

EXPLANATION OF HOW KEY ELEMENTS OF THE BENCHMARK METHODOLOGY REFLECT ENVIRONMENTAL, SOCIAL, AND GOVERNANCE (ESG) FACTORS

Solactive Invesco Developed Markets Multifactor Enhanced
EUR Index NTR



This document provides an explanation of how the key elements of the benchmark methodology reflect ESG factors. It is compiled in accordance with the requirements of point (d) of Article 13 (1) of Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 (the "Benchmarks Regulation") and of the Commission Delegated Regulation (EU) 2020/1817.

General Information

Name of the benchmark administrator	Solactive AG
Type of benchmark or family of benchmarks	Equity
Name of the benchmark or family of benchmarks	Solactive Invesco Developed Markets Multifactor Enhanced EUR Index NTR (DE000SLOP822)
Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	Yes

ESG Factors Applied in the Benchmark Methodology

List of environmental factors considered	<ul style="list-style-type: none">> Companies with any detectable involvement in coal mining, where turnover derived from such activities is 5% or more, are excluded.> Companies with any detectable involvement in burning coal for power generation, where turnover derived from such activities is 5% or more, are excluded.> Companies with any detectable involvement in electricity generation where 10% or more of the fuel mix is derived from coal are excluded.> Companies with any detectable involvement in tar sands operations, where turnover derived from such activities is 20% or more, are excluded.
List of social factors considered	<ul style="list-style-type: none">> Companies with any detectable involvement in the production, sale, or distribution of controversial weapons, including cluster munitions and anti-personnel landmines, are excluded.> Companies with any detectable involvement in the production of tobacco, where turnover derived from such activities is greater than 0%, are excluded.> Companies with any detectable involvement in the distribution of tobacco, where turnover derived from such activities is 5% or more, are excluded.> Companies with any detectable involvement in the production, sale, or distribution of controversial weapons, including cluster munitions and anti-personnel landmines, are excluded.> Companies with any detectable involvement in violations of the UN Global Compact principles are excluded.> Companies with any detectable involvement in violations of the Nuclear Non-Proliferation Treaty are excluded.
List of governance factors considered	<ul style="list-style-type: none">> Companies with any detectable involvement in violations of the UN Global Compact principles are excluded.



- > Companies with any detectable involvement in violations of the Nuclear Non-Proliferation Treaty are excluded.
- > Companies with any detectable involvement in the production, sale, or distribution of controversial weapons, including cluster munitions and anti-personnel landmines, are excluded.
- > Companies with any detectable involvement in violations of the UN Global Compact principles are excluded.
- > Companies with any detectable involvement in violations of the Nuclear Non-Proliferation Treaty are excluded.

Data and Standards used

Data Input	The data used to construct the index is sourced externally from Invesco Asset Management Deutschland GmbH
Verification and quality of data	The provider of ESG-related data input is selected by the Administrator based on an assessment of its existing processes in order to ensure the reliability and representativeness of the ESG-related data. The data provider has established processes in accordance with accepted and established market standards that ensure the permanent quality and reliability of the ESG-data provided.
Reference standards	International standards referenced by the index methodology are listed in the respective section above.
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