

Zug, February 7th, 2023

Results of follow-up Market Consultation on proposed changes to the STOXX Benchmark ESG-X and STOXX Benchmark ESG-X ex Nuclear Power families of indices

Dear Sir and Madam,

STOXX Ltd., the operator of Qontigo's index business and a global provider of innovative and tradable index concepts, has received, as part of the responses to the market consultation from November 16th, 2022, feedback on one of the proposed screens. Recognizing the importance of the input provided, STOXX sought further market opinion on it and therefore conducted a follow-up consultation on proposed changes to the methodology of the STOXX Benchmark ESG-X family of indices, and STOXX Benchmark ESG-X ex Nuclear Power family of indices (including the EURO STOXX ESG-X ex Nuclear Power Single Factor indices and EURO iSTOXX ESG-X & Ex Nuclear Power Multi Factor index). These changes might affect the STOXX ESG-X Select Dividend indices, STOXX ESG-X Factor indices, and various iSTOXX indices, as the parent universe of these indices are the aforementioned families of indices.

Results

During the course of the follow-up market consultation conducted from January 13th, 2023 to January 27th, 2023, clients expressed their support for the proposed change to have an ESG Risk Rating screen instead of the ESG Laggards screen.

Decision

STOXX decided to apply the following methodology changes:

	NEW SCREENS
ESG Risk Rating based on Sustainalytics ESG Risk Ratings dataset	STOXX will exclude companies that Sustainalytics identifies to have a "Severe" ESG Risk Rating, sourced from the Sustainalytics ESG Risk Ratings dataset

STOXX intends to implement the changes, jointly with the potential changes resulting from the follow-up market consultation, no later than with the ordinary review on March 20th, 2023.