

Zug, September 30th, 2024

Results of 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](#). For remaining indices, an [extension of the consultation](#) is running until end of October 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 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 of these indices and the PAB exclusionary screens are already fulfilled by the current methodology.

- Switch of legacy Sustainalytics indicators to the equivalent ISS ESG indicators

EURO STOXX SRI
STOXX Asia/Pacific 600 SRI
STOXX Europe 600 SRI
STOXX Global 1800 SRI
STOXX Japan 600 SRI
STOXX North America 600 SRI
STOXX USA 500 SRI

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 (>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)"

DAX 30 ESG
idDAX 30 ESG Decrement 4.0%

III. For the below indices the following changes shall be applied at the ordinary index review in December 2024:

- Adding additional screens for Coal (>1%), Oil fuels (>10%), Gaseous fuels (>50% / Power generation), UNGC principles / OECD guidelines to "Exclude investments in companies referred to in Article 12(1)(a) to (g) of CDR (EU) 2020/1818 (*PAB exclusionary screens*)", white phosphorus under Controversial Weapons and coal expansion involvement.

DAX ESG Screened
MDAX ESG Screened

IV. For the below indices an upgrade to the new Sustainalytics score shall be applied at the ordinary index review in December 2024:

iSTOXX Transatlantic EU ESG 70
iSTOXX Transatlantic US ESG 30

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

ISS STOXX Asia/Pacific AC Biodiversity
ISS STOXX Developed Europe Biodiversity
ISS STOXX Developed World Biodiversity
ISS STOXX Emerging Markets Biodiversity
ISS STOXX Europe 600 Biodiversity
ISS STOXX US Biodiversity
ISS STOXX World AC Biodiversity
ISS STOXX World AC Biodiversity Leaders
STOXX China A 900 Large ESG
STOXX Asia/Pacific Climate Awareness Ex Global Compact and Controversial Weapons
STOXX Asia/Pacific Climate Awareness Ex Global Compact Controversial Weapons & Tobacco
STOXX Asia/Pacific Climate Awareness Ex Global Compact Controversial Weapons & Tobacco
STOXX Europe Climate Awareness Ex Global Compact Controversial Weapons & Tobacco
STOXX Global Climate Awareness Ex Global Compact and Controversial Weapons
STOXX Global Climate Awareness Ex Global Compact Controversial Weapons & Tobacco
STOXX North America Climate Awareness Ex Global Compact and Controversial Weapons
STOXX North America Climate Awareness Ex Global Compact Controversial Weapons & Tobacco
EURO iSTOXX Women in Management High Dividend 30
iSTOXX Global Climate Change ESG NR Decrement 4.5%
STOXX Global ESG Select KPIs
STOXX USA ESG Select KPIs
STOXX PSBC China A ESG
iSTOXX Global E-Sustainable Pool
iSTOXX Global S-Sustainable Pool
iSTOXX Global Sustainable Pool