

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

Item 1. Name of the benchmark administrator.	STOXX
Item 2. Type of benchmark or family of benchmarks.	Fixed Income
Item 3. Name of the benchmark or family of benchmarks.	ECPI US Governance Government Bond
Item 4. Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	☒ YES ☐ NO
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. Please explain how those ESG factors are used for the selection, weighting or exclusion of underlying assets. The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks.	
(a) List of environmental factors considered:	<u>Selection:</u> • Environmental Rights Conventions • Environmental Performance
(b) List of social factors considered:	<u>Selection:</u> • Human Rights Conventions • Labor Rights Conventions • Controversial Weapons Conventions • Death Penalty • Civil Liberties and Political Rights • Gender Diversity • Innovation
(c) List of governance factors considered:	<u>Selection:</u> • Easiness of Doing Business • Corruption • Economic Freedom • Democracy • Competitiveness
Hyperlink to the information on ESG factors for each benchmark (ESG Disclosure):	https://www.stoxx.com/data-index-details?symbol=ECAPUSGB

Item 7. Data and standards used	
(a) Data input. <i>(i) Describe whether the data are reported, modelled or sourced internally or externally.</i> <i>(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.</i>	Government analysis draws on a range of reliable and publicly available sources to create a transferable, equitable and auditable approach. Where possible, ECPI aims to use objective information that is easily measured and quantified and less subject to bias and opinion. In cases where an indicator is important to capture, but not easily quantifiable, ECPI process works to reduce bias, by identifying clear and unambiguous rules for assigning scores. Sources include international treaties, conventions and best practices, which represent the international standard in each of the three areas and key performance indicators that measure the effectiveness of a Government in implementing national legislation compliant with international standards and in enforcing it efficiently.
(b) Verification and quality of data. <i>Describe how data are verified and how the quality of those data is ensured.</i>	The ESG data is sourced externally, from ECPI, the ESG research provider. ECPI delivers ESG scores and ratings information as well as involvement in controversial sectors of activity and an assessment regarding the UNGC principles. For details on ECPI ESG research, please refer to ECPI ESG Methodology Document. The provider has been selected by the Administrator based on an assessment of its existing processes 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. The verification and quality of data are checked both externally and internally by automated and manual quality assurance processes. The quality assurance process includes: • Systematic peer review for all issuers that are newly assessed • Systematic peer review for all significant changes during the annual update • Periodic spot checks for certain high-risk industries/issue areas by research leads • Periodic data comparison with third-party sources, including government and industry databases
(c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	The rating criteria have been developed in accordance with ICCR's "Principles for Global Corporate Responsibility: Benchmarks for Measuring Business Performance" and is inspired by the principles developed by International Bodies dedicated to Responsible Investment such as UN Global Compact (www.unglobalcompact.org), the Global Reporting Initiative (www.globalreporting.org) and UN PRI (www.unpri.org).
Date on which information has been last updated and reason for the update:	1 June 2026