

Zug, September 10<sup>th</sup>, 2021

## Announcement on Changes to Indices in the Context of the Risk-Free Rate transition

Dear Sir and Madam,

STOXX Ltd., the operator of Qontigo's index business and a global provider of innovative and tradable index concepts, in consideration of the upcoming changes to the Risk-Free Rate landscape will perform the following transition for DAX indices becoming effective on Monday, November 8<sup>th</sup>, 2021<sup>1</sup>:

Current rate	Replacement rate
<b>GBP LIBOR</b>	
GBP O/N LIBOR	Sterling Overnight Index Average (SONIA)
GBP 1M LIBOR	Sterling Overnight Index Average (SONIA) <sup>2</sup>
<b>USD LIBOR</b>	
USD O/N LIBOR	Secured Overnight Financing Rate (SOFR)
USD 1Y LIBOR	USD 1Y LIBOR <sup>3</sup>
<b>OIS</b>	
USD 1Y OIS	SOFR-based OIS rate
EUR 1Y OIS	€STR-based OIS rate

During the course of the [market consultation](#) conducted by STOXX Ltd. from August 16<sup>th</sup>, 2021 to August 27<sup>th</sup>, 2021, clients mostly expressed their support for the proposed transition measures. The respondents also stressed the importance of monitoring the developments in the term rates area, especially for EUR and USD. STOXX Ltd. will closely follow the developments in the Risk-Free Rate landscape and take further actions if necessary.

STOXX Ltd. will continue using the latest available value of Risk-Free Rates at the time of index configuration in its index calculations for DAX indices.

A comprehensive list of the affected DAX indices, comprising Risk-Free Rates, is listed hereafter:

Full Name	ISIN	Bloomberg	Reuters
<b>EUR 1Y OIS</b>			
LevDAX x2 (Price) EUR	DE000A0Z3JF9	LEV DAX 2P INDEX	.LEV DAX 2PR
LevDAX x2 (Total Return) EUR	DE000A0C4B34	LEV DAX INDEX	.LEV DAX
LevDAX x2 AR (Price) EUR	DE000A1EX242		.LEV DAX 2PA
LevDAX x2 AR (Total Return) EUR	DE000A1EX2X9	LEV DAX 2A INDEX	.LEV DAX 2A
LevDAX x3 (Price) EUR	DE000A1EX259		.LEV DAX 3PA
LevDAX x3 (Total Return) EUR	DE000A1EX2Y7	LEV DAX 3A INDEX	.LEV DAX 3A
LevDAX x3 AR (Price) EUR	DE000A1EXY51	LEV DAX 3P INDEX	.LEV DAX 3P

<sup>1</sup> For relevant bond indices, the change will be effective as of Wednesday, December 1, 2021

<sup>2</sup> Compounded in-arrears

<sup>3</sup> Until its discontinuation at the latest

Internal

LevDAX x3 AR (Total Return) EUR	DE000A1EXY02	LEV DAX3 INDEX	.LEV DAX3
LevDAX x4 (Price) EUR	DE000A0Z3JH5	LEV DAX4P INDEX	.LEV DAX4PR
LevDAX x4 (Total Return) EUR	DE000A0SNAM8	LEV DAX4 INDEX	.LEV DAX4
LevDAX x4 AR (Price) EUR	DE000A1EX267		.LEV DAX4PA
LevDAX x4 AR (Total Return) EUR	DE000A1EX2Z4	LEV DAX4A INDEX	.LEV DAX4A
LevDAX x5 (Price) EUR	DE000A1EXY69	LEV DAX5P INDEX	.LEV DAX5P
LevDAX x5 (Total Return) EUR	DE000A1EXY10	LEV DAX5 INDEX	.LEV DAX5
LevDAX x5 AR (Price) EUR	DE000A1EX275		.LEV DAX5PA
LevDAX x5 AR (Total Return) EUR	DE000A1EX200	LEV DAX5A INDEX	.LEV DAX5A
LevDAX x6 (Price) EUR	DE000A1EXY77	LEV DAX6P INDEX	.LEV DAX6P
LevDAX x6 (Total Return) EUR	DE000A1EXY28	LEV DAX6 INDEX	.LEV DAX6
LevDAX x6 AR (Price) EUR	DE000A1EX283		.LEV DAX6PA
LevDAX x6 AR (Total Return) EUR	DE000A1EX218		.LEV DAX6A
LevDAX x7 (Price) EUR	DE000A1EXY85	LEV DAX7P INDEX	.LEV DAX7P
LevDAX x7 (Total Return) EUR	DE000A1EXY36	LEV DAX7 INDEX	.LEV DAX7
LevDAX x7 AR (Price) EUR	DE000A1EX291		.LEV DAX7PA
LevDAX x7 AR (Total Return) EUR	DE000A1EX226		.LEV DAX7A
LevDAX x8 (Price) EUR	DE000A1EXY93	LEV DAX8P INDEX	.LEV DAX8P
LevDAX x8 (Total Return) EUR	DE000A1EXY44	LEV DAX8 INDEX	.LEV DAX8
LevDAX x8 AR (Price) EUR	DE000A1EX3A5		.LEV DAX8PA
LevDAX x8 AR (Total Return) EUR	DE000A1EX234		.LEV DAX8A
LevDAX x9 (Price) EUR	DE000A13PHW5		.LEV DAX9P
LevDAX x9 (Total Return) EUR	DE000A13PHX3	LEV DAX9 INDEX	.LEV DAX9
LevDAX x10 (Price) EUR	DE000A13PHY1		.LEV DAX1P
LevDAX x10 (Total Return) EUR	DE000A13PHZ8	LEV DAX1 INDEX	.LEV DAX1
idDAXLev2 NC (Total Return) EUR	DE000A2GTBT9	ID DAXL2 INDEX	.ID DAXL2
idDAXLev3 NC (Total Return) EUR	DE000A2GTBU7	ID DAXL3 INDEX	.ID DAXL3
idDAXLev4 NC (Total Return) EUR	DE000A2GTBV5	ID DAXL4 INDEX	.ID DAXL4
idDAXLev5 NC (Total Return) EUR	DE000A2GTBW3	ID DAXL5 INDEX	.ID DAXL5
idDAXLev6 NC (Total Return) EUR	DE000A2GTBX1	ID DAXL6 INDEX	.ID DAXL6
idDAXLev7 NC (Total Return) EUR	DE000A2GTBY9	ID DAXL7 INDEX	.ID DAXL7
idDAXLev8 NC (Total Return) EUR	DE000A2GTBZ6	ID DAXL8 INDEX	.ID DAXL8
idDAXLev10 NC (Total Return) EUR	DE000A2GTB02	ID DAXL10 INDEX	.ID DAXL10

Should you have any feedback, please contact our Customer Support team: [customersupport@stox.com](mailto:customersupport@stox.com)

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