

Zug, February 28th, 2022

Communication concerning DAXglobal Russia and DAXglobal Russia+ Indices

Dear Sir and Madam,

STOXX Ltd., the operator of Qontigo's index business and a global provider of innovative and tradable index concepts, today announces its decision concerning sanctions against Russia announced by European Union, United Kingdom and United States between February 22nd, 2022 and February 27th, 2022.

STOXX Ltd., has taken into consideration the extreme or exceptional market conditions affecting Russian securities constituents of **DAXglobal Russia and DAXglobal Russia+ Indices** which includes restriction on capital flows and market disruption that materially negatively influences the aggregated liquidity, capitalization or tradability of Russia securities, as well as the impossibility for Institutional Investors to physically replicate the performance of an index.

STOXX Ltd., has decided, in line with section 1 Discretion and section 6 Limitations of the Guide to the DAXglobal Indices that

- The Index Review scheduled in March 2022 will not take place
- **Any sanctioned Russian securities constituents** of DAXglobal Russia and DAXglobal Russia+ Indices will be **deleted at close of Friday March 18th, 2022 in local currency of 0.0000001.**
- **A consultation with licensed clients will be conducted** to determine the timeline for Suspension and Termination of DAXglobal Russia and DAXglobal Russia+ Indices.

Consequently, STOXX Ltd., provides hereafter:

- the **list of index constituents to be deleted** from the impacted indices, **at close of Friday March 18th, 2022 in local currency of 0.0000001.**
- The list of affected DAXglobal Russia and DAXglobal Russia+ Indices

List of affected securities

UNIQUE_ID_STOXX	ISIN	RIC	SECURITY_NAME
EV011	RU0008943394	RTKM.MM	Rostelecom Ord Shs
EV024	RU0009062467	SIBN.MM	Gazprom Neft Ord Shs
EV060	RU000A0JPNM1	IRAO.MM	Inter RAO EES Ord Shs
RU00BW	US3682872078	GAZPq.L	PJSC Gazprom ADR CDI
RU00CX	US67812M2070	ROSNq.L	Rosneft Oil Company GDR
RU00DY	US69343P1057	LKOHq.L	PJSC Lukoil Sponsored ADR Representing Ord Shs
RU00G1	US6698881090	NVTkq.L	Pao Novatek GDR
RU00I3	US8688612048	SNGSyq.L	Surgutneftegas Public Joint Adr Ord Shs
RU204R	US80585Y3080	SBNCyq.L	Sberbank Russia Sponsored ADR representing 4 Ord Shs
RU504U	RU000A0JR4A1	MOEX.MM	Moscow Exchange Ord Shs
EV017	RU000A0JP5V6	VTBR.MM	Bank VTB Ord Shs

Internal

List of affected Indices

Full Name	ISIN	Bloomberg	Reuters
DAXglobal Russia (Net Return) EUR	DE000A1EXNW7	DXRN INDEX	.DXRN
DAXglobal Russia (Net Return) GBP	DE000A1EXNY3	DXRGBN INDEX	.DXRGBN
DAXglobal Russia (Net Return) USD	DE000A1EXNX5	DXRUSN INDEX	.DXRUSN
DAXglobal Russia (Price) EUR	DE000A0C4CW4	DXRP INDEX	.DAXRP
DAXglobal Russia (Price) GBP	DE000A0C4C09	DXRGBP INDEX	.DAXRGBP
DAXglobal Russia (Price) USD	DE000A0C4CY0	DXRUSP INDEX	.DAXRUSP
DAXglobal Russia (Total Return) EUR	DE000A0C4CX2	DXRT INDEX	.DAXR
DAXglobal Russia (Total Return) GBP	DE000A0C4C17	DXRGB INDEX	.DAXRGB
DAXglobal Russia (Total Return) USD	DE000A0C4CZ7	DXRUS INDEX	.DAXRUS
DAXglobal Russia+ (Net Return) EUR	DE000A1A4PG0	DXRPTN INDEX	.DXRPTN
DAXglobal Russia+ (Net Return) GBP	DE000A1A4PH8	DXRPGBN INDEX	.DXRPGBN
DAXglobal Russia+ (Net Return) USD	DE000A1A4PJ4	DXRPUSN INDEX	.DXRPUSN
DAXglobal Russia+ (Price) EUR	DE000A0MEPF2	DXRPP INDEX	.DAXRPP
DAXglobal Russia+ (Price) GBP	DE000A0MESZ4	DXRPGBP INDEX	.DAXRPGBP
DAXglobal Russia+ (Price) USD	DE000A0MES12	DXRPUSP INDEX	.DAXRPUSP
DAXglobal Russia+ (Total Return) EUR	DE000A0MEPE5	DXRPT INDEX	.DAXRPT
DAXglobal Russia+ (Total Return) GBP	DE000A0MESY7	DXRPGB INDEX	.DAXRPGB
DAXglobal Russia+ (Total Return) USD	DE000A0MES04	DXRPUS INDEX	.DAXRPUS

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