

Bloomberg MSCI ESG Disclosure Report

Overall Disclosure

Index Name	Index ID	ESG Rating			UNGC Violations			International Standard Signatories		
		Score	MV	Count	%	MV	Count	%	MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	6.8	99.8%	99.8%	0.0%	100.0%	100.0%	0.0%	0.0%	0.0%
Bloomberg MSCI US Agg Corporate PAB Index	37024	6.6	100.0%	100.0%	0.0%	100.0%	100.0%	0.0%	0.0%	0.0%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	7.4	99.7%	99.9%	0.0%	100.0%	100.0%	0.0%	0.0%	0.0%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	7.2	100.0%	100.0%	0.0%	100.0%	100.0%	0.0%	0.0%	0.0%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	8.4	100.0%	100.0%	0.0%	100.0%	100.0%	0.0%	0.0%	0.0%
Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB	34235	7.6	100.0%	100.0%	0.0%	100.0%	100.0%	0.0%	0.0%	0.0%
Bloomberg MSCI 1-3 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34701	7.5	100.0%	100.0%	0.0%	100.0%	100.0%	0.0%	0.0%	0.0%
Bloomberg MSCI 3-5 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34794	7.7	100.0%	100.0%	0.0%	100.0%	100.0%	0.0%	0.0%	0.0%
Bloomberg MSCI EUR Corporate PAB Green Tilted Index	37317	7.7	100.0%	100.0%	0.0%	100.0%	100.0%	0.0%	0.0%	0.0%

Environmental Disclosure

Index Name	Index ID	Environmental Rating			Fossil Fuel Exposure			Green Revenue		Green Bonds		
		Score	MV	Count	%	MV	Count	%	MV	Count	MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	7.5	99.8%	99.8%	5.4%	99.8%	99.8%	3.5%	100.0%	100.0%	2.6%	3.6%
Bloomberg MSCI US Agg Corporate PAB Index	37024	7.5	100.0%	100.0%	5.9%	94.1%	91.2%	3.1%	100.0%	100.0%	0.9%	1.4%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	7.7	99.7%	99.9%	5.3%	94.7%	94.6%	5.1%	100.0%	100.0%	6.9%	8.1%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	7.6	100.0%	100.0%	7.0%	93.0%	90.9%	7.2%	100.0%	100.0%	1.8%	1.4%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	7.9	100.0%	100.0%	4.7%	95.3%	94.4%	10.1%	100.0%	100.0%	7.8%	8.0%
Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB	34235	7.9	100.0%	100.0%	0.0%	100.0%	100.0%	4.2%	100.0%	100.0%	6.4%	9.6%
Bloomberg MSCI 1-3 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34701	7.8	100.0%	100.0%	0.0%	100.0%	100.0%	3.6%	100.0%	100.0%	5.0%	8.9%
Bloomberg MSCI 3-5 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34794	7.9	100.0%	100.0%	0.0%	100.0%	100.0%	4.0%	100.0%	100.0%	9.3%	14.2%
Bloomberg MSCI EUR Corporate PAB Green Tilted Index	37317	8.0	100.0%	100.0%	4.6%	95.4%	94.3%	10.0%	100.0%	100.0%	12.2%	8.0%

Social Disclosure

Index Name	Index ID	Social Rating			Social Violation			Controversial Weapons		
		Score	MV	Count	Bond	MV	Count	%	MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	5.0	99.8%	99.8%	3	100.0%	100.0%	0.0%	100.0%	100.0%
Bloomberg MSCI US Agg Corporate PAB Index	37024	4.9	100.0%	100.0%	3	100.0%	100.0%	0.0%	100.0%	100.0%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	5.3	99.7%	99.9%	0	100.0%	100.0%	0.0%	100.0%	100.0%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	5.3	100.0%	100.0%	0	100.0%	100.0%	0.0%	100.0%	100.0%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	5.8	100.0%	100.0%	0	100.0%	100.0%	0.0%	100.0%	100.0%
Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB	34235	5.4	100.0%	100.0%	0	100.0%	100.0%	0.0%	100.0%	100.0%
Bloomberg MSCI 1-3 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34701	5.1	100.0%	100.0%	0	100.0%	100.0%	0.0%	100.0%	100.0%
Bloomberg MSCI 3-5 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34794	5.3	100.0%	100.0%	0	100.0%	100.0%	0.0%	100.0%	100.0%
Bloomberg MSCI EUR Corporate PAB Green Tilted Index	37317	5.5	100.0%	100.0%	0	100.0%	100.0%	0.0%	100.0%	100.0%

Index Name	Index ID	Tobacco			Income Inequality			Freedom of Expression		
		%	MV	Count	Score	MV	Count	Score	MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	0.1%	100.0%	100.0%	-	0.0%	0.0%	9.2	100.0%	100.0%
Bloomberg MSCI US Agg Corporate PAB Index	37024	0.1%	100.0%	100.0%	-	0.0%	0.0%	9.2	100.0%	100.0%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	0.2%	100.0%	100.0%	-	0.0%	0.0%	9.3	100.0%	100.0%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	0.0%	100.0%	100.0%	-	0.0%	0.0%	9.3	100.0%	100.0%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	0.0%	100.0%	100.0%	-	0.0%	0.0%	9.3	100.0%	100.0%
Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB	34235	0.0%	100.0%	100.0%	-	0.0%	0.0%	9.4	100.0%	100.0%
Bloomberg MSCI 1-3 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34701	0.0%	100.0%	100.0%	-	0.0%	0.0%	9.4	100.0%	100.0%
Bloomberg MSCI 3-5 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34794	0.0%	100.0%	100.0%	-	0.0%	0.0%	9.4	100.0%	100.0%
Bloomberg MSCI EUR Corporate PAB Green Tilted Index	37317	0.0%	100.0%	100.0%	-	0.0%	0.0%	9.4	100.0%	100.0%

Index Name	Index ID	ILO Policy Non-Compliance			Gender Pay Gap Ratio			Female-to-Male Directors		
		%	MV	Count	%	MV	Count	Score	MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	17.5%	100.0%	100.0%	3.7%	98.7%	99.3%	34.6	98.9%	98.6%
Bloomberg MSCI US Agg Corporate PAB Index	37024	16.2%	100.0%	100.0%	3.8%	97.9%	98.7%	33.6	99.7%	99.6%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	14.7%	100.0%	100.0%	3.9%	99.9%	99.9%	38.1	98.9%	98.8%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	16.2%	100.0%	100.0%	3.6%	98.3%	98.7%	34.1	100.0%	99.7%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	13.1%	100.0%	100.0%	4.4%	99.4%	99.9%	39.1	99.6%	98.7%
Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB	34235	15.2%	100.0%	99.9%	3.7%	100.0%	100.0%	37.6	98.9%	99.1%
Bloomberg MSCI 1-3 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34701	14.8%	100.0%	99.7%	4.2%	100.0%	100.0%	38.1	99.5%	99.4%
Bloomberg MSCI 3-5 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34794	15.6%	100.0%	99.8%	4.2%	100.0%	100.0%	37.4	99.2%	99.5%
Bloomberg MSCI EUR Corporate PAB Green Tilted Index	37317	15.2%	100.0%	100.0%	4.1%	99.9%	99.9%	38.4	99.5%	99.4%

Index Name	Index ID	Accident, Injury, Fatality			Corruption, Bribery, Conviction, Fines		
		Score	MV	Count	Sum	MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	5.5	96.2%	95.0%	108	99.9%	99.7%
Bloomberg MSCI US Agg Corporate PAB Index	37024	6.4	98.2%	98.4%	57	100.0%	100.0%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	3.8	95.5%	95.1%	79	100.0%	99.8%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	4.9	98.6%	98.6%	53	100.0%	100.0%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	3.4	97.6%	95.5%	69	100.0%	100.0%
Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB	34235	4.2	97.2%	96.2%	36	100.0%	100.0%
Bloomberg MSCI 1-3 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34701	4.0	94.9%	93.9%	21	100.0%	100.0%
Bloomberg MSCI 3-5 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34794	3.8	96.8%	95.0%	19	100.0%	100.0%
Bloomberg MSCI EUR Corporate PAB Green Tilted Index	37317	4.6	97.9%	96.7%	65	100.0%	100.0%

Governance Disclosure

Index Name	Index ID	Governance Rating			Corruption			Political Stability		
		Score	MV	Count	Bond	MV	Count	%	MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	5.8	99.8%	99.8%	-	0.0%	0.0%	-	0.0%	0.0%
Bloomberg MSCI US Agg Corporate PAB Index	37024	5.7	100.0%	100.0%	-	0.0%	0.0%	-	0.0%	0.0%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	6.1	99.7%	99.9%	-	0.0%	0.0%	-	0.0%	0.0%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	5.9	100.0%	100.0%	-	0.0%	0.0%	-	0.0%	0.0%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	6.4	100.0%	100.0%	-	0.0%	0.0%	-	0.0%	0.0%
Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB	34235	6.2	100.0%	100.0%	-	0.0%	0.0%	-	0.0%	0.0%
Bloomberg MSCI 1-3 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34701	6.2	100.0%	100.0%	-	0.0%	0.0%	-	0.0%	0.0%
Bloomberg MSCI 3-5 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34794	6.3	100.0%	100.0%	-	0.0%	0.0%	-	0.0%	0.0%
Bloomberg MSCI EUR Corporate PAB Green Tilted Index	37317	6.2	100.0%	100.0%	-	0.0%	0.0%	-	0.0%	0.0%

Additional Paris-Aligned Disclosures

Index Name	Index ID	Reported Carbon Emissions (Scope 1 and 2)		Reported Carbon Emissions (Scope 3)		Carbon Intensity (Scope 1, 2, 3) (t CO2/\$M EVIC)		
		MV	Count	MV	Count	Actual	MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	81.6%	79.8%	100.0%	100.0%	181.0	92.8%	89.8%
Bloomberg MSCI US Agg Corporate PAB Index	37024	79.1%	76.8%	100.0%	100.0%	178.4	97.1%	94.6%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	89.3%	89.3%	100.0%	100.0%	223.4	91.0%	91.0%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	82.2%	77.0%	100.0%	100.0%	139.6	96.9%	94.6%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	93.9%	89.5%	100.0%	100.0%	162.5	96.1%	90.8%
Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB	34235	91.1%	90.9%	100.0%	100.0%	191.7	91.5%	89.3%
Bloomberg MSCI 1-3 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34701	89.8%	90.5%	100.0%	100.0%	246.5	88.6%	86.8%
Bloomberg MSCI 3-5 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34794	90.5%	90.1%	100.0%	100.0%	181.9	90.9%	87.9%
Bloomberg MSCI EUR Corporate PAB Green Tilted Index	37317	92.6%	89.7%	100.0%	100.0%	141.2	94.4%	91.0%

Index Name	Index ID	Fossil Fuel Based Sector Exposure			High Climate Impact Sector Exposure		
		%	MV	Count	%	MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	1.9%	100.0%	100.0%	40.9%	100.0%	100.0%
Bloomberg MSCI US Agg Corporate PAB Index	37024	1.6%	100.0%	100.0%	43.6%	100.0%	100.0%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	2.9%	100.0%	100.0%	42.6%	100.0%	100.0%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	2.0%	100.0%	100.0%	48.1%	100.0%	100.0%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	1.8%	100.0%	100.0%	45.2%	100.0%	100.0%
Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB	34235	3.6%	100.0%	100.0%	43.5%	100.0%	100.0%
Bloomberg MSCI 1-3 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34701	3.1%	100.0%	100.0%	36.5%	100.0%	100.0%
Bloomberg MSCI 3-5 Yr Euro Corp SRI Sustainable Select Ex Fos FI PAB	34794	3.5%	100.0%	100.0%	37.8%	100.0%	100.0%
Bloomberg MSCI EUR Corporate PAB Green Tilted Index	37317	1.6%	100.0%	100.0%	41.3%	100.0%	100.0%

* Fossil fuel based sector exposure: NACE sectors 05, 06, 07, 08, 09, 19, 20 / High climate impact sector exposure: NACE sectors A-H and L.

Decarbonisation Trajectory

Base Index	Bloomberg Global Agg Corporate Index (I03435US Index)
PAB Index	Bloomberg MSCI Global Corporate PAB Index (I37017US Index)

Decarbonisation Trajectory 7.5% YoY

Effective Date	GHG Emissions Parent Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %
2020-12-31	73,067,554	36,533,777	73,067,554	36,533,777	35,237,489	27.36
2021-12-31		34,159,082	49,225,543	24,612,772	23,606,020	22.32
2022-12-31*		31,938,741		31,938,741		
2023-12-31*		29,862,723		29,862,723		
2024-12-31*		28,078,466		28,078,466		
2025-12-31*		26,106,739		26,106,739		
2026-12-31*		24,409,801		24,409,801		
2027-12-31*		22,823,164		22,823,164		
2028-12-31*		21,339,658		21,339,658		
2029-12-31*		19,952,581		19,952,581		

Base Index	Bloomberg US Agg Corporate Index (I02765US Index)
PAB Index	Bloomberg MSCI US Corporate Paris-Aligned Index (I37024US Index)

Decarbonisation Trajectory 7.5% YoY

Effective Date	GHG Emissions Parent Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %
2020-12-31	68,711,093	34,355,547	68,711,093	34,355,547	34,069,277	23.90
2021-12-31		32,122,436	45,436,056	22,718,028	22,330,260	21.87
2022-12-31*		30,034,478		30,034,478		
2023-12-31*		28,082,237		28,082,237		
2024-12-31*		26,256,891		26,256,891		
2025-12-31*		24,550,193		24,550,193		
2026-12-31*		22,954,431		22,954,431		
2027-12-31*		21,462,393		21,462,393		
2028-12-31*		20,067,337		20,067,337		
2029-12-31*		18,762,960		18,762,960		

Base Index	Bloomberg Euro Agg Corporate Index (I02002EU Index)
PAB Index	Bloomberg MSCI Euro Corporate Paris-Aligned Index (I37023US Index)

Decarbonisation Trajectory 7.5% YoY

Effective Date	GHG Emissions Parent Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %
2020-12-31	90,325,136	45,162,568	90,325,136	45,162,568	32,082,092	28.85
2021-12-31		42,227,001	64,449,264	32,224,632	24,168,007	20.65
2022-12-31*		39,482,246		39,482,246		
2023-12-31*		36,915,900		36,915,900		
2024-12-31*		34,516,367		34,516,367		
2025-12-31*		32,272,803		32,272,803		
2026-12-31*		30,175,071		30,175,071		
2027-12-31*		28,213,691		28,213,691		
2028-12-31*		26,379,801		26,379,801		
2029-12-31*		24,665,114		24,665,114		

Base Index	Bloomberg US Agg Corporate Index (I02765US Index)
PAB Index	Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index (I36927US Index)

Decarbonisation Trajectory 10% YoY

Effective Date	GHG Emissions Parent Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %
2020-06-30	61,276,036	30,638,018	61,276,036	30,638,018	23,307,527	43.65
2021-06-30		27,574,216	51,578,275	25,789,138	25,574,559	45.45
2022-06-30		24,816,795		23,453,405	23,111,106	41.49
2023-06-30*		22,335,115		22,335,115		
2024-06-30*		20,101,604		20,101,604		
2025-06-30*		18,091,443		18,091,443		
2026-06-30*		16,282,299		16,282,299		
2027-06-30*		14,654,069		14,654,069		
2028-06-30*		13,188,662		13,188,662		
2029-06-30*		11,869,796		11,869,796		

Base Index	Bloomberg Euro Agg Corporate Index (I02002EU Index)
PAB Index	Bloomberg MSCI Euro Corporate Climate Paris Aligned ESG Select Index (I36928EU Index)

Decarbonisation Trajectory 10% YoY

Effective Date	GHG Emissions Parent Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %
2020-06-30	79,876,649	39,938,325	79,876,649	39,938,325	39,734,114	42.24
2021-06-30		35,944,492	68,827,550	34,413,775	26,534,037	46.26
2022-06-30		32,350,043	63,950,706	31,975,353	20,372,296	43.96
2023-06-30*		29,115,039		29,115,039		
2024-06-30*		26,203,535		26,203,535		
2025-06-30*		23,583,181		23,583,181		
2026-06-30*		21,224,863		21,224,863		
2027-06-30*		19,102,377		19,102,377		
2028-06-30*		17,192,139		17,192,139		
2029-06-30*		15,472,925		15,472,925		

Base Index	Bloomberg Euro Agg Corporate Index (I02002EU Index)
PAB Index	Bloomberg MSCI 3-5 Yr Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB (I34794EU Index)

Decarbonisation Trajectory 10% YoY

Effective Date	GHG Emissions Parent Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %
2022-07-31	60,623,300	30,311,650	60,623,300	30,311,650	18,373,095	87.59
2023-07-31*		27,280,485		27,280,485		
2024-07-31*		24,552,437		24,552,437		
2025-07-31*		22,097,193		22,097,193		
2026-07-31*		19,887,474		19,887,474		
2027-07-31*		17,898,726		17,898,726		
2028-07-31*		16,108,854		16,108,854		
2029-07-31*		14,497,968		14,497,968		
2030-07-31*		13,048,171		13,048,171		
2031-07-31*		11,743,354		11,743,354		

Base Index	Bloomberg Euro Agg Corporate Index (I02002EU Index)
PAB Index	Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB (I34235EU Index)

Decarbonisation Trajectory 10% YoY

Effective Date	GHG Emissions Parent Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %
2022-07-31	60,623,300	30,311,650	60,623,300	30,311,650	18,806,641	54.15
2023-07-31*		27,280,485		27,280,485		
2024-07-31*		24,552,437		24,552,437		
2025-07-31*		22,097,193		22,097,193		
2026-07-31*		19,887,474		19,887,474		
2027-07-31*		17,898,726		17,898,726		
2028-07-31*		16,108,854		16,108,854		
2029-07-31*		14,497,968		14,497,968		
2030-07-31*		13,048,171		13,048,171		
2031-07-31*		11,743,354		11,743,354		

Base Index	Bloomberg Euro Agg Corporate Index (I02002EU Index)
PAB Index	Bloomberg MSCI 1-3 Yr Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB (I34701EU Index)

Decarbonisation Trajectory 10% YoY

Effective Date	GHG Emissions Parent Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %
2022-07-31	60,623,300	30,311,650	60,623,300	30,311,650	20,725,927	87.03
2023-07-31*		27,280,485		27,280,485		
2024-07-31*		24,552,437		24,552,437		
2025-07-31*		22,097,193		22,097,193		
2026-07-31*		19,887,474		19,887,474		
2027-07-31*		17,898,726		17,898,726		
2028-07-31*		16,108,854		16,108,854		
2029-07-31*		14,497,968		14,497,968		
2030-07-31*		13,048,171		13,048,171		
2031-07-31*		11,743,354		11,743,354		

Base Index	Bloomberg Euro Agg Corporate Index (I02002EU Index)
PAB Index	Bloomberg MSCI EUR Corporate PAB Green Tilted Index (I37317EU Index)

Decarbonisation Trajectory | 10% YoY

Effective Date	GHG Emissions Parent Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %
2020-06-30	79,876,649	39,938,325	79,876,649	39,938,325	22,999,878	57.29
2021-06-30		35,944,492	68,827,550	34,413,775	13,718,627	62.54
2022-06-30		32,350,043	63,950,706	31,975,353	13,373,163	55.61
2023-06-30*		29,115,039		29,115,039		
2024-06-30*		26,203,535		26,203,535		
2025-06-30*		23,583,181		23,583,181		
2026-06-30*		21,224,863		21,224,863		
2027-06-30*		19,102,377		19,102,377		
2028-06-30*		17,192,139		17,192,139		
2029-06-30*		15,472,925		15,472,925		

Top 10 Constituents

PAB Index Bloomberg MSCI Global Corporate PAB Index (I37017US Index)

Ticker	Weight	ESG Rating
BAC	2.3%	A
GS	1.6%	A
C	1.5%	A
WFC	1.5%	BB
MS	1.5%	AA
HSBC	1.2%	AA
VZ	1.2%	AA
T	1.1%	BBB
AAPL	1.1%	A
BNP	0.9%	AA

PAB Index Bloomberg MSCI US Corporate Paris-Aligned Index (I37024US Index)

Ticker	Weight	ESG Rating
BAC	3.5%	A
JPM	3.2%	A
GS	2.2%	A
C	2.2%	A
MS	2.2%	AA
WFC	2.1%	BB
AAPL	1.6%	A
VZ	1.5%	AA
HSBC	1.5%	AA
T	1.5%	BBB

PAB Index Bloomberg MSCI Euro Corporate Paris-Aligned Index (I37023EU Index)

Ticker	Weight	ESG Rating
BNP	2.1%	AA
BFCM	1.9%	AA
ACAFF	1.7%	AA
BPCEGP	1.2%	AA
INTNED	1.2%	AA
ORAFP	1.1%	AA
ENELIM	1.1%	AAA
SOCGEN	1.1%	AAA
GS	1.0%	A
ANNGR	1.0%	A



PAB Index Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index (I36927US Index)

Ticker	Weight	ESG Rating
BAC	2.7%	A
JPM	2.4%	A
MS	2.2%	AA
GS	1.9%	A
C	1.8%	A
HSBC	1.4%	AA
BNS	1.4%	AAA
T	1.4%	BBB
MSFT	1.3%	AAA
ORCL	1.2%	BBB

PAB Index Bloomberg MSCI Euro Corporate Climate Paris Aligned ESG Select Index (I36928EU Index)

Ticker	Weight	ESG Rating
BNP	1.8%	AA
SIEGR	1.5%	AA
INTNED	1.4%	AA
SOCGEN	1.4%	AAA
ACAFP	1.4%	AA
ENELIM	1.4%	AAA
ORAFP	1.3%	AA
ULFP	1.2%	AAA
GS	1.2%	A
NESNVX	1.2%	AA

PAB Index Bloomberg MSCI 3-5 Yr Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB I34794EU Index)

Ticker	Weight	ESG Rating
BNP	2.8%	AA
SOCGEN	2.0%	AAA
BMW	1.9%	A
BPCEGP	1.7%	AA
NESNVX	1.6%	AA
CABKSM	1.5%	AA
INTNED	1.4%	AA
BBVASM	1.4%	AAA
DT	1.3%	BBB
BFCM	1.3%	AA

PAB Index Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB (I34235EU Index)

Ticker	Weight	ESG Rating
ORAFP	1.9%	AA
MDT	1.8%	BBB
BFCM	1.6%	AA
BMW	1.5%	A
NESNVX	1.5%	AA
VZ	1.3%	AA
TMO	1.3%	BBB
SOCGEN	1.2%	AAA
BPCEGP	1.2%	AA
SANFP	1.1%	A

PAB Index	Bloomberg MSCI 1-3 Yr Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB (I34701EU Index)
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Ticker	Weight	ESG Rating
BMW	3.0%	A
ORAFP	2.0%	AA
CABKSM	2.0%	AA
FCABNK	1.7%	A
BPCEGP	1.5%	AA
ACAFF	1.5%	AA
BFCM	1.4%	AA
CONGR	1.3%	BBB
EFFP	1.3%	AA
TELEFO	1.3%	NR

PAB Index	Bloomberg MSCI EUR Corporate PAB Green Titled (I37317EU Index)
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Ticker	Weight	ESG Rating
GS	1.6%	A
BNP	1.5%	AA
INTNED	1.3%	AA
IBM	1.3%	AA
SAPGR	1.3%	AAA
ULFP	1.2%	AAA
UBS	1.1%	AA
SOCGEN	1.1%	AAA
ENELIM	1.1%	AAA
ACAFF	1.0%	AA

* All data continued within this report is as of 30 October 2022 unless otherwise stated.

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