



INVESCO ESG BENCHMARK FAMILY: ESG DISCLOSURES

DECEMBER 2022

EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY

Item 1. Name of the benchmark administrator.	Invesco Indexing LLC
Item 2. Type of benchmark or family of benchmarks. <i>Choose the relevant underlying asset from the list provided in Annex II to Commission Delegated Regulation (EU)2020/1816.</i>	Equity
Item 3. Name of the benchmark or family of benchmarks.	Invesco Global Climate Alignment Index
Item 4. Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
<p>Item 5. Where the response to Item 4 is positive, please list below, for each family of benchmarks, those ESG factors that are taken into account in the benchmark methodology, taking into account the ESG factors listed in Annex II to Delegated Regulation (EU) 2020/1816.</p> <p>Please explain how those ESG factors are used for the selection, weighting or exclusion of underlying assets.</p> <p>The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks.</p>	
(a) List of environmental factors considered:	Selection, weighting or exclusion:
(b) List of social factors considered:	Selection, weighting or exclusion:
(c) List of governance factors considered:	Selection, weighting or exclusion:
<p>Item 6. Where the response to Item 4 is positive, please list below, for each benchmark, those ESG factors that are taken into account in the benchmark methodology, taking into account the ESG factors listed in Annex II to Delegated Regulation (EU) 2020/1816, depending on the relevant underlying asset concerned.</p> <p>Please explain how those ESG factors are used for the selection, weighting or exclusion of underlying assets.</p> <p>The ESG factors shall not be disclosed for each constituent of the benchmark but shall be disclosed at an aggregated weighted average value of the benchmark.</p> <p>Alternatively, all of this information may be provided in the form of a hyperlink to a website of the benchmark administrator included in this explanation. The information on the website shall be easily available and accessible. Benchmark administrators shall ensure that information published on their website remains available for five years.</p>	
(a) List of environmental factors considered:	Selection, weighting or exclusion:
(b) List of social factors considered:	Selection, weighting or exclusion:
(c) List of governance factors considered:	Selection, weighting or exclusion:
Hyperlink to the information on ESG factors for each benchmark:	<p>Link to Methodology document including ESG Factors for each benchmark :</p> <p>https://www.invescoindexing.com/en/indexes/equity/IIGCA</p>
Item 7. Data and standards used	
(a) Data input.	

<p>(i) Describe whether the data are reported, modelled or sourced internally or externally.</p> <p>(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.</p>	<p>(i) Sourced externally</p> <p>(ii) CDP, Sustainalytics, Refinitiv and Fossil Free IndexesSM</p>
<p>(b) Verification and quality of data.</p> <p>Describe how data are verified and how the quality of those data is ensured.</p>	<p>(b) CDP: To ensure that the third party verification activities undertaken by companies are broadly comparable, CDP requires verification to be completed in accordance with recognized verification standards. These standards must have a common set of attributes which are set out in the criteria below. Any third party verification standard referenced in a company's submission to CDP will be assessed against these criteria to determine acceptability. Note that "Agreed upon procedures", "pre-assurance" or internal verification is not accepted as verification under the CDP scoring methodology.</p> <p>Sustainalytics:</p> <ul style="list-style-type: none"> • Quality and reliability of our Covered Company and identifier data through automated quality assurance; • Quality and reliability of our proprietary (i.e. research) data through automated quality assurance, prior to publication; • Quality and reliability of standard deliverables through end-of-gate quality assurance process. • Quality and reliability of custom client deliverables through end-of-gate quality assurance processes (automated and manual); • Monitoring and investigating ESG score fluctuations and their root causes using automated tools; <p>Refinitiv: Covering over 250,000 securities in 130 countries to 5 levels of granularity, The Refinitiv Business Classifications (TRBC) is the most comprehensive, detailed, and up-to-date sector and industry classification available. Dedicated, local language speaking analysts utilize company filings, Reuters news, and our corporate actions services in order to assign and maintain a company's activity.</p> <p>Fossil Free Indexes: The Carbon Underground 200™ relies on the IPCC Revised 1996 Guidelines for National Greenhouse Gas Inventories as a methodological framework. The calculation of CO2 emission potential requires several conversions to the raw reserves figure.</p>

(c) Reference standards Describe the international standards used in the benchmark methodology.	(c) Per the data provider, see the response in (b)
Date on which information has been last updated and reason for the update:	12/19/22 – Annual Update