



## **Chi-X Australia Index Naming Convention**

Version 1.7

**08 October 2018**

## Contents

- 1. Introduction ..... 4
- 2. Generic Index Naming Convention ..... 5
  - i. Index source identifier ..... 5
  - ii. Index description ..... 5
  - iii. Index performance type ..... 5
- 3. CXA 200 Series Index Naming Convention..... 5
  - i. Index source identifier ..... 6
  - ii. Index size..... 6
  - iii. Index performance type ..... 6
- 4. Index Descriptor Publication Process ..... 6
- 5. Designated Descriptors Table ..... 7
- 6. Current Indices..... 7

DOCUMENT CONTROL LOG	
<b>Document Title</b>	Chi-X Index Naming Convention
<b>Owned By</b>	Products, Sales, & Data
<b>Distribution List</b>	AU EXEC, AU IPP, AU PSDM

VERSION CONTROL LOG			
Version	Date of Effect	Created/Updated By	Remarks
1.0	2 Nov 2016	Chris Lampropoulos	Initial Draft
1.1	29 March 2017	Chris Lampropoulos	Added descriptor publication process
1.2	10 July 2017	Chris Lampropoulos	Added designated descriptors and Index names tables
1.3	18 July 2017	Emily Maxwell	Reformat document to current Branding standards
1.4	20 Sep 2017	Chris Lampropoulos	Addition production 200 series index codes
1.6.2	08 Oct 2018	Howie Zhang	Symbol construction method table updated

## 1. Introduction

This document describes the naming methodology for Chi-X Australia indices. The naming methodology is based on a six character code.

The symbol(s) will be distributed via the real-time datafeed to customers, and vendors. It will also be used in all index reference data files.

## 2. Generic Index Naming Convention

### i. Index source identifier

Chi-X indices consist of a maximum six characters. The first character will identify the index source i.e. CHI-X. This is a static value “X”.

### ii. Index description

The next four characters describe the index properties. Character positions 2 and 3 in the symbol will describe the index size. Characters 4 and 5 describe the style of the index.

All index descriptors are a dual alphanumeric character with a potential of 1296 variations for each descriptor, 0-9 and A-Z. The descriptors will be assigned by the Index Naming Committee as they are required.

### iii. Index variant type

The 6<sup>th</sup> character in the symbol describes the index variant. There are 36 possible descriptors, 0-9 and A-Z. The descriptors will be assigned by the Index Naming Committee as they are required.

Symbol Construction Examples		
Constructor	Description	Example
<b>Index Source Identifier</b>	<b>Chi-X Series</b> – Label indicating Chi-X index	X
<b>Description</b> 4 characters identifying the index series	<b>Index size</b> – two Character alphanumeric	1C - 100 2C - 200 5X – 50 C8- 180 MK – Mid Cap SK – Small Cap
	<b>Chi-X Series</b> – Label indicating Chi-X index	AG – Absolute Growth AV – Absolute Value EW – Equal Weight GG – Growth GE – Growth Equal Weight MC – Market Capitalisation
<b>Variant</b> 1 character identifying the index variant	<b>One character</b> – alphanumeric	P - Price Return G – Gross Total Return N – Net Total Return F – Franked Total Return
<b>Example Code</b>	X5XMCP [Chi-X 50 Market Capitalisation Price Return Index]	

## 3. CXA 200 Series Index Naming Convention

Due to their potential use as a benchmark series, Chi-X has decided to use shorter codes to distinguish the CXA 200 series from other Chi-X index series. The designated descriptor codes for all indices are followed as described in section 2 above, but the index style descriptor is omitted. In the case of the benchmark price return index, i.e. the X2C index described in section 6 below, the index performance

character is also omitted. Hence the CXA 200 series of indices do not follow the Generic Index Naming Convention.

The CXA 200 indices are all market capitalisation indices therefore the index description code (MC) is removed. The benchmark CXA 200 price return index will also be restricted to three characters X2C. All other 200 series indices will be four characters with the inclusion of the index performance type character at the end of X2C, for example X2CG for the gross total return index.

**i. Index source identifier**

The first character “X” will identify the index source i.e. CHI-X.

**ii. Index size**

Character positions 2 and 3 in the symbol will describe the index size.

**iii. Index performance type**

Within the CXA 200 series, the 4<sup>th</sup> character in the symbol (when it exists) describes the performance of the index.

In some cases it may be necessary to deviate from the Generic Index Naming Convention in order to convey descriptive information about the index succinctly and transparently.

**4. Index Descriptor Publication Process**

Once Index descriptors are agreed, and approved by the Index Naming Committee:

1. A new index descriptor publication date is determined by the product group
2. All relevant descriptor documentation is updated and made ready for publication
3. A market notification is prepared with updated descriptor information
4. The index webpage is updated with new descriptor information

Publication Format Examples					
Index Size	Index Size Description	Index Style	Index Style Description	Performance	Index Performance Description
MK	Mid Cap	AG	Absolute Growth	P	Price Performance
2C	200	MC	Market Capitalisation	G	Gross Total Return

### 5. Designated Descriptors Table

Index Size	Index Size Description	Index Style	Index Style Description	Performance	Index Performance Description
2C	200	MC	Market Capitalisation		Price Return
2C	200	MC	Market Capitalisation	G	Gross Total Return
2C	200	MC	Market Capitalisation	N	Net Total Return
2C	200	MC	Market Capitalisation	F	Franked Total Return

### 6. Current Indices

Index Code	Description	Series
<b>BENCHMARK INDICES</b>		
X2C	Chi-X=(X) 200=(2C) Market Capitalisation Price Return	CXA 200
X2CG	Chi-X=(X) 200=(2C) Market Capitalisation Gross Total Return=(G)	CXA 200
X2CN	Chi-X=(X) 200=(2C) Market Capitalisation Net Total Return=(N)	CXA 200
X2CF	Chi-X=(X) 200=(2C) Market Capitalisation Franked Total Return=(F)	CXA 200