

The Report will be updated annually upon annual refresh of Sustainable Investment input data, subject to any announcements on FTSE Russell website. Historic ESG metrics will be available upon request.

Combined ESG Factors

KPI	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)
ESG rating (v)	77.81	98.52%	74.42	90.99%

Environmental Performance

Attributes	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)
Environmental Rating (v)	79.06	98.52%	75.59	90.99%
Sector exposure	34.43%		36.22%	
Mining, fossil-fuel, and chemicals exposure	0.53%		4.31%	
GHG Intensity (Scope 1&2)	24.05	98.58%	73.60	88.59%
GHG Intensity (Scope 3)	173.25	96.18%	640.53	85.69%
GHG emissions reported (Scope 1&2)	88.58%		83.22%	
Green Bonds	8.74%		4.30%	
Environmental good and services	0.00%		0.04%	

Sector Exposure Breakdown

Sector Exposure BreakDown	Coverage (SI Index)	Coverage (Parent Index)
Agriculture, Forestry And Fishing	0.00%	0.00%
Construction	0.02%	0.55%
Electricity, Gas, Steam And Air Conditioning Supply	7.83%	6.13%
Manufacturing	18.97%	17.31%
Mining And Quarrying	0.00%	1.69%
Real Estate Activities	5.67%	2.52%
Transportation And Storage	0.30%	4.34%
Water Supply; Sewerage, Waste Management And Remediation Activities	0.05%	0.44%
Wholesale And Retail Trade; Repair Of Motor Vehicles And Motorcycles	1.61%	3.24%

Social

Social Performance

Attributes	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)
Social rating (v)	81.77	98.52%	77.35	90.99%
Controversial Weapons**	0.00%	100.00%	1.92%	100.00%
Tobacco %	0.00%	100.00%	1.57%	100.00%
Income Inequality	177.92	32.25%	348.15	36.38%
Gender pay gap	94.09%	35.71%	91.80%	29.96%
Female to male board members	34.86%	72.36%	34.08%	66.74%
Accident rate	3.73%	29.17%	4.47%	26.20%
ILO Due Diligence	11.83%	47.44%	8.92%	40.53%
Anti-Corruption	0.03%	14.52%	0.05%	10.47%
Social violations - Absolute (EU BMR Mandatory) by Issuer Count			42	
Social violations - Relative (EU BMR Mandatory)			3.17%	

Governance

Governance Performance

Attributes	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)
Governance rating (v)	71.56	98.52%	69.35	90.99%
Board Independence % (v ¹)	80.57%	72.20%	79.69%	66.89%
Board Diversity (v ¹)	34.86%	72.36%	34.08%	66.74%

(v) - represents Voluntary disclosure

(1) This disclosure is not a mandatory or voluntary metric required by Commission Delegated Regulation 2020-1816 for fixed income benchmarks.

** Controversial Weapons screening performed against companies involved in anti-personnel mines, nuclear weapons, cluster weapons, biological and chemical weapons, depleted uranium, and white phosphorus munitions, as per the '1997 Anti-Personnel Mine Ban Convention', and 'United Nations Convention on Certain Conventional Weapons'. Data Source: Sustainalytics

© 2023 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB, BR and/or their respective licensors.