

Zug, June 11<sup>th</sup>, 2025

## Results of Market Consultation on proposed changes to the methodology of the STOXX Optimised indices

Dear Sir and Madam,

STOXX Ltd. announces the results of the market consultation on proposed changes to the methodology of the STOXX Optimised indices published on May 15<sup>th</sup>, 2025.

### Results

Overall, the respondents agreed with all proposed methodology changes and the timeline.

### Impacted Indices

ISIN	Index Name
CH0100460499	STOXX Europe 600 Optimised Automobiles & Parts
CH0100460531	STOXX Europe 600 Optimised Banks
CH0124017366	EURO STOXX Optimised Banks
CH0100460572	STOXX Europe 600 Optimised Basic Resources
CH0100460622	STOXX Europe 600 Optimised Chemicals
CH0100460671	STOXX Europe 600 Optimised Construction & Materials
CH0100460747	STOXX Europe 600 Optimised Financial Services
CH0100460838	STOXX Europe 600 Optimised Food & Beverage
CH0100460879	STOXX Europe 600 Optimised Health Care
CH0100460911	STOXX Europe 600 Optimised Industrial Goods & Services
CH0100460952	STOXX Europe 600 Optimised Insurance
CH0100461000	STOXX Europe 600 Optimised Media
CH0100461042	STOXX Europe 600 Optimised Oil & Gas
CH0100461083	STOXX Europe 600 Optimised Personal & Household Goods
CH0100461117	STOXX Europe 600 Optimised Real Estate
CH0100461174	STOXX Europe 600 Optimised Retail
CH0100461216	STOXX Europe 600 Optimised Technology
CH0100461265	STOXX Europe 600 Optimised Telecommunications
CH0100461307	STOXX Europe 600 Optimised Travel & Leisure
CH0100461349	STOXX Europe 600 Optimised Utilities
CH0462353407	STOXX Europe 600 Optimised Consumer Products and Services
CH0462353464	STOXX Europe 600 Optimised Energy
CH0462353522	STOXX Europe 600 Optimised Food Beverage and Tobacco
CH0462359594	STOXX Europe 600 Optimised Personal Care Drug and Grocery Stores

## Decision

Incorporating client feedback received during the market consultation period, STOXX decides to apply the following changes to the methodology of the STOXX Optimised indices:

	Index Rule	New Methodology
(1)	Component Selection	At least ten stocks must remain in the relevant Supersector. <b>In the event that a Supersector contains less than 10 stocks at review effective date, then the rule shall be relaxed as such that all stocks of that Supersector remain in the relevant Supersector.</b>
(2)	Weighting Cap Factors	<p>The following capping procedure is applied to Optimised Supersector indices:</p> <p>1. If the weighting of a component is above the Supersector's weighted average ADTV, it is reduced to that value by introducing a liquidity scaling factor (see Liquidity Scaling Factors).</p> <p>2. A maximum weight cap factor is applied, based on the number of components (n) in the index:</p> <ul style="list-style-type: none"><li>I. If <math>n &lt; 6</math> equal-weight</li><li>II. If <math>6 \leq n &lt; 25</math> apply 18%</li><li>III. If <math>25 \leq n &lt; 40</math> apply 15%</li><li>IV. If <math>n \geq 40</math> apply 10%</li></ul> <p>For the technical index calculation both factors are multiplied and applied as one weighting cap factor.</p>

STOXX will implement the changes resulting from this consultation with the ordinary index review in September 2025.