

Zug, June 7th, 2023

Results of the Market Consultation on applying capping on identified Group Entities in STOXX Europe 600 Supersector Indices, EURO STOXX Supersector Indices: 30% / 15% Caps, STOXX Europe 600 Industry 30-15 Indices and STOXX Europe 600 Energy ESG+ Index

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 proposed changes of the methodology of the STOXX Europe 600 Supersector Indices, EURO STOXX Supersector Indices: 30% / 15% Caps, STOXX Europe 600 Industry 30-15 Indices and STOXX Europe 600 Energy ESG+ Index.

Results

During the course of the market consultation conducted from January 27th, 2023 to April 28th, 2023, the respondents agreed with majority on questions 1 and 2 with the proposed methodology changes. On question 3, 40% were in favour and 40% had no opinion. On question 4, it should be noted, that the presented date has passed during the extension. Thus, becoming obsolete, 50% were against and 30% were in favour.

Affected Indices

STOXX Europe 600 Automobiles & Parts

STOXX Europe 600 Banks

STOXX Europe 600 Basic Resources

STOXX Europe 600 Chemicals

STOXX Europe 600 Construction & Materials

STOXX Europe 600 Financial Services

STOXX Europe 600 Food & Beverage

STOXX Europe 600 Health Care

STOXX Europe 600 Industrial Goods & Services

STOXX Europe 600 Insurance

STOXX Europe 600 Media

STOXX Europe 600 Oil & Gas

STOXX Europe 600 Technology

STOXX Europe 600 Telecommunications

STOXX Europe 600 Utilities

STOXX Europe 600 Personal & Household Goods

STOXX Europe 600 Retail

STOXX Europe 600 Travel & Leisure

STOXX Europe 600 Real Estate
STOXX Europe 600 Consumer Products and Services
STOXX Europe 600 Energy
STOXX Europe 600 Food Beverage and Tobacco
STOXX Europe 600 Personal Care Drug and Grocery Stores
STOXX Europe 600 Financials ex Banks
EURO STOXX Automobiles & Parts 30-15
EURO STOXX Banks 30-15
EURO STOXX Basic Resources 30-15
EURO STOXX Chemicals 30-15
EURO STOXX Construction & Materials 30-15
EURO STOXX Financial Services 30-15
EURO STOXX Health Care 30-15
EURO STOXX Industrial Goods & Services 30-15
EURO STOXX Insurance 30-15
EURO STOXX Media 30-15
EURO STOXX Real Estate 30-15
EURO STOXX Retail 30-15
EURO STOXX Technology 30-15
EURO STOXX Telecommunications 30-15
EURO STOXX Travel & Leisure 30-15
EURO STOXX Utilities 30-15
EURO STOXX Consumer Products and Services 30-15
EURO STOXX Energy 30-15
EURO STOXX Food Beverage and Tobacco 30-15
EURO STOXX Personal Care Drug and Grocery Stores 30-15
STOXX Europe 600 Industry Basic Materials 30-15
STOXX Europe 600 Industry Consumer Discretionary 30-15
STOXX Europe 600 Industry Consumer Staples 30-15
STOXX Europe 600 Industry Energy 30-15
STOXX Europe 600 Industry Financials 30-15
STOXX Europe 600 Industry Health Care 30-15
STOXX Europe 600 Industry Industrials 30-15
STOXX Europe 600 Industry Real Estate 30-15
STOXX Europe 600 Industry Technology 30-15
STOXX Europe 600 Industry Telecommunications 30-15
STOXX Europe 600 Industry Utilities 30-15
STOXX Europe 600 Energy ESG+

Decision

STOXX decided to apply the following methodology changes:

Implement a rule that identifies a group entity and apply a capping for group entities and impacted securities at the quarterly reviews for the STOXX Europe 600 Supersectors, EURO STOXX Supersectors 30-15, STOXX Europe 600 Industry 30-15 and STOXX Europe 600 Energy ESG+ Indices:

A **group entity** shall be a group of companies that are related to each other by one company being reported to be the parent of another company by an official filing regardless of holding percentage, or is reported of having majority ownership in an official filing regardless of holding percentage, or is reported as being indirect parent or majority owner regardless of holding percentage, or is holding more than 50% of voting stocks or is reported to hold indirectly more than 50% of the other company.

STOXX will publish a list of identified group entities of the underlying universe on the 1st trading day of the review month (March, June, September and December) at 22:00 CET. It will be based on the underlying universe for the upcoming quarterly index review. The list will be published containing Security Name, identifier and flag indicating group entity.

If a group entity, which consists of 2 or more constituents, is identified within a Supersector 30% / 15% or Industry 30% / 15% index and has a combined uncapped weight above 30% as largest constituent or 15% if not the largest, then the group entity will be capped to its 30% / 15% weight at the index review effective date. The resulting group entity weighting cap factor will be applied to its securities that form the group entity. The weighting cap factors will be published on the second Friday of the review implementation month and calculated using prior Thursday's closing prices. If other constituents of the index are breaching the 30% / 15% threshold, due to the combined weight of the group entity, then the other constituents shall also be capped respectively.

This group entity capping rule shall only apply at quarterly index reviews. An intra-quarter capping of group entities shall not be applied. STOXX intends to implement the changes no later than with the ordinary index review on September 18th, 2023.