

Zug, October 9th, 2024

Results of Market Consultation on proposed changes to EURO STOXX 50 ESG, EURO STOXX 50 ESG Filtered and STOXX ESG Broad Market 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 EURO STOXX 50 ESG, EURO STOXX 50 ESG Filtered and STOXX ESG Broad Market Indices impacted by the ESMA Guidelines on funds' names using ESG or sustainability-related terms](#).

Results

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

Decision

I. For the below indices the following changes shall be applied at the ordinary index review in March 2025. The requirement of the underlying universe to be reduced by at least 20% due to ESG exclusions is already fulfilled by the current methodology of these indices.

- Adding additional screens for Coal (>1%), Oil fuels (>10%), Gaseous fuels (>50% / Power Generation), to "Exclude investments in companies referred to in Article 12(1)(a) to (g) of CDR (EU) 2020/1818 (*PAB exclusionary screens*)"
- Switch of legacy Sustainalytics indicators to the equivalent ISS ESG indicators

EURO STOXX 50 ESG

II. For the below indices the following changes shall be applied at the ordinary index review in December 2024. The requirement of the underlying universe to be reduced by at least 20% due to ESG exclusions is already fulfilled by the current methodology of these indices.

- Adding additional screens for Coal (>0%), Oil and Gaseous fuels (>= 10%), Power Generation (>= 50%), to "Exclude investments in companies referred to in Article 12(1)(a) to (g) of CDR (EU) 2020/1818 (*PAB exclusionary screens*)"

EURO STOXX 50 ESG Filtered

III. For the below indices the following changes shall be applied at the ordinary index review in December 2024. The requirement of the underlying universe to be reduced by at least 20% due to ESG exclusions is already fulfilled by the current methodology of these indices.

- Adding additional screens for Coal (>1%), Oil fuels (>10%), Gaseous fuels (>50% / Power Generation), to "Exclude investments in companies referred to in Article 12(1)(a) to (g) of CDR (EU) 2020/1818 (*PAB exclusionary screens*)"
- Switch of legacy Sustainalytics indicators to the equivalent ISS ESG indicators

EURO STOXX ESG Broad Market

STOXX Asia/Pacific 600 ESG Broad Market

STOXX Europe 600 ESG Broad Market

STOXX Europe 600 ESG Broad Market Equal Weight

STOXX Global 1800 ESG Broad Market

STOXX Japan 600 ESG Broad Market

STOXX North America 600 ESG Broad Market

STOXX USA 500 ESG Broad Market

STOXX USA 900 ESG Broad Market