

## Reporting notice

Due to a significant disruption in vendor data supply, insufficient information was available to enable the standard calculation of sustainable indicators, for inclusion in fund factsheets, as at the end of April-24.

The relevant sustainable data attributes are reasonably static from month to month; issuer data is typically updated infrequently. Therefore, the last available sustainable data attributes are a meaningful and appropriate representation of overall exposures and analytics, when considered in the context of current fund positions.

To enable provision of basic sustainable indicators in the end of April-24 factsheets, security level fund holdings as at end of April-24 have been mapped to end of March-24 vendor attributes (the latest available date). ESG ratings, Carbon Intensity and Fossil Fuel Reserves results published in the end of April-24 factsheets have been calculated on this basis.

The following indicators, as presented on factsheets, are impacted:

- Carbon Intensity emissions for Fund and Benchmark
- S&P Trucost Fossil Fuel Reserves
- MSCI ESG Score for Fund and Benchmark
- MSCI ESG IVA Rating Distribution
- FTSE ESG Score for Fund and Benchmark
- HSBC ESG Score for Fund and Benchmark
- Ten Lowest carbon Intensity issues for Fund and Benchmark
- Ten Highest carbon Intensity issues for Fund and Benchmark
- ESG score for ten highest holdings by weight for Fund and Benchmark
- ESG score for ten lowest holdings by weight for Fund and Benchmark