Zug, March 11th, 2024

UPDATE - DAXplus Maximum Dividend Index – Change to the start of the simulation phase for the upcoming change to the index calculation framework effective May 13th, 2024

Dear Customer,

STOXX Ltd. reminds about the information the information related to **the timeline and modalities of the changes to the index calculation framework of the DAXplus Maximum Dividend Index effective May 13th, 2024** as previously announced in this communication. The original announcement is pursuant to the Client Information related to the Changes to the DAX Equity Index calculation framework published on March 27th, 2023.

Please note that:

- **From November 27th, 2023, official DAXplus Maximum Dividend Index data in the current format** will be displayed **in parallel in the New Data Distribution System.**
- **Official DAXplus Maximum Dividend Index Data in the current format** will be displayed in the Current Index Data Distribution System **until March 15th, 2024. As of March 18th, 2024, official DAXplus Maximum Dividend Index data in the current format** will only be displayed **in the New Data Distribution System.**
- **Until May 10th, 2024, Official DAXplus Maximum Dividend Index Data in the current format** will be displayed in the New Data Distribution System. **As from May 13th, Official DAXplus Maximum Dividend Index Data in the new file format** will be displayed in the New Data Distribution System
- **Any files provided during the Simulation Phase are not representative of the live DAXplus Maximum Dividend Index.** The Simulation data for the **DAXplus Maximum Dividend Index** will be displayed in the New Index Data Distribution System throughout the whole simulation phase (i.e. from March 25th, 2024 to April 30th, 2024).

For the convenience of our clients, STOXX provides hereafter a definition of the terms used in this announcement.

- The **"Index Data"** refers to any set of data, files that are produced by STOXX on a regular or irregular basis that allows the understanding of the index construction, the index composition and parameters used for the calculation, any upcoming events affecting the index composition or calculation, any other set of data that ensure the index transparency and trackability.
- The "**Index Data Distribution System"**, is a system where users with commercial agreements with STOXX Ltd. are entitled to retrieve Index Data for purposes as defined in the commercial agreements. The Index Data Distribution System contains various permission levels such as entity and users' accesses, per Index Package level and subject to Licenses of Third-Party Data.
- The "**Current Index Data Distribution System**" refers to MD+Si and/or iSFTP solution, which is currently in place and allows DAX clients to retrieve Index Data.
- The "**New Index Data Distribution System**" refers to the new Web and /or iSFTP solution, which will be **the sole and unique place for DAX clients to retrieve Index Data**.

Content of the Client Information

- Overview of the Changes to the Index Calculation framework for DAXplus Maximum Dividend effective May 13th, 2024
- Overview of the New Index Data Distribution System effective March 18th, 2024
- Overview of the Simulation Phase from March 18th to April 30th, 2024
- Overview of the affected indices and new file name and format change effective May 13th, 2024
- Appendix 1 – Overview of the affected indices

Overview of the Changes to the Index Calculation framework for DAXplus Maximum Dividend effective May 13th, 2024

The changes to the Index Calculation framework for DAXplus Maximum Dividend will be effective May 13th, 2024. The future DAXplus Maximum dividend index Methodology is available in the section 9.2 DAXPLUS MAXIMUM DIVIDEND (APPLICABLE AS OF MAY 13TH, 2024) of the "DAX Equity Index Methodology Guide effective of March 18th, 2024" published on October 2nd, 2023. The DAX Equity Index Methodology Guide effective of March 18th, 2024 is available on www.qontigo.com > Index Data & Resources > Methodology > Rulebooks.

Reference is made to the DAX Equity Index Methodology Guide effective March 18th, 2024 communication, which contains the new rules and an extended comparative document of expiring vs. new rules.

Overview of the New Index Data Distribution System effective March 18th, 2024

As per the announcement published on March 27, 2023, STOXX will migrate the current Index Data Distribution system for DAX indices to a new technology solution and publication of DAXplus Maximum Dividend Index Reports will be discontinued on the MD+Si platform effective March 15th, 2024, after market close.

As from March 18th, 2024, DAXplus Maximum Dividend Index Reports will be available exclusively through the New Index Data Distribution System. Clients who are not registered on our website as per the process outlined in the "Upcoming Changes to DAX Clients Entitlements on STOXX.com" communication, will not be able to access the New Index Data Distribution System from October 2023 onwards nor the DAX Indices data after March 2024. Therefore, please make sure you register as soon as possible and contact customersupport@stoxx.com once you have done so.

The DAXplus Maximum Dividend Index Reports in their current report format will be published on the DAX Legacy Reports page and on iSFTP in the folder /STOXX/DXMDIVPR/additional-files from November 27th, 2023 until May 10th, 2024.

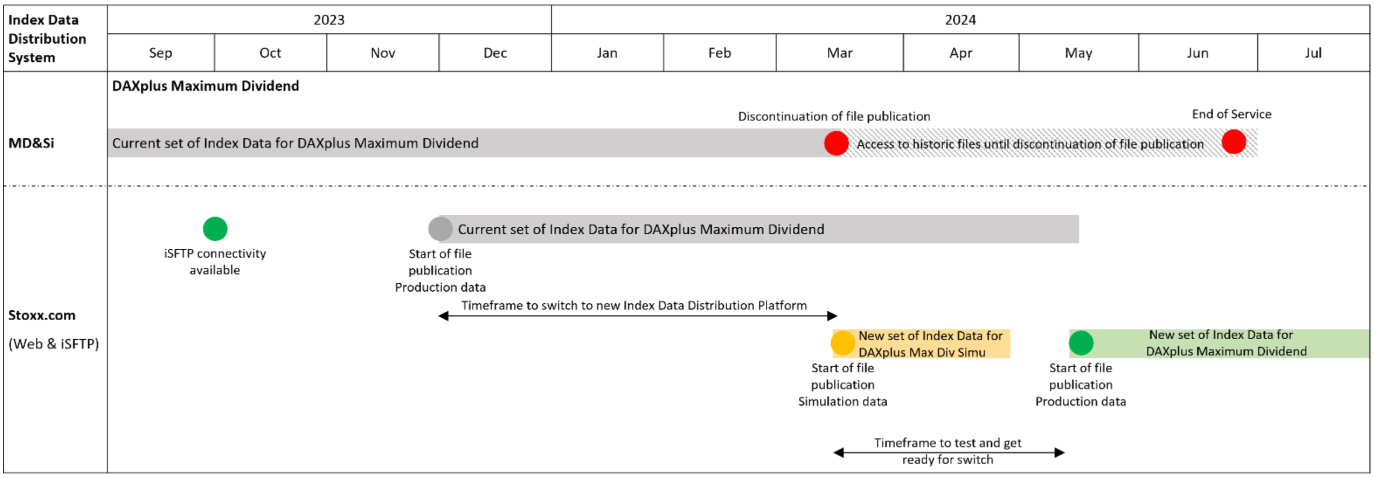
Overview of the Simulation Phase from March 25th to April 30th, 2024

The **Simulation Phase for the DAXplus Maximum Dividend Index** is scheduled **from March 25th, 2024, to April 30th, 2024**. During the Simulation Phase, DAX Licensees will be able to test and simulate:

- The changes applicable to the upcoming new DAXplus Maximum Dividend Index Methodology, its calculation methodology and its Corporate Actions treatment that will be effective as of May 13th, 2024.
- The changes applicable to the new file name and format change effective as of May 13^{h}, 2024 (see next section for further details)

On March 25th, 2024, the DAXplus Maximum Dividend Index Simulation phase will start with the display of DAXplus Maximum Dividend Daily Equity files, and Corporate Actions Forecasts available to DAX Licensees.

The Review files for the Review of November 2023 (Selection Lists, Components Announcements and Underlying Data Announcements) will be produced based on the new DAX Equity Index Methodology and will be made available to clients in the following days following the start of the DAXplus Maximum Dividend Index Simulation **phase.**



Overview of the Index Data Distribution System for the Index Reports during the Simulation Phase

During the **Simulation Phase for DAXplus Maximum Dividend Index, STOXX Ltd will provide DAX Licensees with the relevant Index Reports** to ensure the trackability and replicability of the indices as described hereafter. It will contain the new set of files per index and will allow DAX Licensees to retrieve **DAXplus Maximum Dividend** Equity daily files as well as **DAXplus Maximum Dividend** Selection Lists and **DAXplus Maximum Dividend** Index Review files.

- A dedicated **Web page** available on www.stoxx.com > Home > Resources > Reports > Simulation - Files (https://www.stoxx.com/simulation-files) accessible to all clients based on index and third party data permission.
- A dedicated folder on **iSFTP *"/STOXX/simulation-files/"*** accessible to all clients based on list of packages they are entitled to.

For a description of the Index Data Distribution System, reference is made to the following Technical Announcement available on www.qontigo.com:

- Publication of DAX files will be discontinued on MD+Si after the close of March 15th, 2024
- Upcoming Changes to DAX Clients Entitlements on STOXX.com
- Upcoming changes on DAX iSFTP structure effective November 1st, 2023

Overview of the affected indices and new file name and format change effective May 13th, 2024

Affected indices

For client convenience, the table below provides an overview of the Main Index Symbol for the **DAXplus Maximum Dividend Index**. The full list of affected indices is provided in the Appendix.

ISIN	Main Index Symbol	Index Name
DE000A0XXEA4	DXMDIVPR	DAXplus Maximum Dividend

Overview of the file naming convention

The **current DAXplus Maximum Dividend daily reports set will be discontinued on May 10th, 2024** and will be replaced by files produced for each index version with a naming convention using the Index Symbol as an index identifier and a 4 characters identifier (P###) to identify the Third-Party data license entitlement.

- 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.
- The Third-Party data license entitlement codes are available in section 1.2 of the Index File Guide

File type	New File Name	Index File Guide
Index Daily Reports	closecomposition_xxxxx.csv opencomposition_xxxxx.csv components_P###_xxxxx.csv corporateactions_xxxxx.csv h_xxxxx.txt	Section 2.2 Section 2.1.5
Corporate Actions Forecast	CAForecast_xxxxx.csv CCAForecast_P###_xxxxx.csv	section 3.2
Public Selection List	slpublic_xxxxx_YYYYMMDD.csv	Section 4.4
Licensees Selection Lists	sl_P###_xxxxx_YYYYMMDD.csv	Section 4.4
Component Announcement (CA)	qr_P###_xxxxx_YYYYMMDD.csv	Section 4.5
Underlying Data Announcement (UDA)	qr_P###_xxxxx_YYYYMMDD.csv	Section 4.5

For a description of the New DAXplus Maximum Dividend Index Reports, reference is made to the Index File Guide available on www.qontigo.com.

As of March 2024, the DAX File Guide will be decommissioned and will be replaced with the Index File Guide. The Index File Guide has been available since June 2nd, 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 Daily Report file format change

For the **DAXplus Maximum Dividend Index**, the following set of files will be produced and will include all information required for index tracking:

- Historical index value report h_xxxxx.txt (each index version) that will contain historical index values.
- closecomposition_xxxxx.csv (each index version) that will contain index and constituent data based on the market closing values.
- opencomposition_xxxxx.csv (each index version) that will contain index and constituent data with adjustments effective the next dissemination day.
- components_P###_xxxxx.csv (main index symbol) that will contain index constituent reference data such as SEDOL, Refinitiv RIC and others.

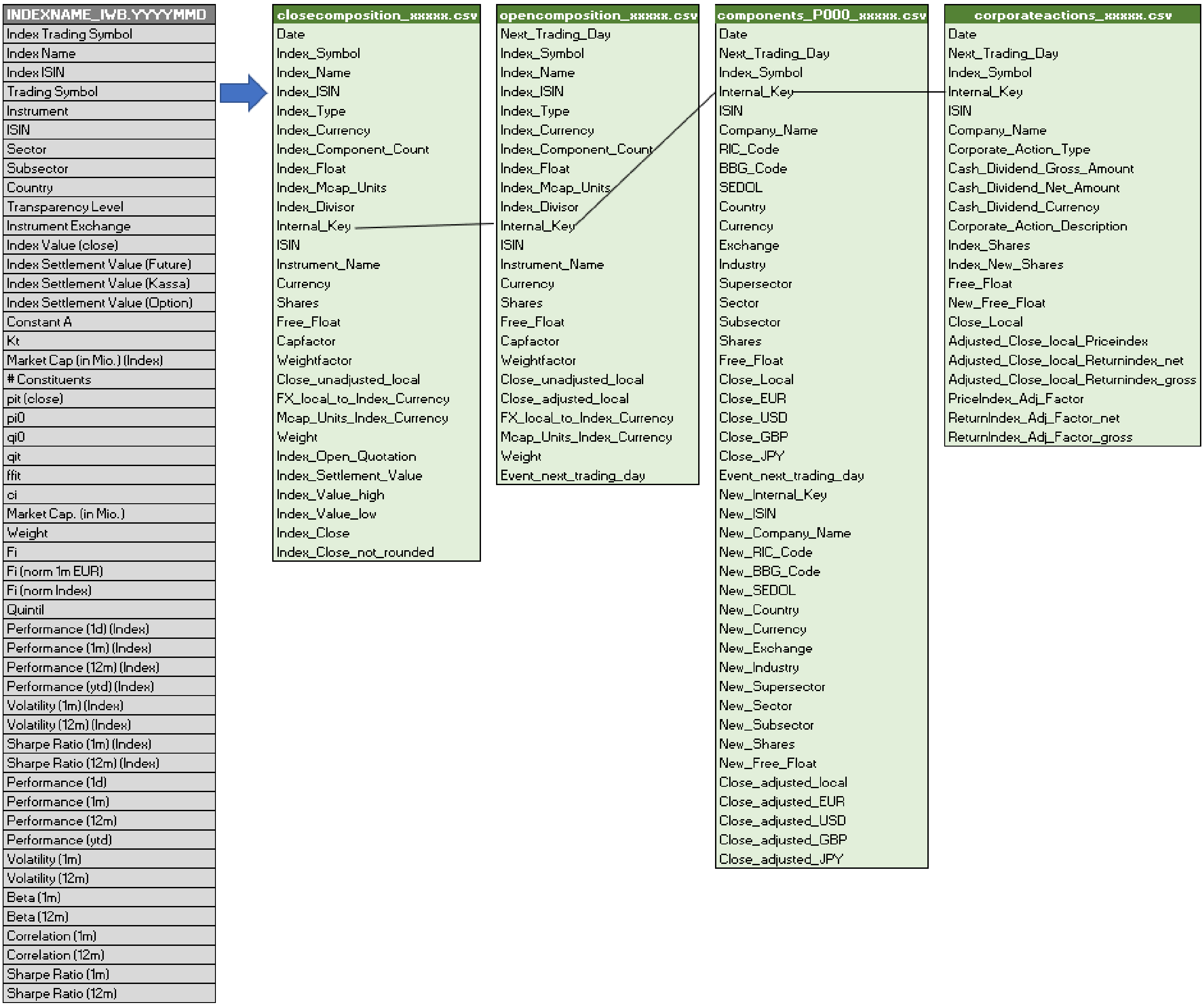
- corporateactions_xxxxx.csv (main index symbol) that will include corporate actions effective the next dissemination day.

Close composition and open composition files include index-specific data and will be produced for each index return and currency version (separately). Components and corporate action files will be produced for the main index version and should be read in conjunction with the close and open composition files. The table below presents which fields will be displayed in each file and provides an indication of how files can be mapped based on the constituent unique identifier.

In addition to the daily reports produced per index, DAX Equity Indices will also be reported in the consolidated Index divisor file. The file provides an aggregated summary of index divisors and market capitalizations on the current and next dissemination day for all Equity Indices calculated by STOXX Ltd. The file specifications are described in the Index File Guide section 2.2.1.

For the **DAXplus Maximum Dividend Index**, the **changes to the Daily Report files** will be effective on **May 13th, 2024**.

The graphic below provides an overview of the changes (highlighted in green).



Overview of the Corporate Action Forecast change

For the **DAXplus Maximum Dividend Index**, the following set of files will be produced and will include all information regarding future changes.

- **CAForecast_xxxxx.csv**. The file will contain dividends, corporate actions, Mergers & Acquisition that will affect the index in the upcoming 90 days. The Corporate Actions Forecast files per index are published 4 times a day as described in the Index File Guide. Unconfirmed or unclear events will not be displayed in the forecasts. Due to short-terms announcements or late changes the forecast should be considered as subject to change at any time.

- **CCAForecast_P###_xxxxx.csv**. The file will provide identifiers and other reference data changes for the index constituents. The aim of the file is to provide a correspondence between the Internal key and other referential codes commonly used in the financial industry for constituents used in the composition of Equity Indices. It provides as well referential information related to each constituent, such as Industry classification, shares, free float. The file should be read in conjunction with the Corporate Actions Forecast File.

For the **DAXplus Maximum Dividend Index**, the **changes to the Corporate Action Forecast file** will be effective on **May 13th, 2024.**

The graphic below provides an overview of the changes (highlighted in green).

INDEXNAME_CA_Forecast.YYYYMMDD.xls	
Attribute	**Description**
EX DATE	Ex-date of the corporate action
ISIN	Constituent ISIN
REPORTING INSTRUMENT	Constituent Name
INDEX ISIN	Index ISIN
INDEX NAME	Index Name
CORPORATE ACTION TYPE	Description of Corporate action
DIVIDEND AMOUNT	Amount of issued Dividend
DIVIDEND CURRENCY	Currency of issued Dividend
STRIKE PRICE	Subscription price (only rights issues)
STRIKE PRICE CURRENCY	Rights issue: subscription price currency
NUMERATOR	Ratio old shares (rights issue, stock dividend, spin-off)
DENUMERATOR	Ratio new shares (rights issue, stock dividend, spin-off)
NEW ISIN	New ISIN of the constituent (if applicable, empty
EXCHANGE	Constituent exchange code
COUNTRY/SECTOR	Currently not maintained
CI EFFECT	Adjustment factor effect for dividend payment of constituent ("increase in ci" or "no change")
DIVISOR EFFECT	Chaining factor effect ("Change in Divisor" or "none")
INDEX EFFECT	Currently not maintained (text "none")
CONSOLIDATION STATUS	Source of corporate action (text "FINAL CONSOLIDATION" or "MD OPERATIONS"
CHANGE	Corporate Action change since the last report ("NEW", "NO_CHANGE")
COMMENTS	Additional Comments or Empty

CAForecast_xxxxx.csv	
Attribute	**Description**
Date	Report date
Date_Effective	The ex-date of the corporate action
Index_Symbol	Index master symbol
Internal_Key	Constituent unique identifier
ISIN	Constituent ISIN
Company_Name	Constituent name
Corporate_Action_Type	Type of Corporate actions see file specifications for the full list)
Cash_Dividend_Gross_Amount	Gross amount of a cash / special dividend linked the constituent
Cash_Dividend_Net_Amount	Net amount of a cash / special dividend linked the constituent
Cash_Dividend_Currency	Currency of the cash / special dividend linked the constituent
Corporate_Action_Description	Description of the corporate action including terms (e.g. stock split 2 new shares for 1 old share, etc.)
Index_Shares	Number of the shares on report date
Index_New_Shares	Number of the shares on next dissemination day
Free_Float	Free float of the component on the report date
New_Free_Float	Free float of the component on next dissemination day
Weightfactor	Old weightfactor in case of weightfactor change
New_Weightfactor	New weightfactor in case of weightfactor change
Capfactor	Old capfactor in case of capfactor change
New_Capfactor	New capfactor in case of capfactor change
Adj_Formula	Price adjustment formula or empty
Comment	Additional comments or empty
Applicable_To_Price_Index	Possible values: X: if the event is applicable to the relevant version of the index Empty: if not applicable to the relevant version of the index
Applicable_to_Gross_Index	Possible values: X: if the event is applicable to the relevant version of the index Empty: if not applicable to the relevant version of the index
Applicable_to_Net_Index	Possible values: X: if the event is applicable to the relevant version of the index Empty: if not applicable to the relevant version of the index

CCAForecast_P###_xxxxx.csv	
Attribute	**Description**
Date	Report date
Valid_From	Date (start of the day) for which the Constituent is active, by default correspond to Date, or a future date
Valid_To	Date (End of the day) until when the Constituent is active, by default correspond 99991231, or a defined date in the future
Index_Symbol	Index master symbol
Internal_Key	Constituent unique identifier
ISIN	Constituent ISIN
Company_Name	Constituent name
RIC_Code	Constituent Reuters ticker
BBG_Code	Constituent Bloomberg ticker
SEDOL	Constituent SEDOL Identifier (only displayed if Licensed)
Country	Constituent ISO country code
Currency	Constituent ISO currency code
Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide
Industry	Constituent sector classification code (industry level)
Supersector	Constituent sector classification code (Supersector level)
Sector	Constituent sector classification code (Sector level)
Subsector	Constituent sector classification code (Subsector level)
[Reserved]	Columns reserved in case new data is to be added
Date_Effective	Date (start of the day) when Event will be effective in the corresponding index
Corporate_Action_Type	Event taking place in the corresponding index. Can take the following values: ADDITION; DELETION; ATTRIBUTE CHANGE
New_Internal_Key	Constituent unique identifier
New_ISIN	Constituent ISIN on next dissemination day
New_Company_Name	Constituent name on next dissemination day
New_RIC_Code	Constituent Reuters ticker on next dissemination day
New_BBG_Code	Constituent Bloomberg ticker on next dissemination day
New_SEDOL	Constituent SEDOL Identifier on next dissemination day (only displayed if Licensed)
New_Country	Constituent ISO country code on next dissemination day
New_Currency	Constituent ISO currency code on next dissemination day
New_Exchange	Stock exchange where the constituent is traded on next dissemination day
New_Industry	Constituent Industry Classification Benchmark code (industry level) on next dissemination day
New_Supersector	Constituent Industry Classification Benchmark code (Supersector level) on next dissemination day
New_Sector	Constituent Industry Classification Benchmark code (Sector level) on next dissemination day
New_Subsector	Constituent Industry Classification Benchmark code (Subsector level) on next dissemination day
[Reserved]	Columns reserved in case new data is to be added

Overview of the Selection Lists (ex-Ranking Lists) file format change

The Public Selection List will have the same file format for all indices which require a Selection List and will contain relevant information according to the index methodology. As part of the file enhancement, security static data such as the *Internal_key*, the *RIC (Refinitiv ID)* and the *Exchange* it belongs to, will be displayed. Moreover, for some indices such as for DAX 50 ESG the file will contain a rank for each ranking criteria in place.

For **DAXplus Maximum Dividend Index**, the **Public Selection Lists** (ex-Ranking Lists Core) are disseminated on a **semi-annual basis** (May and November) on the **4th trading day** as from 22:00 CET and are publicly available on www.stoxx.com > Home > Resources > Reports > Selection Lists
The Public Selection Lists are displayed for each Index Main Symbol in csv format and will have a format change as defined in section 4.4 of the Index Files Guide.

For the **DAXplus Maximum Dividend Index**, the **changes** to the **Public Selection Lists file format** will be effective on **May 7th, 2024**.

The graphic below provides an overview of the changes (highlighted in green) to the Public Selection Lists.

Current: sl_xxxxx_YYYYMM.csv	
Attribute	**Description**
Date	Date at which the file is generated
Cut-off Date	Ranking list cut-off date
Index Trading Symbol	Index Trading Symbol or Alpha code if Index Trading Symbol is unavailable
Index Name	Index Name
Index ISIN	Index ISIN
Trading Symbol	Constituent Trading Symbol
Instrument	Constituent Name
ISIN	Constituent ISIN
Current Index Membership	Constituent Index Membership
Rank MarketCap	Current month constituent ranking by Market Capitalization
ESG Rank	Current month constituent ranking by ESG score – only display for ESG indices
Index Membership Possible	Indicator whether constituent is eligible to enter the index ("No" or blank)
Comment	Additional Comments or Empty ("Other share type in selection index", "Other share type is ranked", "Exclusion List", "30 days rule, "No VWAP", "ESG criteria not fulfilled", "No ESG score available" or blank)

New: slpublic_xxxxx_YYYYMMDD.csv	
Attribute	**Description**
Creation_Date	Date at which the file is generated
Index_Symbol	Index Symbol
Index_Name	Index Name
Internal_Key	Unique identifier of the constituent
ISIN	Constituent ISIN
RIC	Constituent Reuters ticker
Instrument_Name	Constituent Name
Country	Constituent ISO country code
Currency	Constituent ISO currency code
Exchange	Stock exchange where the constituent is traded as written in the Index Methodology Guide
Index Membership	Company flag (Y or Blank) Contains Index Main Symbol for DAX branded indices
FF Mcap (MEUR)	Free float market capitalization in Millions in currency EUR
Rank (FINAL)	New Ranking of constituents according to Index methodology: for example - Rank in the Selection List per FF MCAP for DAX Selection indices - Rank in the Selection List per 12-month turnover for Scale 30 index - Rank in the Selection List per dividend yield for DAXPlus Maximum Dividend, DivDAX and DivMSDAX
Rank (PREVIOUS)	Previous Ranking of constituents according to Index methodology: for example - Rank in the Selection List per FF MCAP for DAX Selection indices - Rank in the Selection List per 12-month turnover for Scale 30 index - Rank in the Selection List per dividend yield for DAXPlus Maximum Dividend, DivDAX and DivMSDAX
Comment	Additional Comments or Empty DAX Selection Indices ("Other share type in selection index", "Other share type is ranked", "Exclusion List", "30 days rule, "No VWAP", "ESG criteria not fulfilled", "No ESG score available" or blank) Scale Indices ("Not traded on Xetra", "30 Days Rule") Dax+ MaxDiv Indices, DivDAX and DivMSDAX "No dividend within next chaining period / dividend yield last period / rank value = minimum dividend yield next period" "ADTV and/or Free-Float Market Cap and/or Price Momentum below limit"
Rank 2 (FINAL)	New Ranking of constituents, applicable only for indices which are using a double ranking methodology. For example Rank in the Selection List per by ESG score for DAX 50 ESG
Rank 2 (PREVIOUS)	Previous Ranking of constituents, applicable only for indices which are using a double ranking methodology. For example Rank in the Selection List per by ESG score for DAX 50 ESG

The Selection List for Licensees will have the same file format for all indices which require a Selection List and will contain relevant information according to the index methodology. As a result, some columns will remain empty if they are not relevant for the index selection or restricted due to Third-Party Data Licensees.
As part of the file enhancement, security static data such as the *Internal_key*, the *RIC (Refinitiv ID)*, the *Exchange* it belongs to and the *Industry classification* will be displayed. Moreover, for specific indices such as for DAX 50 ESG, the file will contain a rank for each ranking criteria in place, while for the DAXplus Maximum Dividend further relevant information related to the Dividend or the Price.
Please note that information that are not relevant or not defined as a criterion in the Index Methodology, will not be displayed in the Selection List of any other Indices, i.e., information related to Basic criteria which are relevant for DAX will not be displayed in the Scale 30 Selection List.

For DAXplus Maximum Dividend Index**,** the **Selection Lists for Licensees (ex-Ranking Lists)** are disseminated on a **semi-annual basis** (May and November) on the **4th trading day** as from 22:00 CET and will be available on https://www.stoxx.com/selection-lists and on iSFTP. The *Selection Lists* for Licensees are displayed for each Index Main Symbol in csv format and will have a format change as defined in section 4.4 of the Index Files Guide.

For the **DAXplus Maximum Dividend Index**, the **changes to the Selection List for Licensees file format** will be effective on **May 7th, 2024**.

The graphic below provides an overview of the changes (highlighted in green) to the Selection List for Licensees.

Technical Information

DAX

Current: INDEXNAME_rkP###.YYYYMMDD.csv	
Attribute	**Description**
Date	Date at which the file is generated
Cut-off Date	Ranking list cut-off date
Index Trading Symbol	Index Trading Symbol or Alpha code if Index Trading Symbol is unavailable
Index Name	Index Name
Index ISIN	Index ISIN
Trading Symbol	Constituent Trading Symbol
Instrument	Constituent Name
ISIN	Constituent ISIN
SEDOL	Constituent SEDOL identifier (only displayed if licensed)
Current Index Membership	Constituent Index Membership
Freefloat Factor	Constituent Freefloat Factor (ff)
Number of Shares	Constituent number of shares
Rank MarketCap	Current constituent ranking by Market Capitalization
Rank MarketCap Previous Month	Previous month constituent ranking by Market Capitalization
MarketCap in Mio Euro	Constituent Market Capitalization
Turnover Rate (12 Month)	Annual turnover rate
Absolute Turnover in Mio Euro (12 Month)	Absolute 12-month turnover in million EUR
ESG Rank	Current constituent ranking by ESG score. Only displayed for DAX50 ESG, otherwise blank.
ESG Rank Previous Month	Previous months constituent ranking by ESG score. Only displayed for DAX 50 ESG, otherwise blank.
Legal Domicile in Germany	Consistent Legal Domicile in Germany ("YES" or "NO")
Operative Headquarters in Germany	Operational Headquarters domiciled in Germany ("YES", "NO" or blank)
Legal Domicile in EU or EFTA	Consistent Legal Domicile in EU or EFTA ("NO" or blank)
Index Membership Possible	Indicator whether constituent is eligible to enter the index ("NO" or blank)
Audit Committee	Indicator whether the requirement of the Audit Committee existence is met ("NO", "Grandfathering Rule" or blank)
Reporting Period End	Date of the end of the reporting period
Annual Financial Report	Indicator about the publication of the annual audited financial report ("Over 90 days", "Over 4 months" or blank)
Half -yearly Financial Report	Indicator about the publication of the half-yearly financial report ("Over 45 days", "Over 3 months" or blank)
Quarterly Financial Report	Indicator about the publication of the quarterly financial report ("Over 45 days", "Over 75 days" or blank)
EBITDA Criteria	Indicator if EBITDA was positive in the two most recent fiscal years ("NO" or blank)
Comment	Additional Comments or Empty ("Other share type in selection index", "Other share type is ranked", "Exclusion List", "30 days rule, "No VWAP", "ESG criteria not fulfilled", "No ESG score available" or blank

New: sl_PXXX_xxxxx_YYYYMMDD.csv	
Attribute	**Description**
Creation_Date	Date at which the file was latest updated
Index_Symbol	Index symbol
Index_Name	Index name
Index ISIN	Index ISIN
Internal_Key	Unique identifier of the constituent
ISIN	Constituent ISIN
SEDOL	Constituent SEDOL
RIC	Constituent Reuters ticker
Instrument_Name	Constituent name
Country	Constituent ISO country code
Currency	Constituent ISO currency code
Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide
Industry	Industry Code (subject to applicable Classification)
Supersector	Supersector Code (subject to applicable Classification)
Sector	Sector code (subject to applicable Classification)
Subsector	Subsector code (subject to applicable Classification)
Index Membership	Company flag (Y or Blank) Contains Index Main Symbol for DAX Selection indices
FF Mcap (MEUR)	Free float market capitalization in Millions in currency EUR
Rank (FINAL)	New Ranking of constituents according to Index methodology: for example - Rank in the Selection List per FF MCAP for DAX Selection indices - Rank in the Selection List per 12-month turnover for Scale 30 index - Rank in the Selection List per dividend yield for DAXPlus Maximum Dividend, DivDAX and DivMSDAX
Rank (PREVIOUS)	Previous Ranking of constituents according to Index methodology: for example - Rank in the Selection List per FF MCAP for DAX Selection indices - Rank in the Selection List per 12-month turnover for Scale 30 index - Rank in the Selection List per dividend yield for DAXPlus Maximum Dividend, DivDAX and DivMSDAX
Comment	Additional Comments or Empty Selection Indices: ("Other share type in selection index", "Other share type is ranked", "Exclusion List", "30 days rule, "No VWAP", "ESG criteria not fulfilled", "No ESG score available" or blank) Scale Indices ("Not traded on Xetra", "30 Days Rule") Dax+ MaxDiv Indices, DivDAX and DivMSDAX "No dividend within next chaining period / dividend yield last period / rank value = minimum dividend yield next period" "ADTV and/or Free-Float Market Cap and/or Price Momentum below limit"
Rank 2 (FINAL)	New Ranking of constituents, applicable for indices which are using a double ranking methodology. For example Rank in the Selection List per by ESG score for DAX 50 ESG
Rank 2 (PREVIOUS)	Previous Ranking of constituents, applicable for indices which are using a double ranking methodology. For example Rank in the Selection List per by ESG score for DAX 50 ESG
Number of Shares	Constituent number of shares
Freefloat Factor	Constituent Freefloat
Turnover Rate	Annual turnover rate (12 Month)
Absolute Turnover	`Absolute turnover in million EUR. Can be 3-month or 12-month turnover in million EUR subject to the index methodology
Operative Headquarters Criteria	Operational Headquarters domiciled in Germany ("YES", "NO" or blank)
Legal Domicile Criteria	Consistent Legal Domicile, in Germany, in EU or EFTA ("NO" or blank)
DCGK Criteria	Indicator if the requirements of the DCGK are not met ("NO" or blank)
Reporting Period End	End date of the reporting period
Annual Financial Report breach	Indicator about the publication of the annual audited financial report ("Over 90 days", "Over 4 months" or blank)
Half -yearly Financial Report breach	Indicator about the publication of the half-yearly financial report ("Over 45 days", "Over 3 months" or blank)
Quarterly Financial Report breach	Indicator about the publication of the quarterly financial report ("Over 45 days", "Over 75 days" or blank)
Price_Momentum	Cumulative return over the last 12 months excluding the most recent month
Close_Price	Constituent closing price on cut-off date
Dividend_Prev_Period	Previous period dividend, in EUR - DAXplus Maximum Dividend -> dividend with ex-date within the past 6 months from the review effective date - DivDAX &DivMSDAX -> dividend with ex-date within the past 12 months from the cut-off date
Dividend_Projected	Projected dividend with ex-date within the next 6 months from the review effective date, in EUR
Dividend_Yield_Prev_Period	Previous period dividend yield - DAXplus Maximum Dividend -> Dividend yield for the past 6 months from the review effective date - DivDAX &DivMSDAX -> Dividend yield for the past 12 months from the cut-off date
Dividend_Yield_Projected	Projected dividend yield - DAXplus Maximum Dividend -> Projected dividend yield for the next 6 months from the review effective date

Current: INDEXNAME_rkP###.YYYYMMDD.csv	
Attribute	**Description**
Date	Date at which the file is generated
Cut-off Date	Ranking list cut-off date
Index Trading Symbol	Index Trading Symbol or Alpha code if Index Trading Symbol is unavailable
Index Name	Index Name
Index ISIN	Index ISIN
Trading Symbol	Constituent Trading Symbol
Instrument	Constituent Name
ISIN	Constituent ISIN
SEDOL	Constituent SEDOL identifier (only displayed if licensed)
Current Index Membership	Constituent Index Membership
Freefloat Factor	Constituent Freefloat Factor (ff)
Number of Shares	Constituent number of shares
MarketCap in Mio Euro	Constituent Market Capitalization
Rank Turnover 12 Month	Current constituent ranking by 12-month turnover
Rank Turnover 12 Month Previous Month	Previous month constituent ranking by 12-month turnover
Turnover in Mio Euro (12 Month)	12-month turnover in million EUR
Comment	Additional Comments or Empty ("Not traded on Xetra", "30 Days Rule" or blank)

Current: INDEXNAME_rkP###.YYYYMMDD.csv	
Attribute	**Description**
ISIN	Constituent ISIN
INSTRUMENT_NAME	Constituent name
MASTER_INDEX	Constituent index membership
THREE_MONTH_TURNOVER	3-month turnover
FREEFLOAT_FACTOR	Constituent Freefloat Factor (ff)
NUMBER_OF_SHARES	Constituent number of shares
MARKETCAP	Constituent Market Capitalization
PRICE_MOMENTUM	Cumulative return over the last 12 months excluding the most recent month
DIVIDEND_IN_EURO	Projected dividend amount to be paid in the next 6 months, in EUR
PIT_CLOSE	Constituent closing price on cut-off date
DIVIDEND_YIELD	Constituent projected dividend yield
RANK	Current constituent ranking by dividend yield
DIVIDEND_YIELD_PREV_PERIOD	Previous ranking list constituent dividend yield
RANK_DESCRIPTION	Text "No dividend within next chaining period / dividend yield last period / rank value = minimum dividend yield next period" or blank
EXCLUSION_REASON	Text "ADTV and/or Free-Float Market Cap and/or Price Momentum below limit" or blank
WEIGHT_UNCAPPED	Indicative weight in the future index composition (uncapped)
WEIGHT_FINAL	Indicative weight in the future index composition (final)

Overview of the Component Announcement and Underlying Data Announcement (ex-Business Forecast) file format change

For the convenience of DAX Clients, STOXX Ltd will introduce a new file called **"Component Announcement"** which will have the **same structure as the Underlying Data Announcement**. For the **DAXplus Maximum Dividend Index,** it will be disseminated on a **semi-annual basis** (May and November) on the **4th trading day** as from 22:00 CET.
The information displayed in the Component Announcement such as current and new index membership and addition or deletion indicators will allow clients to anticipate the index composition to be implemented at the review effective date, in addition to the public announcement. However, information relevant to shares, free-float or weight will only be made available within the Underlying Data Announcement to reflect the latest changes prior to the Review effective date. For further information on the publication date related to Review and Rebalancing changes, please refer to the DAX Equity Index Methodology Guide.

The Component Announcement file will be displayed for each Index Main Symbol in csv format and will be available on https://www.stoxx.com/review-reports and on iSFTP. The file format description is available in section 4.5 of the Index Files Guide.

For **DAXplus Maximum Dividend Index,** the **changes to the Component Announcement file format** will be effective on **May 7th, 2024.**

The graphic below provides an overview of the new Component Announcement file for Licensee

New: qr_P###_xxxxx_YYYYMMDD.csv	
Attribute	**Description**
Creation_Date	Date at which the file was latest updated
Index_Symbol	Index symbol
Index_Name	Index name
Internal_Key	Unique identifier of the constituent
ISIN	Constituent ISIN
SEDOL	Constituent SEDOL (subject to Third-Party data license)
RIC	Constituent Reuters ticker
Instrument_Name	Constituent name
Country	Constituent ISO country code
Currency	Constituent ISO currency code
Exchange	Stock exchange where the constituent is traded
Industry	Industry Code (subject to applicable Classification)
Supersector	Supersector Code (subject to applicable Classification)
Sector	Sector code (subject to applicable Classification)
Subsector	Subsector code (subject to applicable Classification)
Close_Price	*Not filled for Component Announcement*
Close_Price_Currency	*Not filled for Component Announcement*
New_Shares	*Not filled for Component Announcement*
New_Float	*Not filled for Component Announcement*
New_CapFactor	*Not filled for Component Announcement*
New_WeightFactor	*Not filled for Component Announcement*
New_Mcap_Units	*Not filled for Component Announcement*
Weights	*Not filled for Component Announcement*
Index_Membership_Previous	Flag of the constituent in the index until review implementation date ("Y" or empty)
New_Index_Membership	New flag of the constituent in the index effective at the next review date ("Y" or empty)
Changes	Constituent changes between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion" or empty)

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The Underlying Data Announcements for Licensees will contain relevant information related to the final index composition, including **Close Price, Number of Shares, Free-Float and Weights** of the future Index composition to be implemented at the review effective date. Please note that some columns may remain empty if they are not relevant for the index selection or are restricted due to Third-Party Data Licensees.

For **DAXplus Maximum Dividend Index,** the **Underlying Data Announcements for Licensees** will be disseminated on a **semi-annual basis** (May and November) on the **4th trading day** as from 22:00 CET for each Index Main Symbol in csv format and will be available on https://www.stoxx.com/review-reports and on iSFTP. The file format description is available in section 4.4 of the Index Files Guide.

For DAXplus Maximum Dividend Index, the changes **to the Underlying Data Announcements file format** will be effective on **May 7th, 2024.**

The graphic below provides an overview of the changes (highlighted in green) to the Underlying data Announcements for Licensees.

Current: INDEXNAME_BF.YYYYMMDD.xls

Attribute	Description
FACT_DATE	Review cut-off date
ISIN	Constituent ISIN
INSTRUMENT_ NAME	Constituent name
DIVIDEND_IN_EURO	Projected dividend amount to be paid in the next 6 months, in EUR
PIT_CLOSE	Constituent closing price on cut-off date
DIVIDEND_YIELD	Constituent projected dividend yield
WEIGHT_ UNCAPPED	Indicative weight in the future index composition (uncapped)
WEIGHT_FINAL	Indicative weight in the future index composition (final)

New: qr_P###_xxxxx_YYYYMMDD.csv

Attribute	Description
Creation_Date	Date at which the file was latest updated
Index_Symbol	Index symbol
Index_Name	Index name
Internal_Key	Unique identifier of the constituent
ISIN	Constituent ISIN
SEDOL	Constituent SEDOL (subject to Third-Party data license)
RIC	Constituent Reuters ticker
Instrument_Name	Constituent name
Country	Constituent ISO country code
Currency	Constituent ISO currency code
Exchange	Stock exchange where the constituent is traded as written in the Stoxx Index Methodology Guide
Industry	Industry Code (subject to applicable Classification)
Supersector	Supersector Code (subject to applicable Classification)
Sector	Sector code (subject to applicable Classification)
Subsector	Subsector code (subject to applicable Classification)
Close_Price	Constituent closing price at the cut-off date (adjusted for CAs)
Close_Price_Currency	Currency of the Constituent close price
New_Shares	Number of shares effective at the next Review date (only filled for MCAP weighted indices)
New_Float	Free Float factor effective at the next Review date (only filled for MCAP weighted indices)
New_CapFactor	Constituent capping factor effective at the next Review date
New_WeightFactor	Constituent weightfactor effective at the next review date (only filled for attribute weighted indices)
New_Mcap_Units	New Market Capitalization effective at next Review date
Weights	Indicative weight of the constituent
Index_Membership_Previous	Flag of the constituent in the index until review implementation date ("Y" or empty / "S", "M", "L" or empty for size indices)
New_Index_Membership	New flag of the constituent in the index effective at the next review date ("Y" or empty / "S", "M", "L" or empty for size indices)
Changes	Constituent changes between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion" or empty)

Appendix 1. Overview of the affected indices

Full Name	Type	Curr	ISIN	Symbol	Index Main Symbol	Reuters	Bloomberg
DAXplus Maximum Dividend	Price	EUR	DE000A0XXEA4	DXMDIVPR	DXMDIVPR	.DAXMDIVPR	DXMDIVPR INDEX
DAXplus Maximum Dividend	Total Return	EUR	DE000A0XXDZ3	DXMDIVTR	DXMDIVPR	.DAXMDIVTR	DXFAMT INDEX
DAXplus Maximum Dividend	Net Return	EUR	DE000A2L0415	DXMDIVNR	DXMDIVPR	.DAXMDIVNR	DXMDIVNR INDEX