

Morningstar Indexes

July 24, 2024

1 Week Reminder: Index Cessation – Morningstar Sustainable Environment Index Family

Morningstar Indexes will retire the Morningstar Sustainable Environment Index family as a result of the newly released Morningstar Low Carbon Transition Leaders (LCTL) Index family. The new LCTL indexes will act as a replacement.

The [Morningstar Low Carbon Transition Leaders Indexes](#) are designed to provide diversified, broad market exposure to companies leading their sector peers in their readiness for—and action towards—climate transition. Eligible companies from the large-mid cap parent index are grouped by sector and ranked according to their composite Low Carbon Transition Leaders Score, which is based on a combination of a company's current carbon intensity and its Management Score, as measured by Sustainalytics' Low Carbon Transition Rating. The indexes target the best-scoring 50% of companies from each sector (by market cap). The indexes also seek to emphasize companies that report carbon emissions and are reducing their carbon intensity, as well as those whose business activities contribute positively to the environment.

Implementation

The last file delivery day for these indexes will be July 31, 2024.

About Morningstar Indexes

Morningstar Indexes has been designing modern solutions for 20 years, but what makes us truly unique has been more than three decades in development. Our rich history began in 1984, when Morningstar was founded on a promise to empower investors with data and research that is independent and objective. Over time, our collection of data has expanded considerably—and so has its application. Today, Morningstar Indexes draws on unique IP to unlock an extensive range of emerging opportunities for investors of every kind, while providing a robust institutional beta platform for core investing.

Contact Us

morningstar-indexes@alerts-morningstar.com is a no-reply email address. For questions concerning this notification, please contact us at indexes@morningstar.com.

MORNINGSTAR Indexes

This email contains privileged and confidential information and is intended only for the use of the person(s) named above. Any dissemination, distribution, or duplication of this communication without prior written consent from Morningstar is strictly

prohibited. If you have received this message in error, please contact the sender immediately and delete the materials from any computer.