

Zug, November 29th, 2024

Results and Corrections of the extended Market Consultation on proposed changes to DAX & STOXX indices impacted by the ESMA Guidelines on funds' names using ESG or sustainability-related terms

Dear Sir and Madam,

STOXX Ltd. announces the results of the [market consultation on proposed changes to some of the DAX & STOXX indices impacted by the ESMA Guidelines on funds' names using ESG or sustainability-related terms](#) and announces a correction of announcements on 15 indices which were [published on November 8th, 2024](#).

Results

Overall, the respondents agreed in many proposed methodology changes as shown in the Decision section.

Decision

- I. For the below indices the following changes a switch Sustainalytics to ISS ESG shall be applied at the ordinary index review in **March 2025**.

- EURO iSTOXX Equal Industry ESG 30
- EURO iSTOXX Equal Industry ESG 30 NR Decrement 4%
- EURO iSTOXX Equal Industry ESG 30 NR Decrement 5%
- iSTOXX Global ESG Dividend Trend
- iSTOXX Global ESG Trend Select 30

- II. For the below indices an upgrade to the new Sustainalytics Risk Rating Management scores shall be applied at the ordinary index review in **March 2025**:

- STOXX Europe ESG Leaders Select 30 EUR
- STOXX Global ESG Leaders Select 50 EUR
- EURO iSTOXX ESG Leaders 50 NR Decrement 5%
- STOXX Europe ESG Environmental Leaders Select 30 EUR
- STOXX Global ESG Social Leaders Diversification Select 30 EUR
- iSTOXX Global ESG Select 100
- STOXX Global ESG Leaders Diversification Select 50 EUR
- STOXX Europe ESG Leaders 50
- EURO STOXX ESG Leaders 50
- EURO iSTOXX ESG Leaders 50 GR Decrement 5%
- STOXX Asia/Pacific ESG Leaders 50
- STOXX Europe ESG Environmental Leaders Diversification Select 30 EUR
- STOXX Europe ESG Governance Leaders Diversification Select 30 EUR
- STOXX Europe ESG Governance Leaders Select 30 EUR
- STOXX Europe ESG Leaders Diversification Select 30 EUR
- STOXX Europe ESG Social Leaders Diversification Select 30 EUR
- STOXX Europe ESG Social Leaders Select 30 EUR

STOXX Global ESG Environmental Leaders Diversification Select 30 EUR
STOXX Global ESG Environmental Leaders Select 30 EUR
STOXX Global ESG Governance Leaders Diversification Select 30 EUR
STOXX Global ESG Leaders Diversification Select 50 USD
STOXX Global ESG Leaders Select 50 USD
STOXX Global ESG Social Leaders Select 30 EUR
STOXX North America ESG Leaders 50

III. For the below indices an upgrade to the new Sustainalytics scores shall be applied at the ordinary index review in **March 2025**:

EURO iSTOXX ESG Weighted 50 NR Decrement 5%
EURO iSTOXX Responsibility Screened Select 30
iSTOXX Europe Responsibility Low Vol 30 Decrement 3.5%
iSTOXX Europe Responsibility Low Vol 30

IV. There is no change to any of the proposed changes for the below indices:

STOXX Europe Sustainability Select 30 EUR
STOXX Europe Sustainability Diversification Select 30 EUR

Furthermore, STOXX announces a **correction** of the results of the consultation [published on November 8th, 2024](#). The below indices shall instead be changed as following.

V. For the below indices an upgrade to the new Sustainalytics Risk Rating Management scores shall be applied at the ordinary index review in **March 2025**:

iSTOXX Europe ESG Leaders Additional Exclusions Select 30
iSTOXX Europe ESG Select 30
iSTOXX Global ESG Select 50
iSTOXX Global ESG Select 50 Risk Control 10% RV
iSTOXX North America ESG Select 30
STOXX Global ESG Environmental Leaders
STOXX Global ESG Governance Leaders
STOXX Global ESG Governance Leaders Select 30 EUR
STOXX Global ESG Leaders
STOXX Global ESG Leaders Select 50 Risk Control 10%
STOXX Global ESG Social Leaders

VI. For the below indices an upgrade to the new Sustainalytics scores shall be applied at the ordinary index review in **March 2025**:

EURO iSTOXX ESG Weighted 50
EURO iSTOXX ESG Weighted Additional Exclusions 50
EURO iSTOXX ESG Weighted Additional Exclusions 50 NR Decrement 4%
EURO iSTOXX ESG Weighted Additional Exclusions 50 NR Decrement 4.5%