

Zug, February 28th, 2024

Clarification on usage of DAX Equity Daily files and Corporate Action Forecast files between March 11th and the effective date of the new DAX Index Methodologies, March 18th, 2024

Dear Customer,

STOXX Ltd. announces that following the announcements of the [Technical Migration of DAX Indices into a New Index Data Distribution System](#) and the [Publication of DAX files will be discontinued on MD+Si after the close of March 15th, 2024](#), the following set of files will need to be used to retrieve official composition level data for the DAX Equity Indices as defined in this [communication](#).

This Technical Announcement provides further information regarding the distribution of:

- Close and Open Composition files between March 15th – 18th for DAX Equity Indices.
- Corporate Action Forecast files as from March 11th for DAX Equity Indices

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

- 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 commercial packages, per Index 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.
- 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.

Close and Open Composition files between March 15th – 18th for DAX Equity Indices

The official close composition of the DAX Equity Indices for March 15th, 2024 will be available on the Current Index Data Distribution System.

Please note that **the Next Day tab of the current composition files** listed in the table below (see column with header “For close composition on March 15th, 2024 – use Current File Name”) **will not be populated on March 15th, 2024**. Additionally, **the next dissemination day files** (_ND files) **will not be disseminated on March 15th, 2024**.

The Open Composition files of the DAX Equity indices **for March 18th, 2024** listed in the table below (see column with header “For open composition for March 18th, 2024 – use New File”) **are scheduled to be produced** at the end of day Friday March 15th, 2024. However, it is expected that there will be a delay in the generation of the new open file for live indices, and the new files are expected to be available during the weekend, **no later than Sunday March 17th, 2024**. An e-mail alert will be available as soon as the files are made available.

File type	For close composition on March 15 th , 2024 – use Current File Name	For open composition for March 18 th , 2024 – use New File	Index File Guide
Index Composition Report	INDEXNAME_ICR.YYYYMMDD.xls icr_XXXXX.xls	opencomposition_XXXXX.csv components_P###_XXXXX.csv corporateactions_XXXXX.csv	Section 2.2 Section 3.3
Index Weightings File	INDEXNAME_Weighting_File.YYYYMMDD.xls		
Index Weightings Basic	INDEXNAME_IWB.YYYYMMDD.xls INDEXNAME_IWB_TD.YYYYMMDD.csv		
Index Weightings Premium	INDEXNAME_IWP.YYYYMMDD.xls INDEXNAME_IWP_P001.YYYYMMDD.xls INDEXNAME_IWP_TD.YYYYMMDD.csv INDEXNAME_IWP_P001_TD.YYYYMMDD.csv		
Index Weightings Currency	INDEXNAME_IWC.YYYYMMDD.xls INDEXNAME_IWC_P001.YYYYMMDD.xls		

For further information on the new file layout and names of the DAX daily files, please refer to the [DAX Daily Reports - New file name and format change effective March 18th, 2024](#) announcement we made on September 19th, 2023.

Corporate Action Forecast files as of March 11th for DAX Equity Indices

The **current Corporate Action Forecast files of the DAX Equity Indices** (INDEXNAME_CA_Forecast.YYYYMMDD.xls) will be published until March 15th, 2024, and will be available on the Current Index Data Distribution System. These files will contain Corporate Actions with an **effective date up to March 15th, 2024**.

The Corporate Action events affecting DAX Equity indices effective March 18th, 2024 will be available only in the new Corporate Action Forecast files.

The **new Corporate Action Forecast files will be published as of March 11th, 2024, and will contain Corporate Action events effective as of March 18th, 2024**. It will allow better visibility and implementation of the Corporate Actions affecting the DAX Equity Indices as of March 18th, 2024. It will allow index users to anticipate any action needed to accurately replicate the index as of March 18th, 2024.

During the week of March 11th - 15th, 2024 the Corporate Action Forecast files of the DAX Equity indices will be published as follows:

Delivery channel	File Name	Corporate Actions effective	Technical Documentation
<u>Current</u> Index Data Distribution System	INDEXNAME_CA_Forecast.YYYYMMDD.xls	On or before March 15 th , 2024	Section 2.8 of the DAX Files Guide
<u>New</u> Index Data Distribution System	CAForecast_XXXXX.csv CCAForecast_P###_XXXXX.csv	On or after March 18 th , 2024	Section 3.2 of the Index File Guide

For further information on the new file layout and names of the DAX Corporate Action files, please refer to the [DAX Corporate Action Forecast – New file name and format change](#) announcement we made on September 19th, 2023.

As a reminder and as previously communicated, the **current file name and file format applicable to the DAX Equity Indices** on the Current Index Data Distribution System MD&Si will **not be maintained after March 15th, 2024**.

Please do not hesitate to contact customersupport@stox.com should you have any questions.

For more information on the DAX indices, please visit www.stox.com