

Zug, September 1<sup>st</sup>, 2023

## Results of Market Consultation on the removal of the capping and minimum liquidity requirement from DAXsupersector indices

Dear Sir and Madam,

STOXX Ltd., the operator of Qontigo's index business and a global provider of innovative and tradable index concepts, announces the results of the market consultation on the removal of the capping and minimum liquidity requirement from DAXsupersector indices.

### Results

During the course of the [market consultation](#) conducted from August 8<sup>th</sup>, 2023 to August 22<sup>nd</sup>, 2023, no objections have been received with regards to the proposed methodology changes.

### Affected Indices

- DAXsupersector Basic Materials
- DAXsupersector Consumer Goods
- DAXsupersector Consumer Services
- DAXsupersector FIRE
- DAXsupersector Industrials
- DAXsupersector Information Technology
- DAXsupersector Pharma & Healthcare
- DAXsupersector Utilities

### Decision

STOXX has decided to apply the following methodology changes:

The DAXsupersector index family currently applies an individual component capping of 10%, i.e., at each rebalancing, the component weight is reduced to 10% in case a component exceeds 10% index weight. STOXX will remove the capping entirely from the DAXsupersector index family.

Furthermore, the DAXsupersector index family currently applies a minimum liquidity requirement of EUR 1 million ADTV (average daily traded value) for securities in order to qualify for inclusion in the respective DAXsupersector index. STOXX will remove the minimum ADTV requirement entirely from the DAXsupersector index family.

STOXX intends to implement the changes no later than with the ordinary review on March 18<sup>th</sup>, 2024.