

Zug, November 24th, 2023

Results of Market Consultation on proposed changes to the STOXX Low Carbon, STOXX Climate Awareness and STOXX Climate Impact family of indices

Dear Sir and Madam,

STOXX Ltd. announces the results of the market consultation on proposed changes to the STOXX Low Carbon, STOXX Climate Awareness and STOXX Climate Impact family of indices published on October 24th, 2023.

Results

Overall, the respondents agreed with all of the proposed methodology changes.

Decision

STOXX decided to apply the following changes to the methodology of the **STOXX Low Carbon Indices**:

	New screens
(a) Norms Based Screening	STOXX will exclude companies that ISS ESG identifies to have a "RED" Norms Based Screening
(b) Controversial Weapons	STOXX will exclude companies that ISS ESG identifies to be involved Controversial Weapons through the "RED" screening
(c) Tobacco	STOXX will exclude companies that ISS ESG identifies to have: <ul style="list-style-type: none">> 0% Revenues from involvement in the production of tobacco products> 5% Revenues from the wholesale or retail distribution of tobacco products> 5% Revenues from services related to tobacco products
(d) Thermal Coal	STOXX will exclude companies that ISS ESG identifies to have: <ul style="list-style-type: none">> 5% Revenues from thermal coal mining, including any exposure in production or services> 5% Revenues from generation of electric power using coal

(e) Civilian Firearms	<p>STOXX will exclude companies that ISS ESG identifies to have:</p> <ul style="list-style-type: none"> > 0% Revenues from involvement in the production of civilian firearms and/or the provision of related services > 5% Revenues from involvement in the distribution of civilian firearms
(f) Military	<p>STOXX will exclude companies that ISS ESG identifies to have:</p> <ul style="list-style-type: none"> > 10% Revenues from involvement in military equipment and services
(g) Unconventional Oil & Gas Involvement	<p>STOXX will exclude companies that ISS ESG identifies to have:</p> <ul style="list-style-type: none"> > 5% Revenues from the extraction and processing of oil sands > 5% Revenues from the extraction of oil and gas extraction through arctic drilling > 5% Revenues from hydraulic fracturing

STOXX will also enhance the methodology of the **STOXX Climate Awareness and Climate Impact Indices** with these additional screens:

	New screens
(a) Norms Based Screening	STOXX will exclude companies that ISS ESG identifies to have a "RED" Norms Based Screening
(b) Controversial Weapons	STOXX will exclude companies that ISS ESG identifies to involved Controversial Weapons through the "RED" screening
(c) Tobacco	<p>STOXX will exclude companies that ISS ESG identifies to have:</p> <ul style="list-style-type: none"> > 0% Revenues from involvement in the production of tobacco products > 5% Revenues from the wholesale or retail distribution of tobacco products > 5% Revenues from services related to tobacco products
(d) Thermal Coal	<p>STOXX will exclude companies that ISS ESG identifies to have:</p> <ul style="list-style-type: none"> > 5% Revenues from thermal coal mining, including any exposure in production or services > 5% Revenues from generation of electric power using coal
(e) Civilian Firearms	<p>STOXX will exclude companies that ISS ESG identifies to have:</p> <ul style="list-style-type: none"> > 0% Revenues from involvement in the production of civilian firearms and/or the provision of related

	<p>services</p> <p>> 5% Revenues from involvement in the distribution of civilian firearms</p>
(f) Military	<p>STOXX will exclude companies that ISS ESG identifies to have:</p> <p>> 10% Revenues from involvement in military equipment and services</p>
(g) Unconventional Oil & Gas Involvement	<p>STOXX will exclude companies that ISS ESG identifies to have:</p> <p>> 5% Revenues from the extraction and processing of oil sands</p> <p>> 5% Revenues from the extraction of oil and gas extraction through arctic drilling</p> <p>> 5% Revenues from hydraulic fracturing</p>

For all affected indices:

In addition, STOXX will also change the annual review frequency of these indices from December to March of the following year.

STOXX will amend the Carbon Intensity data provider to ISS ESG from CDP. The Carbon Intensity definition [Carbon Intensity = (Scope 1 + Scope 2 GHG emissions) / Revenue (USD million)] remains.

STOXX will implement the change of indices where the annual review shall change from December to March with the ordinary review on December 18th, 2023. In such instance, the annual review of these indices will be performed with the ordinary review on March 18th, 2024, instead of December 18th 2023.

STOXX will implement the changes for all other proposals resulting from this consultation with the ordinary review on March 18th, 2024.