

# Index Family: ECPI GLOBAL ESG HYDROGEN ECONOMY

ESG Disclosure as of May, 29 2026

## ESG FACTORS

### Section 1 - Consideration of ESG Factors

|   |           |
|---|-----------|
| <b>Item 1.</b> Name of the benchmark administrator. | Stoxx Ltd |
|---|-----------|

|   |        |
|---|--------|
| <b>Item 2.</b> Type of benchmark or family of benchmarks. | EQUITY |
|---|--------|

| Item 3. Name of the benchmark or family of benchmarks. | Index Name                                       | Index Code | Classification            |
|--|--|------------|---------------------------|
|  | ECPI Global ESG Hydrogen Economy                 | GALPHH2P   | Non-significant benchmark |
|  | ECPI Global ESG Hydrogen Economy TR              | GALPHH2R   | Non-significant benchmark |
|  | ECPI Global ESG Hydrogen Economy NTR             | GALPHH2N   | Non-significant benchmark |
|  | ECPI Global ESG Hydrogen Economy NTR 3.5% Decrem | GALPHH2D   | Non-significant benchmark |

|   |                              |  |
|---|------------------------------|--|
| <b>Item 4.</b> Are there in the portfolio of the benchmark administrator any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives or benchmarks that take into account ESG factors? | <input type="checkbox"/> YES | <input checked="" type="checkbox"/> NO |
|---|------------------------------|--|

|  |   |                             |
|--|---|-----------------------------|
| <b>Item 5.</b> Does the benchmark or family of benchmarks pursue ESG objectives? | <input checked="" type="checkbox"/> YES | <input type="checkbox"/> NO |
|--|---|-----------------------------|

**Item 6.** Where the response to Item 5 is positive, provide below the details (score) in relation to the ESG factors listed in Annex II for each family of benchmarks at aggregated level.

The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks.

#### ESG Ratings Of The Benchmark

|                      |     |
|----------------------|-----|
| ESG RATING           | EE  |
| ENVIRONMENTAL RATING | EE  |
| SOCIAL RATING        | EE  |
| GOVERNANCE RATING    | EE+ |

#### ESG Rating of top 10 Holdings

|                      |     |
|----------------------|-----|
| ESG RATING           | EE  |
| ENVIRONMENTAL RATING | EE  |
| SOCIAL RATING        | EE- |
| GOVERNANCE RATING    | EE+ |

#### Top 10 Positions

| COMPANY                          | WEIGHT | ESG RATING | COMPANY    | WEIGHT | ESG RATING |
|----------------------------------|--------|------------|------------|--------|------------|
| Bloom Energy Corp                | 4.50%  | EE-        | Acciona SA | 2.84%  | EE+        |
| Garrett Motion Inc.              | 3.79%  | EE         | Umicore    | 2.81%  | EE+        |
| Plug Power Inc                   | 3.75%  | EE-        | Nexans SA  | 2.78%  | EE         |
| Infratil Ltd                     | 3.17%  | EE-        | Nordex SE  | 2.78%  | EE         |
| Sensata Technologies Holding plc | 3.07%  | EE+        | Orsted     | 2.78%  | EE         |

#### List of environmental, Social and Governance factors

| ENVIRONMENTAL                       | COVERAGE (%) | SCORE       |
|-------------------------------------|--------------|-------------|
| High Climate Impact Sector Exp. (%) | 100.00       | 96.83       |
| GHG intensity (tonnes CO2e/USD mn)  | 97.57        | 284.08      |
| GHG reported vs estimated (%)       | 97.57        | 86.02/13.98 |
| Brown Sector Exposure (%)           | 100.00       | 16.43       |
| Green Sector Exposure (%)           | 100.00       | 44.92       |
| Climate-related physical risk score | 97.57        | 46.95       |

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## List of environmental, Social and Governance factors

| <b>SOCIAL</b>  | <b>COVERAGE (%)</b> | <b>SCORE</b> |
|--|---------------------|--------------|
| Controversial Weapons Exp. (%)                             | 100.00              | 0.00         |
| Tobacco Exposure (%)                                       | 100.00              | 0.00         |
| Number Social Violations                                   | 100.00              | 0.00         |
| Adherence to ILO Principles (%)                            | 100.00              | 100.00       |
| Gender Pay Gap (%)   | 46.89               | 44.18        |
| Female to Male Board Members                               | 100.00              | 0.62         |
| Work Related Accidents (%)                                 | 100.00              | 2.24         |
| Corruption/Bribery (%)                                     | 100.00              | 0.00         |
| Corruption/Bribery (# of convictions)                      | 100.00              | 1.00         |
| Corruption/Bribery (fines and settlements in EUR millions) | 100.00              | 0.00         |
| <b>GOVERNANCE</b>  | <b>COVERAGE (%)</b> | <b>SCORE</b> |
| Independent Board Members (%)                              | 100.00              | 70.47        |
| Female Board Members (%)                                   | 100.00              | 35.98        |

## ESG factors calculation and display methodology

| <b>ESG FACTOR</b>  | <b>CALCULATION FORMULA</b>   | <b>DATA SOURCE</b> |
|--|--|--------------------|
| ESG RATING   | Weighted average ESG rating of the benchmark   | ECPI               |
| ENV RATING   | Weighted average environmental rating of the benchmark   | ECPI               |
| SOC RATING   | Weighted average social rating of the benchmark  | ECPI               |
| GOV RATING   | Weighted average governance rating of the benchmark  | ECPI               |
| TOP 10 POSITIONS   | Overall ESG rating of top ten benchmark constituents by weighting in the benchmark   | ECPI               |
| High Climate Impact Sector Exposure (%)                    | Benchmark exposure to activities included in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006  | TRUCOST            |
| GHG intensity (tonnes CO2e/USD mn)                         | Greenhouse gas (GHG) intensity of the benchmark  | TRUCOST            |
| GHG reported vs estimated (%)                              | Percentage of GHG emissions reported versus estimated  | TRUCOST            |
| Brown Sector Exposure (%)                                  | Benchmark exposure to activities included in Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006  | TRUCOST            |
| Green Sector Exposure (%)                                  | Benchmark exposure to activities included in the environmental goods and services sector, as defined in Article 2, point (5) of Regulation (EU) No 691/2011  | TRUCOST            |
| Climate-related physical risk score                        | Exposure of the benchmark portfolio to climate-related physical risks, expressed as a weighted average physical risk score with exposure to a moderate climate change scenario in the year 2030. Scores are represented as values from 1 (lowest risk) to 100 (highest risk) | TRUCOST            |
| Controversial Weapons Exposure (%)                         | Weighted average percentage of benchmark constituents in the controversial weapons sector  | ECPI               |
| Controversial Weapons                                      | Cluster Munitions, Landmines, Nuclear and Depleted Uranium Weapons, Biological/Chemical Weapons  | ECPI               |
| Tobacco Exposure (%)                                       | Weighted average percentage of benchmark constituents in the tobacco sector  | ECPI               |
| Number of Social Violations                                | Number of benchmark constituents subject to very severe controversies related to Human Rights and Labour Rights  | ECPI               |
| Adherence to ILO Principles                                | Weighted average percentage of benchmark constituents with no significant labour related controversies   | ECPI               |
| Gender Pay Gap (%)   | Weighted average gender pay gap  | LSEG               |
| Female to Male Board Members                               | Weighted average ratio of female to male board members   | LSEG               |
| Work Related Accidents (%)                                 | Weighted average percentage of benchmark constituents with significant health & safety related controversies   | ECPI               |
| Corruption/Bribery (# of convictions)                      | Numbers of convictions for violations of anti-corruption and anti-bribery laws.  | ECPI               |
| Corruption/Bribery (fines and settlements in EUR millions) | Amount of fines for violations of anti-corruption and anti-bribery laws.   | ECPI               |
| Independent Board Members (%)                              | Weighted average percentage of board members who are independent   | LSEG               |
| Female Board Members (%)                                   | Weighted average percentage of female board members  | LSEG               |

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**Item 7.** Where the response to Item 5 is positive, provide below the details (score) for each benchmark, in relation to the ESG factors listed in Annex II, depending on the relevant underlying asset concerned.

please refer to item 6

**Item 8.** Data and standards used.

|   |  |
|---|--|
| <p>Description of data sources used to provide information on the ESG factors in the benchmark statement.</p> | <p>ESG metrics are calculated based on ECPI research methodology, and third-party data, including Trucost data, LSEG and publicly available data sources. ESG metrics rely on reported data when available and feasible for ESG dimension measured, otherwise they are based on estimated data or qualitative assessment. Additional details on the ESG disclosure are available in the Benchmark Family Rule Book:</p> <ul style="list-style-type: none"> <li>• ECPI ESG Rating Methodology: <a href="#">Companies</a></li> <li>• Trucost Environmental Data Methodology: <a href="#">Methodology Guide</a></li> <li>• LSEG ESG Scores Methodology: <a href="#">ESG Scores Methodology</a></li> </ul> |
| <p>Reference standards</p>  | <ul style="list-style-type: none"> <li>• UN Global Compact</li> <li>• OECD Guidelines</li> <li>• UN Guiding Principles</li> <li>• UN Sustainable Development Goals</li> <li>• Human rights (UN human rights treaties)</li> <li>• Labour rights (ILO Conventions)</li> <li>• Environmental standards (e.g. Rio Declaration on Environment and Development; Convention on Biological Diversity; Framework Convention on Climate Change; Paris Agreement)</li> <li>• Anti-corruption standards (UN Convention against Corruption)</li> </ul>  |

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## Section 2 - Additional Disclosure Requirements For EU Climate Transition And EU Paris-Aligned Benchmarks

**Item 9.** Where a benchmark is labelled as "EU Climate Transition Benchmark" or "EU Paris-aligned Benchmark", benchmark administrators shall also disclose the following information:

|   |     |
|---|-----|
| forward-looking year-on-year decarbonisation trajectory;  | N/A |
| degree to which the IPCC decarbonisation trajectory (1,5 °C with no or limited overshoot) has been achieved on average per year since creation;   | N/A |
| overlap between those benchmarks and their investable universe, as defined in Article 1, point (e), of Commission Delegated Regulation (EU) 2020/1818, using the active share at asset level. | N/A |

## Section 3 - Disclosure Of The Alignment With The Objectives Of The Paris Agreement

**Item 10.** By the date of application of this Regulation, for significant equity and bond benchmarks, EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks, benchmark administrators shall also disclose the following information.

By 31 December 2021, benchmark administrators shall, for each benchmark or, where applicable, each family of benchmarks, disclose the following information:

|   |     |
|---|-----|
| Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement;   | NO  |
| the temperature scenario, in accordance with international standards, used for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement; | N/A |
| the name of the provider of the temperature scenario used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agreement;             | N/A |
| the methodology used for the measurement of the alignment with the temperature scenario;  | N/A |
| the hyperlink to the website of the temperature scenario used.  | N/A |
| the hyperlink to the website of the temperature scenario used.  | N/A |

### Date on which information has last been updated and reason for the update:

|                |                               |
|----------------|-------------------------------|
| September 2019 | Initial version               |
| February 2020  | Removal of Freedom Indices    |
| May 2023       | Updated Format                |
| April 2024     | Enriched datapoint disclosure |
| 29 May 2026    | Monthly ESG Disclosure        |