

Press Release

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Zurich (September 4, 2018) - STOXX Ltd., the operator of Deutsche Börse Group's index business and a global provider of innovative and tradable index concepts, has licensed the iSTOXX Europe ESG Climate Awareness Select 50 Index to Morgan Stanley for the issuance of structured products.

The new index combines sustainability criteria with a high dividend yield and low volatility. The respective (environmental, social, governance) ESG and climate data is compiled by CDP (climate) and Sustainalytics (ESG). This is the first time STOXX combines data sources from these two providers in a single index.

"We are seeing a noticeable shift towards climate-friendly investments from our clients and we are engaging with them, regulators and policy makers to enhance strong climate policy globally," says Jerome Bedouet, Head of Equity Derivative Sales for EMEA at Morgan Stanley. "We are therefore very pleased to collaborate with STOXX on the launch of this innovative index, offering our clients the ability to access this investment theme in a liquid and option-friendly format."

"Strategies combining ESG and smart beta are gaining ground as more asset owners demand responsible investments and the rise of factor investing continues unabated. The iSTOXX Europe ESG Climate Awareness Select 50 Index utilizes both innovative approaches to generate efficient pricing for structured products and offer a portfolio with strong positive performance drivers. This pricing optimization has made a success of the STOXX Select suite of indices among structured products issuers," said Inderpal Gujral, Head of Product at STOXX.

The iSTOXX Europe ESG Climate Awareness Select 50 Index is designed to combine ESG and climate considerations in a single basket, addressing a growing demand from investors to incorporate climate change awareness within a broader ESG factor investment. The selection of stocks within the index is based on data provided by leaders in the field, CDP and Sustainalytics.

The index tracks the performance of 50 climate-conscious companies; it is composed of a balanced universe comprising liquid stocks with low volatility and high dividend yield. The components are selected from a pool of companies that have considered the implications of climate change on their businesses, are implementing initiatives to further their use of renewable energy and are classed as leading companies with regard to ESG criteria.

For further information, please see www.stoxx.com.

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Note to Editors:

About STOXX Limited

STOXX Ltd. is a global index provider, currently calculating a global, comprehensive index family of over 7,500 strictly rules-based and transparent indices. Best known for the leading European equity indices EURO STOXX 50, STOXX Europe 50 and STOXX Europe 600, STOXX Ltd. maintains and calculates the STOXX Global index family which consists of total market, broad and blue-chip indices for the regions Americas, Europe, Asia/Pacific and sub-regions Latin America and BRIC (Brazil, Russia, India and China) as well as global markets.

To provide market participants with optimal transparency, STOXX indices are classified into four categories. Regular “STOXX” indices include all standard, theme and strategy indices that are part of STOXX’s integrated index family and follow a strict rules-based methodology. The “iSTOXX” brand typically comprises less standardized index concepts that are not integrated in the STOXX Global index family, but are nevertheless strictly rules-based. While indices that are branded “STOXX” and “iSTOXX” are developed by STOXX for a broad range of market participants, the “STOXX Customized” brand covers indices that are specifically developed for clients and do not carry the STOXX brand in the index name. Under the Omnient brand, STOXX offers custom indices from its existing index universe.

STOXX indices are licensed to more than 600 companies around the world as underlyings for Exchange Traded Funds (ETFs), futures and options, structured products and passively managed investment funds. Three of the top ETFs in Europe and approximately 25% of all assets under management are based on STOXX indices. STOXX Ltd. holds Europe's number one and the world's number two position in the derivatives segment.

STOXX is part of Deutsche Boerse Group, and also calculates, disseminates and markets the DAX indices. www.stoxx.com

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