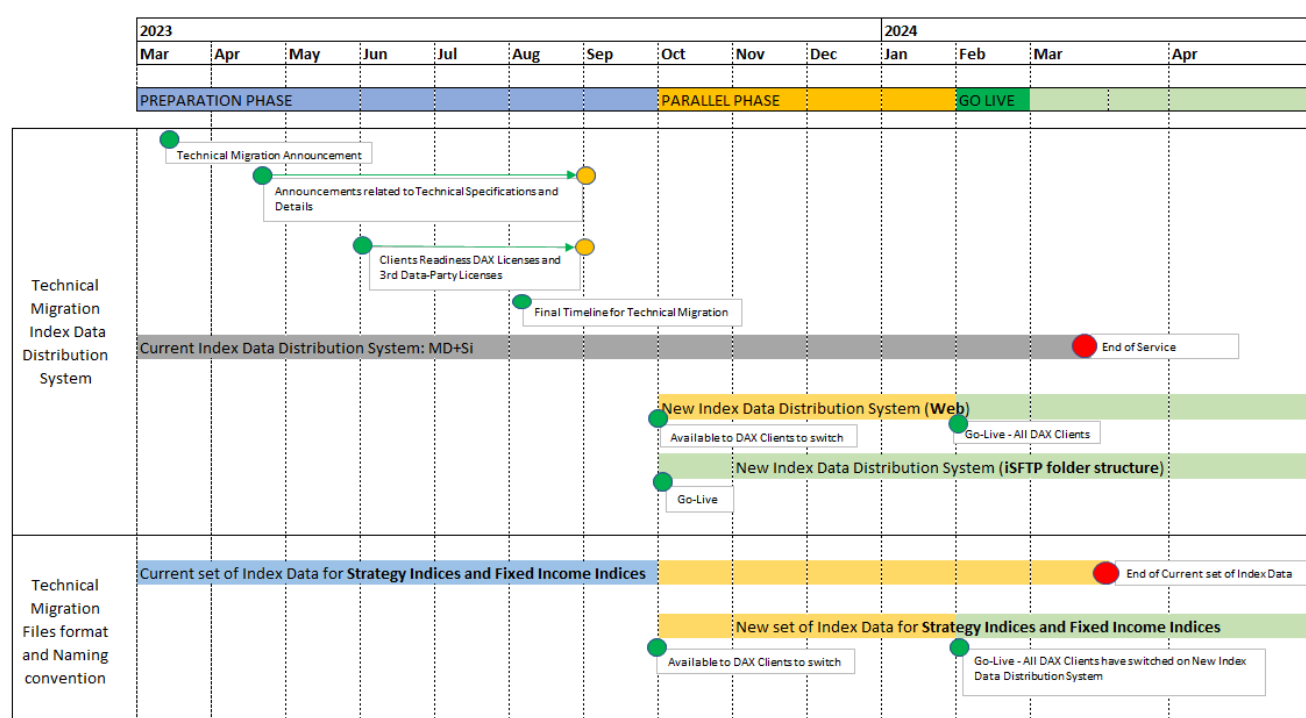
The Index File Guide contains the specifications of index files that will be available publicly or to Index Licensees as of March 1st, 2024.

## Overview of the Technical Migration – High Level Timeline for DAX 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 is scheduled as follow:

The high level timeline for the technical migration and related to the file format change for DAX Fixed Income 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 Fixed Income Indices Files. The Current Index Data Distribution System MD&S is not maintained.
- **March 2024:** Index Data for the DAX Fixed Income 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	Index Symbol	Index name
DE000A0BRC00	R1GK	eb.rexx Government Germany Overall (Price) EUR
DE000A0BRC18	R1GP	eb.rexx Government Germany Overall (Total Return) EUR
DE000A0JZF66	I2ID	eb.rexx Government Germany 0-1 (Price) EUR
DE000A0JZF58	I2IC	eb.rexx Government Germany 0-1 (Total Return) EUR
DE0007201915	RXP1	eb.rexx Government Germany 1.5-2.5 (Price) EUR
DE0007201923	RXR1	eb.rexx Government Germany 1.5-2.5 (Total Return) EUR
DE0007201931	RXP2	eb.rexx Government Germany 2.5-5.5 (Price) EUR
DE0007201949	RXR2	eb.rexx Government Germany 2.5-5.5 (Total Return) EUR
DE000A0MEWM4	R8JR	eb.rexx Government Germany 5.5-7.5 (Price) EUR
DE000A0MEWL6	R8JQ	eb.rexx Government Germany 5.5-7.5 (Total Return) EUR
DE000A0MEWP7	R8JT	eb.rexx Government Germany 7.5-10 (Price) EUR
DE000A0MEWN2	R8JS	eb.rexx Government Germany 7.5-10 (Total Return) EUR

DE0007201956	RXP5	eb.rexx Government Germany 5.5-10.5 (Price) EUR
DE0007201964	RXR5	eb.rexx Government Germany 5.5-10.5 (Total Return) EUR
DE0007201972	RXPX	eb.rexx Government Germany 10.5+ (Price) EUR
DE0007201980	RXRX	eb.rexx Government Germany 10.5+ (Total Return) EUR
DE0007201881	RXPG	eb.rexx Government Germany (Price) EUR
DE0007201899	RXRG	eb.rexx Government Germany (Total Return) EUR
DE000A0S3P50	3LEV	Deutsche Börse EUROGOV Germany Money Market (Price) EUR
DE000A0S3QB2	3LE2	Deutsche Börse EUROGOV Germany Money Market (Total Return) EUR
DE000A0S3P43	3LEU	Deutsche Börse EUROGOV Germany 1-10 (Price) EUR
DE000A0S3QA4	3LE1	Deutsche Börse EUROGOV Germany 1-10 (Total Return) EUR
DE000A0S3P01	3LEQ	Deutsche Börse EUROGOV Germany 1-3 (Price) EUR
DE000A0S3P68	3LEW	Deutsche Börse EUROGOV Germany 1-3 (Total Return) EUR
DE000A0S3P19	3LER	Deutsche Börse EUROGOV Germany 3-5 (Price) EUR
DE000A0S3P76	3LEX	Deutsche Börse EUROGOV Germany 3-5 (Total Return) EUR
DE000A0S3P27	3LES	Deutsche Börse EUROGOV Germany 5-10 (Price) EUR
DE000A0S3P84	3LEY	Deutsche Börse EUROGOV Germany 5-10 (Total Return) EUR
DE000A0S3P35	3LET	Deutsche Börse EUROGOV Germany 10+ (Price) EUR
DE000A0S3P92	3LEZ	Deutsche Börse EUROGOV Germany 10+ (Total Return) EUR
DE000A0YKZA4	4D0U	Deutsche Börse EUROGOV France 1-10 (Price) EUR
DE000A0YK025	7D5J	Deutsche Börse EUROGOV France 1-10 (Total Return) EUR
DE000A0YKY95	4D0T	Deutsche Börse EUROGOV France 1-3 (Price) EUR
DE000A0YK017	7D5I	Deutsche Börse EUROGOV France 1-3 (Total Return) EUR
DE000A0YKZB2	4D0V	Deutsche Börse EUROGOV France 3-5 (Price) EUR
DE000A0YK033	7D5K	Deutsche Börse EUROGOV France 3-5 (Total Return) EUR
DE000A0YKZC0	4D0W	Deutsche Börse EUROGOV France 5-10 (Price) EUR
DE000A0YK041	7D5L	Deutsche Börse EUROGOV France 5-10 (Total Return) EUR
DE000A0YKZD8	4D0X	Deutsche Börse EUROGOV France 10+ (Price) EUR
DE000A0YK058	7D5M	Deutsche Börse EUROGOV France 10+ (Total Return) EUR
DE0008469107	REX	REX (Price) EUR
DE0008469115	REXP	REX (Total Return) EUR
DE0008469123	REX1Y	REX 1-years (Price) EUR
DE0008469131	REX1YP	REX 1-years (Total Return) EUR
DE0008469149	REX2Y	REX 2-years (Price) EUR
DE0008469156	REX2YP	REX 2-years (Total Return) EUR
DE0008469164	REX3Y	REX 3-years (Price) EUR
DE0008469172	REX3YP	REX 3-years (Total Return) EUR
DE0008469180	REX4Y	REX 4-years (Price) EUR
DE0008469198	REX4YP	REX 4-years (Total Return) EUR
DE0008469206	REX5Y	REX 5-years (Price) EUR
DE0008469214	REX5YP	REX 5-years (Total Return) EUR
DE0008469222	REX6Y	REX 6-years (Price) EUR
DE0008469230	REX6YP	REX 6-years (Total Return) EUR
DE0008469248	REX7Y	REX 7-years (Price) EUR
DE0008469255	REX7YP	REX 7-years (Total Return) EUR
DE0008469263	REX8Y	REX 8-years (Price) EUR
DE0008469271	REX8YP	REX 8-years (Total Return) EUR
DE0008469289	REX9Y	REX 9-years (Price) EUR
DE0008469297	REX9YP	REX 9-years (Total Return) EUR
DE0008469305	REX10Y	REX 10-years (Price) EUR
DE0008469313	REX10YP	REX 10-years (Total Return) EUR
DE0009651661	REXAP6	REX 6% (Price) EUR
DE0009651679	REXAT6	REX 6% (Total Return) EUR
DE0009651687	REXAP75	REX 7.5% (Price) EUR
DE0009651695	REXAT75	REX 7.5% (Total Return) EUR
DE0009651703	REXAP9	REX 9% (Price) EUR
DE0009651711	REXAT9	REX 9% (Total Return) EUR

## Overview of the file naming convention change

The current DAX Fixed Income 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
<b>Intraday 1300 Index Analytics</b>	ebrex_1300_indices_BWP.YYYYMMDD.csv eurogov_intl_1300_indices_BWP.YYYYMMDD.csv eurogov_1300_indices_BWP.YYYYMMDD.csv	intraday_indices_XXXXX.csv	Section 2.5.1
<b>Intraday 1300 Snapshot</b>	ebrex_1300_underlyings_BWP.YYYYMMDD.csv eurogov_intl_1300_underlyings_BWP.YYYYMMDD.csv eurogov_1300_underlyings_BWP.YYYYMMDD.csv	intraday_underlyings_XXXXX.csv	Section 2.5.2
<b>End-of-day Index analytics</b>	ebrex_eod_indices_BWP.YYYYMMDD.csv eurogov_intl_eod_indices_BWP.YYYYMMDD.csv eurogov_eod_underlyings_BWP.YYYYMMDD.csv	eod_indices_XXXXX.csv	Section 2.5.3
<b>End-of-day Index Composition</b>	ebrex_eod_underlyings_BWP.YYYYMMDD.csv eurogov_intl_eod_underlyings_BWP.YYYYMMDD.csv eurogov_eod_underlyings_BWP.YYYYMMDD.csv	eod_underlyings_XXXXX.csv	Section 2.5.4
<b>Forecast</b>	EBREX_FORECAST.YYYYMMDD.csv EUROGOV_FORECAST.YYYYMMDD.csv	forecast_XXXXX.csv	Section 5.2.5
<b>Periodic Review Files</b>	eurogov_intl_BCR.YYYYMMDD.csv ebrex_BCR.YYYYMMDD.csv eurogov_BCR.YYYYMMDD.csv	mn_XXXXX_P000_YYYYMMDD.csv mn_XXXXX_P001_YYYYMMDD.csv	Section 4.8
<b>End-of-day Index analytics</b>	rex_BKF.YYYYMMDD.xls	bkf.XXXXX.xls	Section 2.5.3
<b>Others</b>	ebrex_1300_BWP.YYYYMMDD.xls ebrex_BCR.YYYYMMDD.xls ebrex_eod_BWP.YYYYMMDD.xls	To be decommissioned	N/A

## Overview of the report format change

### File format change specific to Eurogov and ebrex indices

For **ebrex indices**, the intraday\_indices\_XXXXX.csv and eod\_indices\_XXXXX.csv will contain a new column named “Nominal Value”. The graphic below provides an overview of the changes (highlighted in green) for the intraday\_indices\_XXXXX.csv and eod\_indices\_XXXXX.csv file.

ebrex_1300_indices_BWP.YYYYMMDD.csv ebrex_eod_indices_BWP.YYYYMMDD.csv		intraday_indices_XXXXX.csv eod_indices_XXXXX.csv	
Attribute	Description	Attribute	Description
Date	Report date	Date	Report date
ISIN_CPI	Price index ISIN	ISIN_CPI	Price index ISIN
ISIN_TRI	Total return index ISIN	ISIN_TRI	Total return index ISIN
CODE_CPI	Price index Alpha code	CODE_CPI	Price index Alpha code
CODE_TRI	Total return index Alpha code	CODE_TRI	Total return index Alpha code
Index	Index name	Index	Index name
CPI	Price index closing value	CPI	Price index closing value
TRI	Total return index closing value	TRI	Total return index closing value
Duration	Duration of the index	Duration	Duration of the index
Yield	Average annual yield of the index	Yield	Average annual yield of the index
Modified Duration	Modified duration of the index	Modified Duration	Modified duration of the index
Convexity	Convexity of the index	Convexity	Convexity of the index
Years to Maturity	Index average time to maturity, in years	Years to Maturity	Index average time to maturity, in years
Coupon Payment	Average coupon payment	Coupon Payment	Average coupon payment
Base Market Value	Market Value of the index as at the base date	Base Market Value	Market Value of the index as at the base date
Market Value	Market Value of the index as at time t	Market Value	Market Value of the index as at time t
Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise
Daily Return	Daily Return of the index	Daily Return	Daily Return of the index
Month-to-date Return	Month-to-date return of the index	Month-to-date Return	Month-to-date return of the index
		Nominal Value	Nominal Value of the index as at time t

For **Eurogov indices**, the mn\_XXXXX\_P000.YYYYMMDD.csv and mn\_XXXXX\_P001.YYYYMMDD.csv will contain two new columns named “Bid Price” and “Ask Price”. The graphic below provides an overview of the changes (highlighted in green) for the mn\_XXXXX\_P000.YYYYMMDD.csv and mn\_XXXXX\_P001.YYYYMMDD.csv file.

eurogov_intl_BCR.YYYYMMDD.csv eurogov_BCR.YYYYMMDD.csv		mn_XXXXX_P000.YYYYMMDD.csv mn_XXXXX_P001.YYYYMMDD.csv	
Attribute	Description	Attribute	Description
Date	Report date	Date	Report date
ISIN_CPI	Price index ISIN	ISIN_CPI	Price index ISIN
ISIN_TRI	Total return index ISIN	ISIN_TRI	Total return index ISIN
Index	Index name	Index	Index name
ISIN	Bond ISIN	ISIN	Bond ISIN
Issuer Name	Bond issuer name	Issuer Name	Bond issuer name
Issuer Country	Bond issuer country	Issuer Country	Bond issuer country
Coupon	Bond coupon value	Coupon	Bond coupon value
Maturity	Bond maturity date	Maturity	Bond maturity date
Coupon Frequency	Bond coupon frequency	Coupon Frequency	Bond coupon frequency
Day Count Method	Day count convention	Day Count Method	Day count convention
Index Price	Bond price used in calculation	Index Price	Bond price used in calculation
Accrued Interest	Accrued bond interest	Accrued Interest	Accrued bond interest
Notional Amount	Notional amount outstanding	Notional Amount	Notional amount outstanding
Notional Amount Previous Month	Notional amount outstanding previous month	Notional Amount Previous Month	Notional amount outstanding previous month
Years to Maturity	Time to maturity, in years	Years to Maturity	Time to maturity, in years
		Bid Price	Bond bid price
		Ask Price	Bond Ask price

The remaining files will have no format or content changes as described in the relevant sections of the Index File specified above.

## Appendix: Full overview of report naming changes

File type	Current File Name	New File Name
<b>Intraday 1300 Index Analytics</b>	ebrexx_1300_indices_BWP.YYYYYMMDD.csv	intraday_indices_r1gk.csv intraday_indices_i2id.csv intraday_indices_rxp1.csv intraday_indices_rxp2.csv intraday_indices_r8jr.csv intraday_indices_r8jt.csv intraday_indices_rxp5.csv intraday_indices_rpx.csv intraday_indices_rxpg.csv
<b>Intraday 1300 Snapshot</b>	ebrexx_1300_underlyings_BWP.YYYYYMMDD.csv	intraday_underlyings_r1gk.csv intraday_underlyings_i2id.csv intraday_underlyings_rxp1.csv intraday_underlyings_rxp2.csv intraday_underlyings_r8jr.csv intraday_underlyings_r8jt.csv intraday_underlyings_rxp5.csv intraday_underlyings_rpx.csv intraday_underlyings_rxpg.csv
<b>End-of-day Index analytics</b>	ebrexx_eod_indices_BWP.YYYYYMMDD.csv	eod_indices_r1gk.csv eod_indices_i2id.csv eod_indices_rxp1.csv eod_indices_rxp2.csv eod_indices_r8jr.csv eod_indices_r8jt.csv eod_indices_rxp5.csv eod_indices_rpx.csv eod_indices_rxpg.csv
<b>End-of-day Index Composition</b>	ebrexx_eod_underlyings_BWP.YYYYYMMDD.csv	eod_underlyings_r1gk.csv eod_underlyings_i2id.csv eod_underlyings_rxp1.csv eod_underlyings_rxp2.csv eod_underlyings_r8jr.csv eod_underlyings_r8jt.csv eod_underlyings_rxp5.csv eod_underlyings_rpx.csv eod_underlyings_rxpg.csv
<b>Forecast</b>	EBREXX_FORECAST.YYYYYMMDD.csv	forecast_r1gk.csv forecast_i2id.csv forecast_rxp1.csv forecast_rxp2.csv forecast_r8jr.csv forecast_r8jt.csv forecast_rxp5.csv forecast_rpx.csv forecast_rxpg.csv
<b>Forecast</b>	EUROGOV_FORECAST.YYYYYMMDD.csv	forecast_3lev.csv
<b>Intraday 1300 Index Analytics</b>	eurogov_intl_1300_indices_BWP.YYYYYMMDD.csv	intraday_indices_4d0u.csv intraday_indices_4d0t.csv intraday_indices_4d0v.csv intraday_indices_4d0w.csv intraday_indices_4d0x.csv
<b>Intraday 1300 Snapshot</b>	eurogov_intl_1300_underlyings_BWP.YYYYYMMDD.csv	intraday_underlyings_4d0u.csv intraday_underlyings_4d0t.csv intraday_underlyings_4d0v.csv intraday_underlyings_4d0w.csv intraday_underlyings_4d0x.csv
<b>Periodic Review</b>	eurogov_intl_BCR.YYYYYMMDD.csv	mn_4d0u_P000.YYYYYMMDD.csv

<b>Files</b>		mn_4d0t_P000_YYYYMMDD.csv mn_4d0v_P000_YYYYMMDD.csv mn_4d0w_P000_YYYYMMDD.csv mn_4d0x_P000_YYYYMMDD.csv mn_4d0u_P001_YYYYMMDD.csv mn_4d0t_P001_YYYYMMDD.csv mn_4d0v_P001_YYYYMMDD.csv mn_4d0w_P001_YYYYMMDD.csv mn_4d0x_P001_YYYYMMDD.csv
<b>End-of-day Index analytics</b>	eurogov_intl_eod_indices_BWP.YYYYYMMDD.csv	eod_indices_4d0u.csv eod_indices_4d0t.csv eod_indices_4d0v.csv eod_indices_4d0w.csv eod_indices_4d0x.csv
<b>End-of-day Index Composition</b>	eurogov_intl_eod_underlyings_BWP.YYYYYMMDD.csv	eod_underlyings_4d0u.csv eod_underlyings_4d0t.csv eod_underlyings_4d0v.csv eod_underlyings_4d0w.csv eod_underlyings_4d0x.csv
<b>Intraday 1300 Index Analytics</b>	eurogov_1300_indices_BWP.YYYYYMMDD.csv	intraday_indices_3lev.csv intraday_indices_3leu.csv intraday_indices_3leq.csv intraday_indices_3ler.csv intraday_indices_3les.csv intraday_indices_3let.csv
<b>Intraday 1300 Snapshot</b>	eurogov_1300_underlyings_BWP.YYYYYMMDD.csv	intraday_underlyings_3lev.csv intraday_underlyings_3leu.csv intraday_underlyings_3leq.csv intraday_underlyings_3ler.csv intraday_underlyings_3les.csv intraday_underlyings_3let.csv
<b>End-of-day Index analytics</b>	eurogov_eod_indices_BWP.YYYYYMMDD.csv	eod_indices_3lev.csv eod_indices_3leu.csv eod_indices_3leq.csv eod_indices_3ler.csv eod_indices_3les.csv eod_indices_3let.csv
<b>End-of-day Index Composition</b>	eurogov_eod_underlyings_BWP.YYYYYMMDD.csv	eod_underlyings_3lev.csv eod_underlyings_3leu.csv eod_underlyings_3leq.csv eod_underlyings_3ler.csv eod_underlyings_3les.csv eod_underlyings_3let.csv
<b>End-of-day Index analytics</b>	rex_BKF.YYYYYMMDD.xls	bkf.rex.xls bkf.rex1y.xls bkf.rex2y.xls bkf.rex3y.xls bkf.rex4y.xls bkf.rex5y.xls bkf.rex6y.xls bkf.rex7y.xls bkf.rex8y.xls bkf.rex9y.xls bkf.rex10y.xls bkf.rexap6.xls bkf.rexap75.xls bkf.rexap9.xls
<b>Periodic Review Files</b>	ebrexx_BCR.YYYYYMMDD.csv	mn_r1gk_P000_YYYYMMDD.csv mn_i2id_P000_YYYYMMDD.csv mn_rxp1_P000_YYYYMMDD.csv

		<p>mn_rxp2_P000_YYYYMMDD.csv  mn_r8jr_P000_YYYYMMDD.csv  mn_r8jt_P000_YYYYMMDD.csv  mn_rxp5_P000_YYYYMMDD.csv  mn_rpx_P000_YYYYMMDD.csv  mn_rpg_P000_YYYYMMDD.csv  mn_r1gk_P001_YYYYMMDD.csv  mn_i2id_P001_YYYYMMDD.csv  mn_rxp1_P001_YYYYMMDD.csv  mn_rxp2_P001_YYYYMMDD.csv  mn_r8jr_P001_YYYYMMDD.csv  mn_r8jt_P001_YYYYMMDD.csv  mn_rxp5_P001_YYYYMMDD.csv  mn_rpx_P001_YYYYMMDD.csv  mn_rpg_P001_YYYYMMDD.csv</p>
<b>Periodic Review Files</b>	eurogov_BCR.YYYYYMMDD.csv	<p>mn_3lev_P000_YYYYMMDD.csv  mn_3leu_P000_YYYYMMDD.csv  mn_3leq_P000_YYYYMMDD.csv  mn_3ler_P000_YYYYMMDD.csv  mn_3les_P000_YYYYMMDD.csv  mn_3let_P000_YYYYMMDD.csv  mn_3lev_P001_YYYYMMDD.csv  mn_3leu_P001_YYYYMMDD.csv  mn_3leq_P001_YYYYMMDD.csv  mn_3ler_P001_YYYYMMDD.csv  mn_3les_P001_YYYYMMDD.csv  mn_3let_P001_YYYYMMDD.csv</p>
<b>Periodic Review Files</b>	eurogov_BA_BCR.YYYYYMMDD.csv	<p>mn_3leq_P000_YYYYMMDD.csv  mn_3ler_P000_YYYYMMDD.csv  mn_3les_P000_YYYYMMDD.csv  mn_3let_P000_YYYYMMDD.csv  mn_3leu_P000_YYYYMMDD.csv  mn_3lev_P000_YYYYMMDD.csv  mn_4d0t_P000_YYYYMMDD.csv  mn_4d0u_P000_YYYYMMDD.csv  mn_4d0v_P000_YYYYMMDD.csv  mn_4d0w_P000_YYYYMMDD.csv  mn_4d0x_P000_YYYYMMDD.csv  mn_3leq_P001_YYYYMMDD.csv  mn_3ler_P001_YYYYMMDD.csv  mn_3les_P001_YYYYMMDD.csv  mn_3let_P001_YYYYMMDD.csv  mn_3leu_P001_YYYYMMDD.csv  mn_3lev_P001_YYYYMMDD.csv  mn_4d0t_P001_YYYYMMDD.csv  mn_4d0u_P001_YYYYMMDD.csv  mn_4d0v_P001_YYYYMMDD.csv  mn_4d0w_P001_YYYYMMDD.csv  mn_4d0x_P001_YYYYMMDD.csv</p>
<b>Others</b>	<p>ebrex_1300_BWP.YYYYYMMDD.xls  ebrex_BCR.YYYYYMMDD.xls  ebrex_eod_BWP.YYYYYMMDD.xls</p>	To be decommissioned