

CONSIDERATION OF ESG FACTORS IN THE BENCHMARK METHODOLOGY	
Item 1. Name of the benchmark administrator.	STOXX Ltd.
Item 2. Type of benchmark.	Equity
Item 3. Name of the benchmark.	Benchmark – STOXX Future Water ESG Index Family - STOXX Thematic Index Family (ESG)
Item 4. Does the methodology take into account ESG factors?	Yes
Item 5. ESG factors taken into account for benchmark family.	
(a)List of environmental factors considered	<p>This benchmark family takes the following environmental factors into account by exclusion: Global Standards Screening; Controversy Ratings; Environmental Ratings, Overall ESG Ratings; Unconventional Oil & Gas; Conventional Oil & Gas; Thermal Coal; Genetically Modified Plants & Seeds; Pesticides; Palm Oil; Power Generation from Fossil Fuels; Subsectorial Classification.</p> <p>This benchmark family takes the following environmental factors into account by selection: Environmental Ratings, Overall ESG Ratings.</p> <p>This benchmark family takes the following environmental factors into account by weighting: Environmental Ratings, Overall ESG Ratings; EU Climate Transition Benchmark (EU CTB) requirements; EU Paris Aligned Benchmark (EU PAB) requirements.</p>
(b)List of social factors considered	<p>This benchmark family takes the following social factors into account by exclusion: Global Standards Screening; Controversy Rating; Social Rating, Overall ESG Rating; Controversial Weapons; Weapons (Small Arms & Military Contracting); Nuclear Power; Tobacco; Adult Entertainment; Alcoholic Beverages; Fur & Speciality Leather; Gambling; Abortion; Contraceptives; Human Embryonic Stem Cells; Genetically Modified Plants & Seeds; Predatory Lending; Subsectorial Classification.</p> <p>This benchmark family takes the following social factors into account by selection: Social Rating; Overall ESG Rating.</p> <p>This benchmark family takes the following social factors into account by weighting: Social Rating; Overall ESG Rating.</p>
(c)List of governance factors considered.	<p>This benchmark family takes the following governance factors into account by exclusion: Global Standards Screening; Governance Rating; Overall ESG Rating.</p> <p>This benchmark family takes the following governance factors into account by selection: Governance Rating; Overall ESG Rating.</p> <p>This benchmark family takes the following governance factors into account by weighting: Governance Rating; Overall ESG Rating.</p>
Item 6. ESG factors applied for the stated benchmark.	

(a)List of environmental factors considered	UN Global Compact Violations	Exclusion
	Product Involvement – Coal	Exclusion
	Product Involvement- Unconventional Oil & Gas	Exclusion
	Product Involvement- Fossil Fuels	Exclusion
	Product Involvement- Nuclear power	Exclusion
	Environmental Protection controversy	Exclusion
	Carbon Intensity	Exclusion
	Energy Consumption Intensity	Exclusion
	ISS-ESG SDG 6 Impact rating	Exclusion
	ISS-ESG Corporate rating	Exclusion
(a)List of social factors considered	UN Global Compact Violations	Exclusion
	Human rights controversy	Exclusion
	Business Involvement – Controversial Weapons	Exclusion
	Product Involvement – Tobacco	Exclusion
	Product Involvement- Civilian Firearms	Exclusion
	Product Involvement- Military Equipment	Exclusion
	ISS-ESG Corporate rating	Exclusion
(c)List of governance factors considered.	UN Global Compact Violations	Exclusion
	ISS-ESG Corporate rating	Exclusion
Description of factors considered.	<p>UNGC Violations: ISS-ESG Screening provides an assessment of a company's impact on stakeholders and the extent to which a company causes, contributes or is linked to violations of international norms and standards (UNGC, OECD, UNGPs and their underlying conventions).</p> <p>Human rights controversy: Companies are assessed based on their worst-Case Severity Indicator within the Key Thematic Area Fundamental Human Rights. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment and considers the degree of corporate involvement.</p> <p>Environmental Protection controversy: Companies are assessed based on their worst-Case Severity Indicator within the Key Thematic Area Environmental Protection. The Case Severity Indicator is a measure of the reported risk or impact on society or the environment and considers the degree of corporate involvement.</p> <p>Controversial Weapons: ISS-ESG assesses companies' involvement in banned or controversial weapons, including cluster munitions, anti-personnel mines, depleted uranium, nuclear weapons, and biological and chemical weapons.</p> <p>Product Involvement: ISS-ESG's Product Involvement Research identifies companies' involvement on a range of product involvement categories.</p>	

	<p>Carbon intensity: STOXX will exclude companies that ISS-ESG identifies to have total (Scope 1 + Scope 2) carbon emissions intensity ≥ 1500</p> <p>Energy Consumption Intensity: STOXX will exclude companies that ISS-ESG identifies to have energy consumption in GWh per million EUR of revenue.</p> <p>ISS-ESG Corporate Rating: STOXX will exclude all companies that ISS-ESG identifies to have an ISS-ESG overall ESG Rating of D-, D, D+ or which are not rated.</p> <p>ISS-ESG SDG 6 Impact Rating: STOXX will exclude companies that ISS-ESG identifies to have an ISS-ESG SDG 6 Clean Water and Sanitation.</p> <p>More detailed information on the application of these categories is available within the relevant methodology guides. https://www.stoxx.com/rulebooks</p>
Item 7. Data and standards used	
(a) Data input.	<p>The data are sourced externally from:</p> <ul style="list-style-type: none"> i. Data is offered through ISS ESG, the sustainable investment arm of Institutional Shareholder Services Inc. https://www.issgovernance.com/esg/
(b) Verification and quality of data.	<p>The verification and quality of data are checked both externally and internally by automated and manual quality assurance processes involving, inter alia, change control; change mapping; ID mapping; exception reporting; pre-publication reviews; continuous incident monitoring; quarterly rebalancing and centralised definitions.</p>
(c) Reference standards	<p>UNGC Violations: The United Nations Global Compact (UNGC) Principles, the Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises, the UN Guiding Principles on Business and Human Rights (UNGPs), and their underlying conventions.</p> <p>Controversial Weapons: International treaties and conventions used to define Controversial Weapons include Non-proliferation Treaty (1968), Biological and Toxin Weapons Convention (1972), Chemical Weapons Convention (1997), Anti-Personnel Mine Ban Convention (1999), Convention on Cluster Munitions (2008), United Nations Convention on Certain Conventional Weapons (1980), and Convention on the Physical Protection of Nuclear Material (1980).</p>
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