



June 1, 2026

Swisscanto ESGeneration SDG Index Family – Methodology Change Notice

Methodology Change: Morningstar Indexes will implement changes to the methodology of the Swisscanto ESGeneration SDG Index Family. The changes will become effective following the close of the third Friday of July 2026 (July 17, 2026) and will be reflected in index levels from the subsequent business day (July 20, 2026), as part of the regularly scheduled semi-annual index reconstitution.

The changes include:

- A limited refinement to ESG exclusion definitions to improve clarity.
- A targeted update to a sustainability-related exclusion threshold within an existing screen.
- A clarification to a specific exclusion category to support consistent application across the Index Family.

Reason for change: The changes have been introduced to:

- Maintain alignment with evolving ESG regulatory frameworks and industry practices.
- Enhance transparency and clarity in the definition and application of ESG exclusion criteria.

Impacted indexes: This change applies to all indexes within the Swisscanto ESGeneration SDG Index Family, including:

- Swisscanto ESGeneration SDG Switzerland Index.
- Swisscanto ESGeneration SDG World Index.
- Swisscanto ESGeneration SDG USA Index.
- Swisscanto ESGeneration SDG EMU Index.

Expected impact: The changes have been assessed as non-material. Morningstar Indexes does not expect these changes to result in any significant impact on the index objectives, performance characteristics, or portfolio composition.

These changes are reflected in the latest version of the [Swisscanto ESGeneration SDG Index Family Methodology](#), effective following the close of July 17, 2026.

About Morningstar Indexes

Morningstar Indexes was built to keep up with the evolving needs of investors—and to be a leading-edge advocate for them. Our rich heritage as a transparent, investor-focused leader in data and research uniquely equips us to support individuals, institutions, wealth managers and advisors in navigating investment opportunities across major asset classes, styles and strategies. In February 2026, the acquisition of CRSP brought the CRSP Market Indexes—benchmarks for over \$3 trillion in US equities—into the Morningstar Indexes family. Additionally, CRSP's Research Data Products, renowned for their academic rigor, historical depth and accuracy, will further enhance Morningstar's equity research and data capabilities. This integration unites two trusted sources of market insight, reinforcing a shared commitment to transparency, quality, and investor-focused solutions.

indexes.morningstar.com

Contact Us

indexes@morningstar.com