



QUANTITATIVE STRATEGIES DISCLOSURES FOR THE EU SUSTAINABLE FINANCE DISCLOSURE REGULATION (SFDR)

Status under the EU Sustainable Finance Disclosure Regulation (SFDR)

Irish Life Investment Managers (“ILIM”) has categorised a number Quantitative strategies as meeting the provisions set out in Article 8 of SFDR for products which promote environmental and/or social characteristics, as further described below.

1. What are the environmental and social characteristics promoted by the strategies?

Among other characteristics, the strategies aim to promote environmental and/or social characteristics including enhanced exposure to more sustainable companies and a better alignment to the low carbon transition economy.

2. How are the environmental and social characteristics measured by the strategies?

In order to meet the environmental and/or social characteristics promoted, ILIM incorporates both exclusionary screening and applies binding Sustainability criteria to the selection of underlying assets as part of its investment decision making process - both of which ILIM believes can improve the risk profile of the strategies' portfolio relative to the respective market capitalisation index.

ILIM relies on ESG scores from Sustainalytics in order to assess and monitor its investments.

The strategies follow ILIM's exclusion policy which targets the exclusion of business activities that damage the environmental or social objectives of a sustainable environment in addition to excluding companies that demonstrate harmful corporate behaviour or produce products that harm when used as intended or where production causes significant harm.

3. How are the environmental and social characteristics met by the strategies?

The strategies select securities using Sustainability criteria (in addition to an assessment of their governance practices), alongside other financial factors including but not limited to Quality, Value and/or Momentum, in order to;

- Increase exposure to better ESG rated companies based on the level and trend of their ESG rating; and
- Reduce exposure to high carbon intensive companies that more likely to be impacted by increasing carbon pricing, and carbon regulatory risks, in the transition to a low carbon economy.

In addition, as a responsible investor, ILIM adopts an active ownership approach across its equity holdings. ILIM uses the discretion afforded to it under a client's Investment Management Agreement to exercise voting rights and to constructively engage with investee companies, encouraging better standards and management processes covering financially material ESG risks.

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