

Zug, September 19th, 2023

DAX Hedged Indices – New file name and format change effective November 1st, 2023

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 1st, 2023** on the New Index Data Distribution System. The **current file name and file format applicable to the DAX Hedged Indices** on the Current Index Data Distribution System MD&S will **not be maintained after February 29th, 2024**.

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 – Final 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](#)

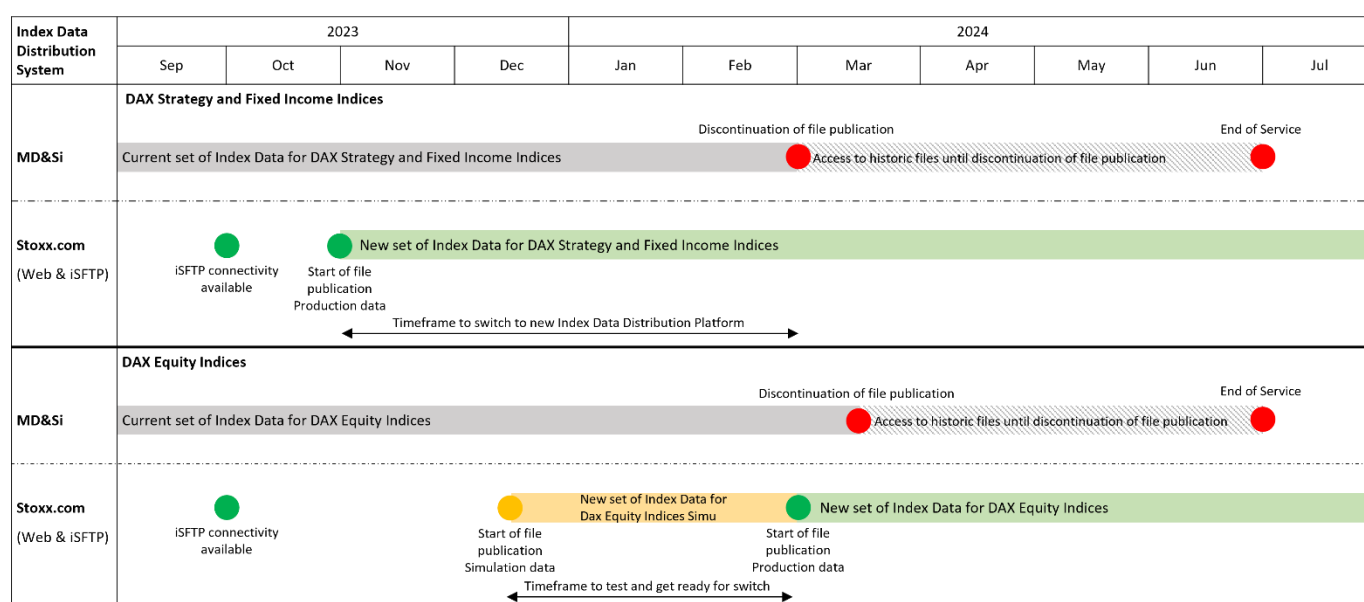
The Index File Guide contains the specifications of index files that will be available publicly or to Index Licensees as of March 1st, 2024.

Overview of the Technical Migration – Final 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 2nd, 2023:** Clients can check entitlement and connectivity to the New Index Data Distribution System
- **November 1st, 2023:** New file format available on the New Index Data Distribution System (Web & iSFTP) – start of parallel run
- **March 1st, 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.



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. |

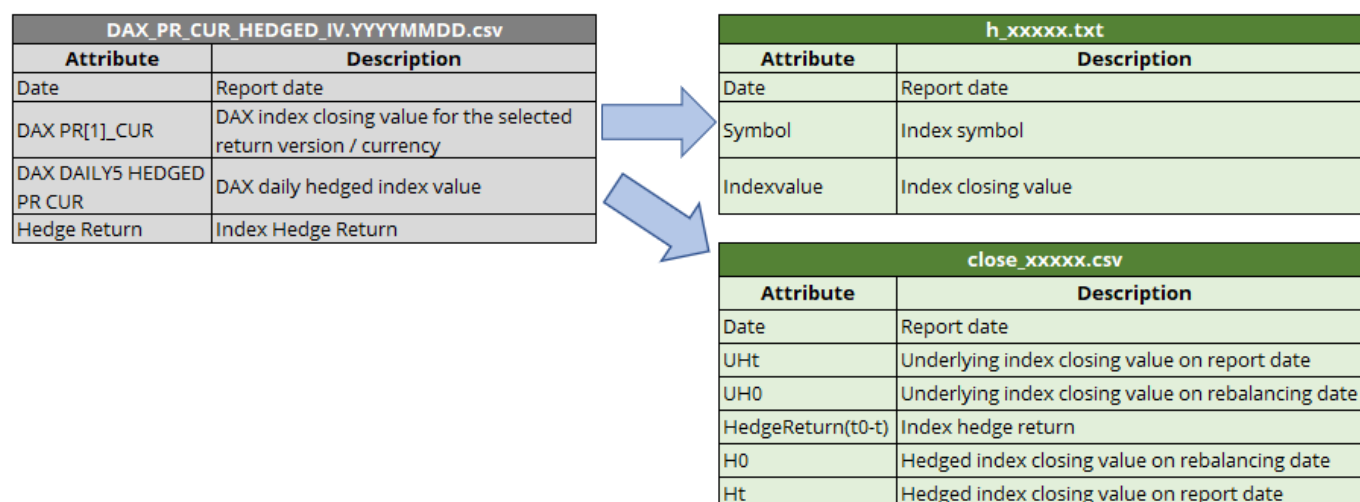
Overview of the report format change

File format change

The current Index Report file as described in section 4.3 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.



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_dxdhau.dp.txt |
| Historical index values | DAX_PR_JPY_HEDGED_IV.YYYYMMDD.csv | h_dxdhjpy.txt |
| Historical index values | DAX_PR_USD_HEDGED_IV.YYYYMMDD.csv | h_dxdhusd.dp.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_daxdhau.dp.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_dxdhau.dp.csv |
| Extended historical index data | DAX_PR_JPY_HEDGED_IV.YYYYMMDD.csv | close_dxdhjpy.csv |
| Extended historical index data | DAX_PR_USD_HEDGED_IV.YYYYMMDD.csv | close_dxdhusd.dp.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_daxdhau.dp.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 |