

Bloomberg Equity Paris-Aligned & Climate Transition Indices

ESG Equity Benchmark Regulation Disclosure Report

November 2023

ESG data disclosure under Regulation EU 2020/1816

bloomberg.com/esgindices

Table of Contents

Top 10 Constituents	Page 3
Environmental	Page 4
Social	Page 5
Governance	Page 7
Decarbonisation Trajectories	Page 8

ESG Equity Benchmark Regulation Disclosure Report

Top 10 Constituents

Ticker	Index Name	Top 10 Constituents
CAPABN	Bloomberg PAB Canada Large & Mid Cap Index	RY,TD,CP,SHOP,WCN,BMO,AEM,DOL,BNS,CSU
JPPABN	Bloomberg PAB Japan Large & Mid Cap Index	7203, 6758 ,8306 ,6861,4568,7974,9432, 9983, 4063,8035
USPABN	Bloomberg PAB US Large & Mid Cap Index	AAPL,MSFT,AMZN,NVDA,TSLA,UNH,LLY,JPM,V,AVGO
APXPABN	Bloomberg PAB APAC DM ex Japan Large & Mid Cap Index	CBA,1299,CSL,NAB,ANZ,WES,388,DBS,MQG,WOW
ERPPAB	Bloomberg PAB Europe DM Large & Mid Cap Index	NOVOB,NESN,ASML,NOVN,AZN,MC,ROG,SAP,HSBA,ULVR
EUXPABN	Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Index	NOVOB,NESN,NOVN,AZN,ROG,HSBA,ULVR,DGE,GSK,UBSG
EURPABN	Bloomberg PAB Eurozone DM Large & Mid Cap Index	ASML,MC,SAP,OR,SU,ALV,ABI,EL,SIE,DTE
DMPABN	Bloomberg PAB Developed Markets Large & Mid Cap Index	AAPL,MSFT,AMZN,NVDA,TSLA,UNH,LLY,JPM,V,AVGO
EU50PABN	Bloomberg PAB Eurozone 50 Index	ASML,MC,OR,SAP,SU,EL,ABI,RI,STMPA,ALV
DMISCTBN	Bloomberg CTB Developed Markets Industry Select Index	TTE,INTC,SNPS,WM,MSFT,PANW,CDNS,7203,COP,MU
SEPABN	Bloomberg PAB Sweden Large & Mid Cap Index	ATCOA,INVEB,SAND,ATCOB,ASSAB,HEXAB,ESSITYB,SWEDA,EVO,SEBA
NORDPABN	Bloomberg PAB Nordic Large & Mid Cap Index	NOVOB,VWS,ATCOA,COLOB,DSV,NDA,NZYMB,GMAB,CHR,INVEB
EMPABN	Bloomberg PAB Emerging Markets Large & Mid Cap Net Return Index	2330,HDFCB,IHC,600519,3690,RJHI,ICICIBC,PDD,939,INFO
CACTBN	Bloomberg CTB Canada Large & Mid Cap Index	RY,TD,ENB,CNR,CP,BMO,TRP,BNS,SHOP,CM
JPCTBN	Bloomberg CTB Japan Large & Mid Cap Index	7203,6758,8306,6861,8058,9432,8001,8035,4063,4568
USCTBN	Bloomberg CTB US Large & Mid Cap Index	AAPL,MSFT,AMZN,NVDA,TSLA,UNH,LLY,JPM,BRK/B,V
APXCTBN	Bloomberg CTB APAC DM ex Japan Large & Mid Cap Index	CBA,1299,CSL,NAB,ANZ,WDS,388,DBS,MQG,WES
ERPCTBN	Bloomberg CTB Europe DM Large & Mid Cap Index	NOVOB,NESN,ASML,NOVN,AZN,MC,ROG,SAP,HSBA,TTE
EUXCTBN	Bloomberg CTB Europe DM ex Eurozone Large & Mid Cap Index	NOVOB,NESN,NOVN,AZN,ROG,HSBA,ULVR,DGE,BP/,UBSG
EURCTBN	Bloomberg CTB Eurozone DM Large & Mid Cap Index	ASML,MC,SAP,OR,ALV,SU,TTE,IBE,SIE,AI
NORDCTBN	Bloomberg CTB Nordic Large & Mid Cap Index	NOVOB,ATCOA,VWS,DSV,NDA,INVEB,COLOB,NZYMB,GMAB,UPM
SECTBN	Bloomberg CTB Sweden Large & Mid Cap Index	ATCOA,INVEB,SAND,ASSAB,ATCOB,HEXAB,SWEDA,ESSITYB,EVO,SEBA
EMCTBN	Bloomberg CTB Emerging Markets Large & Mid Cap Index	2330,HDFCB,IHC,600519,RELIANCE,3690,RJHI,ICICIBC,PDD,939
WCTBN	Bloomberg CTB World Large & Mid Cap Index	AAPL,MSFT,AMZN,NVDA,TSLA,UNH,LLY,BRK/B,JPM,2330
WPABN	Bloomberg PAB World Large & Mid Cap Index	AAPL,MSFT,AMZN,NVDA,TSLA,UNH,LLY,JPM,2330,V

¹ HCI Sector Exposure is the degree of exposure of the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006

² Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value including cash using data provided by Bloomberg. For more information on the emissions models click [here](#)

³ Fossil Fuel Exposure is the degree of exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006

(% - refers to the percentage of constituents matching the condition or meeting the relevant criteria; MV - refers to the percentage of the sum of the market value of the constituents which have information on the field; Count – refers to the percentage of the number of constituents which have information on the field)

ESG Equity Benchmark Regulation Disclosure Report

Environmental Disclosure

Ticker	Index Name	HCI Sector Exposure ¹			GHG Intensity ² (tCO2e/EVIC)			GHG Emissions (reported versus estimated)			Fossil Fuel Exposure ³			Green Exposure	
		%	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	Count
CAPABNL	Bloomberg PAB Canada Large & Mid Cap Index	51.8	100.0	100.0	197.1	97.6	95.9	77.2	100.0	100.0	11.2	100.0	100.0	1.7	100.0
JPPABNL	Bloomberg PAB Japan Large & Mid Cap Index	74.4	100.0	100.0	285.5	94.6	91.4	44.8	100.0	100.0	5.0	100.0	100.0	0.0	100.0
USPABN	Bloomberg PAB US Large & Mid Cap Index	58.3	100.0	100.0	113.4	95.4	91.4	63.8	100.0	100.0	1.9	100.0	100.0	0.4	100.0
APXPABN	Bloomberg PAB APAC DM ex Japan Large & Mid Cap Index	44.7	100.0	100.0	184.3	99.2	98.8	82.8	100.0	100.0	6.0	100.0	100.0	0.6	100.0
ERPPABE	Bloomberg PAB Europe DM Large & Mid Cap Index	69.5	100.0	100.0	255.8	97.7	96.7	93.7	100.0	100.0	4.7	100.0	100.0	1.4	100.0
EUXPABN	Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Index	72.2	100.0	100.0	242.6	96.4	97.1	93.1	100.0	100.0	3.5	100.0	100.0	2.1	100.0
EURPABN	Bloomberg PAB Eurozone DM Large & Mid Cap Index	67.0	100.0	100.0	255.1	99.1	96.9	94.1	100.0	100.0	5.4	100.0	100.0	0.8	100.0
DMPABN	Bloomberg PAB Developed Markets Large & Mid Cap Index	60.7	100.0	100.0	155.2	96.3	93.5	69.1	100.0	100.0	2.9	100.0	100.0	0.7	100.0
EU50PABN	Bloomberg PAB Eurozone 50 Index	68.4	100.0	100.0	186.4	100.0	100.0	99.4	100.0	100.0	6.4	100.0	100.0	0.0	100.0
DMISCTBN	Bloomberg CTB Developed Markets Industry Select Index	76.2	100.0	100.0	571.4	100.0	100.0	66.2	100.0	100.0	17.8	100.0	100.0	0.9	100.0
SEPABNL	Bloomberg PAB Sweden Large & Mid Cap Index	61.4	100.0	100.0	304.9	95.9	97.2	95.4	100.0	100.0	0.0	100.0	100.0	0.0	100.0
NORDPABN	Bloomberg PAB Nordic Large & Mid Cap Index	74.5	100.0	100.0	206.1	98.7	98.3	96.4	100.0	100.0	5.7	100.0	100.0	4.0	100.0
EMPABN	Bloomberg PAB Emerging Markets Large & Mid Cap Net Return Index	62.5	100.0	100.0	259.6	87.7	88.3	74.6	100.0	100.0	5.8	100.0	100.0	2.0	100.0
CACTBN	Bloomberg CTB Canada Large & Mid Cap Index	52.2	100.0	100.0	200.1	98.4	96.4	81.1	100.0	100.0	9.7	100.0	100.0	0.7	100.0
JPCTBN	Bloomberg CTB Japan Large & Mid Cap Index	74.5	100.0	100.0	368.6	94.9	92.9	45.1	100.0	100.0	4.1	100.0	100.0	0.0	100.0
USCTBN	Bloomberg CTB US Large & Mid Cap Index	58.3	100.0	100.0	147.6	94.5	91.2	63.5	100.0	100.0	3.2	100.0	100.0	0.3	100.0
APXCTBN	Bloomberg CTB APAC DM ex Japan Large & Mid Cap Index	44.9	100.0	100.0	312.7	99.3	98.9	84.3	100.0	100.0	9.0	100.0	100.0	0.4	100.0
ERPCTBN	Bloomberg CTB Europe DM Large & Mid Cap Index	69.7	100.0	100.0	334.6	97.6	96.7	93.3	100.0	100.0	7.2	100.0	100.0	1.6	100.0
EUXCTBN	Bloomberg CTB Europe DM ex Eurozone Large & Mid Cap Index	72.3	100.0	100.0	273.0	96.5	97.3	92.1	100.0	100.0	6.2	100.0	100.0	2.0	100.0
EURCTBN	Bloomberg CTB Eurozone DM Large & Mid Cap Index	67.3	100.0	100.0	371.2	98.9	96.6	94.3	100.0	100.0	8.2	100.0	100.0	1.1	100.0
NORDCTBN	Bloomberg CTB Nordic Large & Mid Cap Index	74.3	100.0	100.0	274.9	98.3	98.5	96.0	100.0	100.0	7.7	100.0	100.0	5.9	100.0
SECTBN	Bloomberg CTB Sweden Large & Mid Cap Index	61.4	100.0	100.0	379.3	95.8	97.2	95.5	100.0	100.0	0.0	100.0	100.0	0.0	100.0
EMCTBN	Bloomberg CTB Emerging Markets Large & Mid Cap Index	62.4	100.0	100.0	361.5	87.6	88.8	75.6	100.0	100.0	7.5	100.0	100.0	2.0	100.0
WCTBN	Bloomberg CTB World Large & Mid Cap Index	60.9	100.0	100.0	227.8	94.7	92.5	70.2	100.0	100.0	5.2	100.0	100.0	0.8	100.0
WPABN	Bloomberg PAB World Large & Mid Cap Index	60.7	100.0	100.0	176.4	95.3	92.6	70.2	100.0	100.0	3.2	100.0	100.0	0.8	100.0

¹ HCI Sector Exposure is the degree of exposure of the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006

² Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value including cash using data provided by Bloomberg. For more information on the emissions models click [here](#)

³ Fossil Fuel Exposure is the degree of exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006

(% - refers to the percentage of constituents matching the condition or meeting the relevant criteria; MV - refers to the percentage of the sum of the market value of the constituents which have information on the field; Count – refers to the percentage of the number of constituents which have information on the field)

ESG Equity Benchmark Regulation Disclosure Report

Social Disclosure

Ticker	Index Name	Social Violations			Controversial Weapons ¹			Tobacco			ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
CAPABNL	Bloomberg PAB Canada Large & Mid Cap Index	0.0	97.8	98.0	0.0	97.8	98.0	0.0	97.8	98.0	50.7	91.8	95.9
JPPABNL	Bloomberg PAB Japan Large & Mid Cap Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	26.7	100.0	100.0
USPABN	Bloomberg PAB US Large & Mid Cap Index	0.0	99.7	99.6	0.0	99.7	99.6	0.0	99.7	99.6	36.0	99.5	98.8
APXPABN	Bloomberg PAB APAC DM ex Japan Large & Mid Cap Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	41.1	99.4	98.8
ERPPABE	Bloomberg PAB Europe DM Large & Mid Cap Index	1.0	99.9	99.6	0.0	99.9	99.6	0.0	99.9	99.6	8.4	99.3	99.3
EUXPABN	Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Index	1.9	99.7	99.3	0.0	99.7	99.3	0.0	99.7	99.3	7.2	98.7	98.6
EURPABN	Bloomberg PAB Eurozone DM Large & Mid Cap Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	9.9	100.0	100.0
DMPABN	Bloomberg PAB Developed Markets Large & Mid Cap Index	0.2	99.7	99.6	0.0	99.7	99.6	0.0	99.7	99.6	28.8	99.2	98.9
EU50PABN	Bloomberg PAB Eurozone 50 Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	9.4	100.0	100.0
DMISCTBN	Bloomberg CTB Developed Markets Industry Select Index	0.0	99.5	99.7	0.0	99.5	99.7	0.0	99.5	99.7	32.6	99.3	99.4
SEPABNL	Bloomberg PAB Sweden Large & Mid Cap Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	21.4	100.0	100.0
NORDPABN	Bloomberg PAB Nordic Large & Mid Cap Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	11.1	100.0	100.0
EMPABN	Bloomberg PAB Emerging Markets Large & Mid Cap Net Return Index	0.0	99.9	99.7	0.0	99.9	99.7	0.0	99.9	99.7	53.0	98.6	96.5
CACTBN	Bloomberg CTB Canada Large & Mid Cap Index	0.0	97.3	98.2	0.0	97.3	98.2	0.0	97.3	98.2	47.8	92.5	96.4
JPCTBN	Bloomberg CTB Japan Large & Mid Cap Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.3	100.0	100.0
USCTBN	Bloomberg CTB US Large & Mid Cap Index	0.0	99.5	99.4	0.0	99.5	99.4	0.0	99.5	99.4	35.5	99.3	98.5
APXCTBN	Bloomberg CTB APAC DM ex Japan Large & Mid Cap Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	38.9	99.4	98.9
ERPCTBN	Bloomberg CTB Europe DM Large & Mid Cap Index	0.9	99.9	99.7	0.0	99.9	99.7	0.0	99.9	99.7	8.1	99.4	99.3
EUXCTBN	Bloomberg CTB Europe DM ex Eurozone Large & Mid Cap Index	1.9	99.7	99.3	0.0	99.7	99.3	0.0	99.7	99.3	7.1	98.9	98.7
EURCTBN	Bloomberg CTB Eurozone DM Large & Mid Cap Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	8.9	100.0	100.0
NORDCTBN	Bloomberg CTB Nordic Large & Mid Cap Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	11.4	100.0	100.0
SECTBN	Bloomberg CTB Sweden Large & Mid Cap Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	21.2	100.0	100.0
EMCTBN	Bloomberg CTB Emerging Markets Large & Mid Cap Index	0.0	99.9	99.7	0.0	99.9	99.7	0.0	99.9	99.7	53.0	98.9	96.9
WCTBN	Bloomberg CTB World Large & Mid Cap Index	0.2	99.6	99.7	0.0	99.6	99.7	0.0	99.6	99.7	31.9	99.2	99.0
WPABN	Bloomberg PAB World Large & Mid Cap Index	0.2	99.7	99.7	0.0	99.7	99.7	0.0	99.7	99.7	31.7	99.3	99.0

¹ Represents the weighted average percentage of index constituent companies involved in any activities related to controversial weapons. Includes any kind of involvement in the following weapons categories: anti personnel mines, biological & chemical weapons, cluster weapons, depleted uranium, nuclear weapons, and white phosphorus. International treaties and conventions used to define Controversial Weapons include Non-proliferation Treaty (1968), Biological and Toxin Weapons Convention (1972), Chemical Weapons Convention (1997), Anti-Personnel Mine Ban Convention (1999), Convention on Cluster Munitions (2008), United Nations Convention on Certain Conventional Weapons (1980), and Convention on the Physical Protection of Nuclear Material (1980).

(% - refers to the percentage of constituents matching the condition or meeting the relevant criteria; MV - refers to the percentage of the sum of the market value of the constituents which have information on the field; Count – refers to the percentage of the number of constituents which have information on the field)

ESG Equity Benchmark Regulation Disclosure Report

Social Disclosure (cont'd)

Ticker	Index Name	Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines	
		%	MV	Count	%	MV	Count	%	MV	Count	Number	Amount ¹
CAPABNL	Bloomberg PAB Canada Large & Mid Cap Index	18.0	5.8	4.1	38.6	75.1	73.5	1.5	11.3	12.2	0	0.0
JPPABNL	Bloomberg PAB Japan Large & Mid Cap Index	25.2	4.4	6.0	17.5	87.7	89.7	0.2	6.9	4.3	0	0.0
USPABN	Bloomberg PAB US Large & Mid Cap Index	5.3	5.8	3.9	32.8	84.9	93.4	1.0	3.8	4.7	0	0.0
APXPABN	Bloomberg PAB APAC DM ex Japan Large & Mid Cap Index	14.9	7.0	7.4	34.1	99.6	98.8	1.4	12.2	18.5	1	0.0
ERPPABE	Bloomberg PAB Europe DM Large & Mid Cap Index	18.7	10.3	12.6	39.5	99.4	98.9	0.5	11.1	8.9	4	0.0
EUXPABN	Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Index	13.6	14.3	15.0	37.8	99.6	98.6	0.4	11.4	9.3	2	0.0
EURPABN	Bloomberg PAB Eurozone DM Large & Mid Cap Index	25.2	7.1	9.9	41.3	99.3	98.5	0.6	11.5	10.7	3	0.0
DMPABN	Bloomberg PAB Developed Markets Large & Mid Cap Index	10.9	7.0	6.3	33.7	88.0	93.8	0.8	6.0	7.0	5	0.0
EU50PABN	Bloomberg PAB Eurozone 50 Index	12.1	3.7	8.1	43.7	99.4	97.3	0.3	11.9	8.1	2	0.0
DMISCTBN	Bloomberg CTB Developed Markets Industry Select Index	11.2	6.3	6.6	30.9	91.0	91.2	0.6	21.2	21.8	2	0.0
SEPABNL	Bloomberg PAB Sweden Large & Mid Cap Index	11.2	3.3	5.6	36.2	100.0	100.0	0.8	18.9	8.3	1	0.0
NORDPABN	Bloomberg PAB Nordic Large & Mid Cap Index	7.3	4.3	5.1	38.7	100.0	100.0	0.8	11.6	8.5	1	0.0
EMPABN	Bloomberg PAB Emerging Markets Large & Mid Cap Net Return Index	22.8	3.4	4.4	15.5	97.8	96.1	0.5	6.9	6.7	14	143.1
CACTBN	Bloomberg CTB Canada Large & Mid Cap Index	21.5	5.0	3.6	39.9	84.4	75.0	1.1	14.9	17.9	0	0.0
JPCTBN	Bloomberg CTB Japan Large & Mid Cap Index	27.1	5.0	7.1	17.9	87.0	87.1	0.2	8.5	3.6	0	0.0
USCTBN	Bloomberg CTB US Large & Mid Cap Index	5.2	5.9	3.8	32.7	85.1	93.9	0.7	5.0	6.3	0	0.0
APXCTBN	Bloomberg CTB APAC DM ex Japan Large & Mid Cap Index	24.4	7.3	7.4	33.8	99.5	98.9	1.0	16.0	21.3	1	0.0
ERPCTBN	Bloomberg CTB Europe DM Large & Mid Cap Index	12.9	12.1	13.4	39.9	99.0	98.4	0.4	14.5	12.5	6	0.0
EUXCTBN	Bloomberg CTB Europe DM ex Eurozone Large & Mid Cap Index	11.5	16.8	16.0	37.9	99.0	97.3	0.4	14.5	11.3	2	0.0
EURCTBN	Bloomberg CTB Eurozone DM Large & Mid Cap Index	12.2	9.3	9.5	41.7	99.0	98.6	0.4	15.8	13.5	4	0.0
NORDCTBN	Bloomberg CTB Nordic Large & Mid Cap Index	16.1	6.3	7.4	38.6	100.0	100.0	0.7	16.4	14.7	1	0.0
SECTBN	Bloomberg CTB Sweden Large & Mid Cap Index	11.2	3.2	5.6	36.2	100.0	100.0	0.8	18.7	8.3	1	0.0
EMCTBN	Bloomberg CTB Emerging Markets Large & Mid Cap Index	18.9	4.1	4.8	15.3	97.9	96.2	0.4	8.0	8.1	16	143.1
WCTBN	Bloomberg CTB World Large & Mid Cap Index	9.8	6.6	5.9	31.0	89.3	95.4	0.5	8.4	9.0	18	0.1
WPABN	Bloomberg PAB World Large & Mid Cap Index	11.3	6.4	5.7	30.8	89.2	95.2	0.7	6.4	7.7	14	0.1

(% - refers to the percentage of constituents matching the condition or meeting the relevant criteria; MV - refers to the percentage of the sum of the market value of the constituents which have information on the field; Count – refers to the percentage of the number of constituents which have information on the field)

¹ To account for the limitations of available ESG data in the above calculations, if no data is available (blank values) at the time of producing these reports, a zero ("0") value is assigned and included in the calculations.

ESG Equity Benchmark Regulation Disclosure Report

Governance Disclosure

Ticker	Index Name	Board Independence			Board Diversity		
		%	MV	Count	%	MV	Count
CAPABNL	Bloomberg PAB Canada Large & Mid Cap Index	84.9	75.1	73.5	38.6	75.1	73.5
JPPABNL	Bloomberg PAB Japan Large & Mid Cap Index	48.1	87.6	90.5	17.5	87.7	89.7
USPABN	Bloomberg PAB US Large & Mid Cap Index	85.6	84.7	93.0	32.8	84.9	93.4
APXPABN	Bloomberg PAB APAC DM ex Japan Large & Mid Cap Index	77.3	99.6	98.8	34.1	99.6	98.8
ERPPABE	Bloomberg PAB Europe DM Large & Mid Cap Index	68.6	97.5	95.2	39.5	99.4	98.9
EUXPABN	Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Index	74.9	96.9	93.6	37.8	99.6	98.6
EURPABN	Bloomberg PAB Eurozone DM Large & Mid Cap Index	62.4	98.6	96.2	41.3	99.3	98.5
DMPABN	Bloomberg PAB Developed Markets Large & Mid Cap Index	78.7	87.6	92.7	33.7	88.0	93.8
EU50PABN	Bloomberg PAB Eurozone 50 Index	61.9	99.4	97.3	43.7	99.4	97.3
DMISCTBN	Bloomberg CTB Developed Markets Industry Select Index	79.0	90.7	91.2	30.9	91.0	91.2
SEPABNL	Bloomberg PAB Sweden Large & Mid Cap Index	58.5	100.0	100.0	36.2	100.0	100.0
NORDPABN	Bloomberg PAB Nordic Large & Mid Cap Index	61.5	100.0	100.0	38.7	100.0	100.0
EMPABN	Bloomberg PAB Emerging Markets Large & Mid Cap Net Return Index	47.8	96.8	95.0	15.5	97.8	96.1
CACTBN	Bloomberg CTB Canada Large & Mid Cap Index	87.0	84.4	75.0	39.9	84.4	75.0
JPCTBN	Bloomberg CTB Japan Large & Mid Cap Index	47.9	88.0	88.6	17.9	87.0	87.1
USCTBN	Bloomberg CTB US Large & Mid Cap Index	85.3	85.0	93.5	32.7	85.1	93.9
APXCTBN	Bloomberg CTB APAC DM ex Japan Large & Mid Cap Index	77.2	99.5	98.9	33.8	99.5	98.9
ERPCTBN	Bloomberg CTB Europe DM Large & Mid Cap Index	69.1	97.4	95.1	39.9	99.0	98.4
EUXCTBN	Bloomberg CTB Europe DM ex Eurozone Large & Mid Cap Index	75.4	96.5	92.7	37.9	99.0	97.3
EURCTBN	Bloomberg CTB Eurozone DM Large & Mid Cap Index	63.4	98.5	96.6	41.7	99.0	98.6
NORDCTBN	Bloomberg CTB Nordic Large & Mid Cap Index	61.9	100.0	100.0	38.6	100.0	100.0
SECTBN	Bloomberg CTB Sweden Large & Mid Cap Index	58.6	100.0	100.0	36.2	100.0	100.0
EMCTBN	Bloomberg CTB Emerging Markets Large & Mid Cap Index	48.3	96.6	94.8	15.3	97.9	96.2
WCTBN	Bloomberg CTB World Large & Mid Cap Index	74.7	88.9	94.4	31.0	89.3	95.4
WPABN	Bloomberg PAB World Large & Mid Cap Index	74.1	88.8	94.2	30.8	89.2	95.2

(% - refers to the percentage of constituents matching the condition or meeting the relevant criteria; MV - refers to the percentage of the sum of the market value of the constituents which have information on the field; Count – refers to the percentage of the number of constituents which have information on the field)

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Canada Large & Mid Cap Index
PAB Index	Bloomberg PAB Canada Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	291.90	145.95	45,544	0.00	145.95	291.90	145.95	145.95	0.00	0.00	34.07	-
2020-10-05	291.90	140.75	47,618	4.55	134.62	335.36	134.62	134.62	0.00	0.00	34.47	-
2021-04-06	291.90	135.74	45,437	-0.24	136.06	441.38	136.06	136.06	0.00	0.00	30.81	396.56
2021-09-09	291.90	130.90	44,705	-1.84	133.36	393.02	133.36	133.36	0.00	0.00	32.46	342.56
2022-03-10	291.90	126.23	48,685	6.90	118.09	618.02	118.09	118.09	0.00	0.00	35.12	281.28
2022-09-15	291.90	121.74	58,977	29.49	94.01	531.25	94.01	59.73	34.27	34.27	75.15	389.56
2023-03-09	265.84	106.91	56,934	25.01	90.66	537.21	85.53	85.53	0.00	34.27	40.79	443.08
2023-09-14	265.84	103.10	54,171	18.94	87.43	532.81	86.69	86.69	0.00	34.27	36.39	407.08
2024-03-14*		99.43			83.60		83.60					
2024-09-12*		95.89			80.62		80.62					
2025-03-19*		92.47			77.74		77.74					

Index Tickers	Return	Currency
CAPABPRL	Price Return	CAD
CAPABTL	Total Return	CAD
CAPABNL	Net Total Return	CAD
CAPABP	Price Return	USD
CAPABT	Total Return	USD
CAPABN	Net Total Return	USD

Index Tickers	Return	Currency
CAPABPE	Price Return	EUR
CAPABTE	Total Return	EUR
CAPABNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Japan Large & Mid Cap Index
PAB Index	Bloomberg PAB Japan Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	267.88	133.94	28,366	0.00	133.94	267.88	133.94	57.22	76.72	76.72	11.08	-
2020-10-05	267.88	129.17	30,078	6.03	121.82	204.76	102.38	61.22	41.16	117.88	9.97	-
2021-04-06	267.88	124.56	29,864	5.28	118.32	214.49	107.24	66.71	40.53	158.41	10.42	97.29
2021-09-09	267.88	120.13	36,032	27.02	94.57	204.84	94.57	47.96	46.61	205.01	10.80	98.16
2022-03-10	267.88	115.84	44,104	55.48	74.51	222.55	74.51	49.12	25.39	230.40	11.67	101.73
2022-09-15	267.88	111.72	45,489	60.36	69.67	301.66	69.67	66.06	3.61	234.01	12.64	118.89
2023-03-09	679.21	273.16	47,433	67.22	163.36	738.54	163.36	163.36	0.00	234.01	26.30	124.46
2023-09-14	679.21	263.43	45,579	60.68	163.95	748.02	163.95	163.95	0.00	234.01	32.22	191.86
2024-03-14*		254.04			158.10		158.10					
2024-09-12*		244.99			152.47		152.47					
2025-03-19*		236.26			147.04		147.04					

Index Tickers	Return	Currency
JPPABPL	Price Return	JPY
JPPABTL	Total Return	JPY
JPPABNL	Net Total Return	JPY
JPPABP	Price Return	USD
JPPABT	Total Return	USD
JPPABN	Net Total Return	USD

Index Tickers	Return	Currency
JPPABPE	Price Return	EUR
JPPABTE	Total Return	EUR
JPPABNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg US Large & Mid Cap Index
PAB Index	Bloomberg PAB US Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	113.85	56.93	58,307	0.00	56.93	113.85	56.93	22.47	34.45	34.45	20.46	-
2020-10-05	113.85	54.90	60,995	4.61	52.48	99.07	49.53	21.73	27.80	62.25	18.77	-
2021-04-06	113.85	52.94	64,677	10.93	47.73	130.32	47.73	18.18	29.54	91.80	19.42	175.75
2021-09-09	113.85	51.06	65,888	13.00	45.18	111.89	45.18	20.69	24.49	116.28	19.66	156.20
2022-03-10	113.85	49.24	69,491	19.18	41.31	166.57	41.31	19.88	21.43	137.71	19.89	156.08
2022-09-15	113.85	47.48	81,363	39.54	34.03	182.10	34.03	21.58	12.45	150.16	20.83	200.71
2023-03-09	189.09	76.05	81,645	40.03	54.31	263.79	54.31	54.25	0.06	150.22	22.05	205.57
2023-09-14	189.09	73.34	74,416	27.63	57.46	248.67	57.46	57.46	0.00	150.22	26.34	172.84
2024-03-14*		70.72			55.41		55.41					
2024-09-12*		68.20			53.44		53.44					
2025-03-19*		65.77			51.53		51.53					

Index Tickers	Return	Currency
USPABP	Price Return	USD
USPABT	Total Return	USD
USPABN	Net Total Return	USD
USPABPE	Price Return	EUR
USPABTE	Total Return	EUR
USPABNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg APAC DM ex-Japan Large & Mid Cap Index
PAB Index	Bloomberg PAB APAC DM ex-Japan Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	466.99	233.50	29,329	0.00	233.50	466.99	233.50	169.24	64.26	64.26	25.25	-
2020-10-05	466.99	225.18	28,869	-1.57	228.76	576.65	228.76	188.00	40.77	105.02	23.71	-
2021-04-06	466.99	217.15	28,828	-1.71	220.92	600.51	220.92	209.65	11.27	116.30	25.25	279.58
2021-09-09	466.99	209.41	29,342	0.04	209.32	575.93	209.32	209.32	0.00	116.30	26.39	282.66
2022-03-10	466.99	201.95	38,603	31.62	153.44	589.18	153.44	153.44	0.00	116.30	29.83	306.01
2022-09-15	466.99	194.75	40,817	39.17	139.94	620.27	139.94	139.94	0.00	116.30	25.59	380.82
2023-03-09	468.79	188.54	38,072	29.81	145.24	681.41	145.24	145.24	0.00	116.30	24.79	365.88
2023-09-14	468.79	181.82	39,252	33.83	135.85	633.92	135.85	135.85	0.00	116.30	24.95	280.13
2024-03-14*		175.34			131.01		131.01					
2024-09-12*		169.09			126.34		126.34					
2025-03-19*		163.07			121.84		121.84					

Index Tickers	Return	Currency
APXPABP	Price Return	USD
APXPABT	Total Return	USD
APXPABN	Net Total Return	USD
APXPABPE	Price Return	EUR
APXPABTE	Total Return	EUR
APXPABNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Europe DM Large & Mid Cap Index
PAB Index	Bloomberg PAB Europe DM Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	354.05	177.02	53,666	0.00	177.02	354.05	177.02	95.53	81.50	81.50	20.18	-
2020-10-05	354.05	170.71	54,697	1.92	167.50	350.76	167.50	96.83	70.67	152.16	18.94	-
2021-04-06	354.05	164.63	56,756	5.76	155.67	374.66	155.67	95.75	59.92	212.08	20.11	220.83
2021-09-09	354.05	158.76	57,929	7.94	147.09	328.11	147.08	80.57	66.51	278.59	21.13	194.91
2022-03-10	354.05	153.11	59,916	11.65	137.13	376.96	137.14	85.80	51.33	329.93	21.27	194.63
2022-09-15	354.05	147.65	69,855	30.17	113.43	400.59	113.43	99.51	13.92	343.85	22.50	260.28
2023-03-09	500.75	201.39	70,273	30.94	153.80	732.50	153.80	153.68	0.11	343.97	26.71	279.24
2023-09-14	500.75	194.21	64,234	19.69	162.26	642.15	162.26	162.27	-0.01	343.95	26.12	231.00
2024-03-14*		187.29			156.48		156.48					
2024-09-12*		180.62			150.90		150.90					
2025-03-19*		174.18			145.53		145.53					

Index Tickers	Return	Currency
ERPPAB	Price Return	USD
ERPPABT	Total Return	USD
ERPPABN	Net Total Return	USD
ERPPABE	Price Return	EUR
ERPPABTE	Total Return	EUR
ERPPABNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Europe DM ex-Eurozone Large & Mid Cap Index
PAB Index	Bloomberg PAB Europe DM ex-Eurozone Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	421.88	210.94	49,476	0.00	210.94	421.88	210.94	121.72	89.22	89.22	16.95	-
2020-10-05	421.88	203.42	50,484	2.04	199.36	438.70	199.36	130.59	68.77	157.98	15.71	-
2021-04-06	421.88	196.17	49,556	0.16	195.86	493.00	195.86	131.43	64.43	222.41	17.71	262.37
2021-09-09	421.88	189.18	50,514	2.10	185.29	453.32	185.29	107.52	77.77	300.18	19.09	239.69
2022-03-10	421.88	182.44	51,205	3.49	176.28	514.61	176.28	127.44	48.84	349.03	20.68	252.36
2022-09-15	421.88	175.94	59,810	20.89	145.54	495.73	145.54	145.56	-0.01	349.01	22.86	332.48
2023-03-09	510.05	205.13	61,866	25.04	164.05	575.88	164.05	164.06	-0.01	349.01	24.64	333.94
2023-09-14	510.05	197.82	56,528	14.25	173.15	578.11	173.15	173.15	0.00	349.01	20.83	259.52
2024-03-14*		190.77			166.98		166.98					
2024-09-12*		183.98			161.03		161.03					
2025-03-19*		177.42			155.29		155.29					

Index Tickers	Return	Currency
EUXPABP	Price Return	USD
EUXPABT	Total Return	USD
EUXPABN	Net Total Return	USD
EUXPABPL	Price Return	EUR
EUXPABTL	Total Return	EUR
EUXPABNL	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Eurozone Large & Mid Cap Index
PAB Index	Bloomberg PAB Eurozone DM Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	283.73	141.86	57,418	0.00	141.86	283.73	141.86	65.46	76.40	76.40	23.53	-
2020-10-05	283.73	136.81	58,438	1.78	134.42	267.45	133.72	59.75	73.97	150.37	22.00	-
2021-04-06	283.73	131.93	63,563	10.70	119.18	263.12	119.18	61.79	57.39	207.76	22.61	227.85
2021-09-09	283.73	127.23	65,033	13.26	112.33	208.78	104.39	52.41	51.98	259.74	23.06	201.09
2022-03-10	283.73	122.70	68,322	18.99	103.12	241.96	103.12	45.76	57.35	317.10	21.99	188.10
2022-09-15	283.73	118.33	79,408	38.30	85.56	298.36	85.56	43.92	41.64	358.74	22.84	234.55
2023-03-09	491.10	197.51	77,855	35.59	145.66	880.35	145.66	145.67	0.00	358.73	32.30	256.18
2023-09-14	491.10	190.47	70,953	23.57	154.14	702.26	154.14	154.14	0.00	358.73	33.18	228.36
2024-03-14*		183.68			148.64		148.64					
2024-09-12*		177.14			143.35		143.35					
2025-03-19*		170.83			138.24		138.24					

Index Tickers	Return	Currency
EURPABP	Price Return	USD
EURPABT	Total Return	USD
EURPABN	Net Total Return	USD
EURPABPL	Price Return	EUR
EURPABTL	Total Return	EUR
EURPABNL	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Developed Markets Large & Mid Cap Index
PAB Index	Bloomberg PAB Developed Markets Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	193.81	96.90	48,136	0.00	96.90	193.81	96.90	53.40	43.50	43.50	20.19	-
2020-10-05	193.81	93.45	49,583	3.01	90.72	180.91	90.46	54.11	36.34	79.84	18.71	-
2021-04-06	193.81	90.12	51,775	7.56	83.79	209.93	83.79	52.61	31.17	111.02	19.41	156.32
2021-09-09	193.81	86.91	53,658	11.47	77.96	183.59	77.96	50.37	27.59	138.61	20.15	136.63
2022-03-10	193.81	83.81	59,864	24.36	67.39	237.18	67.39	44.17	23.23	161.84	20.32	135.39
2022-09-15	193.81	80.83	69,223	43.81	56.20	250.80	56.20	46.52	9.68	171.52	21.07	181.06
2023-03-09	305.65	122.93	69,431	44.24	85.22	399.25	85.22	84.78	0.44	171.96	22.67	200.37
2023-09-14	305.65	118.55	64,260	33.50	88.80	364.90	88.80	88.39	0.41	172.37	23.79	166.18
2024-03-14*		114.32			85.64		85.64					
2024-09-12*		110.25			82.58		82.58					
2025-03-19*		106.32			79.64		79.64					

Index Tickers	Return	Currency
DMPABP	Price Return	USD
DMPABT	Total Return	USD
DMPABN	Net Total Return	USD
DMPABPE	Price Return	EUR
DMPABTE	Total Return	EUR
DMPABNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Eurozone 50 Index
PAB Index	Bloomberg PAB Eurozone 50 Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	267.32	133.66	131,445	0.00	133.66	267.32	133.66	34.21	99.45	99.45	28.06	-
2020-10-05	267.32	128.90	128,464	-2.27	131.89	187.34	93.67	36.14	57.53	156.98	26.16	-
2021-04-06	267.32	124.30	145,313	10.55	112.44	260.01	112.44	39.08	73.36	230.34	28.33	279.06
2021-09-09	267.32	119.87	148,897	13.28	105.82	143.72	71.86	40.85	31.01	261.35	25.95	256.90
2022-03-10	267.32	115.60	157,925	20.15	96.22	230.48	96.22	35.84	60.38	321.73	23.91	269.68
2022-09-15	267.32	111.48	160,519	22.12	91.29	302.12	91.29	32.58	58.71	380.44	26.33	356.81
2023-03-09	470.85	189.36	166,439	26.62	149.55	942.38	149.55	149.55	0.00	380.44	34.78	368.38
2023-09-14	470.85	182.62	146,745	11.64	163.58	514.58	163.58	163.58	0.00	380.44	34.14	337.71
2024-03-14*		176.11			157.75		157.75					
2024-09-12*		169.83			152.13		152.13					
2025-03-19*		163.78			146.71		146.71					

Index Tickers	Return	Currency
EU50PABP	Price Return	EUR
EU50PABT	Total Return	EUR
EU50PABN	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Developed Markets Industry Select Index
CTB Index	Bloomberg CTB Developed Markets Industry Select Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	665.45	465.82	38,198	0.00	465.82	665.45	465.82	465.16	0.65	0.65	34.32	-
2020-10-05	665.45	449.22	39,791	4.17	431.23	577.45	404.21	403.97	0.25	0.90	34.49	-
2021-04-06	665.45	433.21	41,091	7.57	402.71	657.08	402.71	402.13	0.58	1.48	33.68	382.00
2021-09-09	665.45	417.77	43,173	13.02	369.63	569.54	369.63	369.44	0.19	1.66	40.17	295.63
2022-03-10	665.45	402.88	47,688	24.84	322.71	722.41	322.71	322.35	0.36	2.03	38.11	422.46
2022-09-15	665.45	388.53	55,922	46.40	265.39	752.24	265.39	264.72	0.67	2.70	44.67	524.93
2023-03-09	868.19	488.83	54,643	43.05	341.72	1047.15	341.72	341.29	0.43	3.13	43.71	475.71
2023-09-14	868.19	471.41	51,635	35.18	348.74	855.47	348.74	348.58	0.16	3.29	46.56	452.19
2024-03-14*		454.61			336.31		336.31					
2024-09-12*		438.41			324.33		324.33					
2025-03-19*		422.79			312.77		312.77					

Index Tickers	Return	Currency
DMISCTBP	Price Return	USD
DMISCTBT	Total Return	USD
DMISCTBP	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Sweden Large & Mid Cap Index
PAB Index	Bloomberg PAB Sweden Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	25.31	12.65	38,020	0.00	12.65	25.31	12.65	12.65	0.00	0.00	9.62	-
2020-10-05	25.31	12.20	34,981	-7.99	13.26	23.60	11.80	11.80	0.00	0.00	9.06	-
2021-04-06	25.31	11.77	37,475	-1.43	11.94	34.33	11.94	11.94	0.00	0.00	6.25	117.86
2021-09-09	25.31	11.35	38,273	0.67	11.27	28.99	11.27	10.22	1.05	1.05	6.48	90.29
2022-03-10	25.31	10.94	37,861	-0.42	10.99	36.17	10.99	10.99	0.00	1.05	6.95	88.12
2022-09-15	25.31	10.55	42,676	12.25	9.40	11.28	5.64	5.64	0.00	1.05	21.04	136.67
2023-03-09	552.04	222.02	43,309	13.91	194.91	551.40	194.91	194.91	0.00	1.05	15.80	249.60
2023-09-14	552.04	214.11	37,148	-2.29	219.14	1001.56	219.14	219.14	0.00	1.05	13.09	254.37
2024-03-14*		206.48			211.33		211.33					
2024-09-12*		199.12			203.80		203.80					
2025-03-19*		192.03			196.53		196.53					

Index Tickers	Return	Currency
SEPABPL	Price Return	SEK
SEPABTL	Total Return	SEK
SEPABNL	Net Total Return	SEK
SEPABP	Price Return	USD
SEPABT	Total Return	USD
SEPABN	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Nordic Large & Mid Cap Index
PAB Index	Bloomberg PAB Nordic Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	255.44	127.72	32,985	0.00	127.72	255.44	127.72	93.57	34.15	34.15	15.81	-
2020-10-05	255.44	123.17	32,074	-2.76	126.66	308.46	126.66	80.51	46.15	80.30	11.65	-
2021-04-06	255.44	118.78	33,983	3.03	115.29	222.52	111.26	89.00	22.26	102.56	11.51	160.25
2021-09-09	255.44	114.55	35,025	6.19	107.87	203.38	101.69	89.98	11.71	114.26	12.07	137.21
2022-03-10	255.44	110.46	36,776	11.49	99.08	260.15	99.08	99.08	0.00	114.26	13.39	161.20
2022-09-15	255.44	106.53	46,423	40.74	75.69	331.10	75.69	75.69	0.00	114.26	25.34	248.28
2023-03-09	507.24	204.00	45,422	37.71	148.14	504.06	148.14	148.14	0.00	114.26	26.26	345.33
2023-09-14	507.24	196.73	42,696	29.44	151.98	638.45	151.98	151.98	0.00	114.26	34.14	409.88
2024-03-14*		189.72			146.57		146.57					
2024-09-12*		182.96			141.34		141.34					
2025-03-19*		176.44			136.31		136.31					

Index Tickers	Return	Currency
NORDPABP	Price Return	EUR
NORDPABT	Total Return	EUR
NORDPABN	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Emerging Markets Large & Mid Cap Index
PAB Index	Bloomberg PAB Emerging Markets Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	607.97	303.98	22,696	0.00	303.98	607.97	303.98	236.09	67.89	67.89	0.20	-
2020-10-05	607.97	293.15	23,352	2.89	284.92	559.03	279.52	238.84	40.68	108.57	0.21	-
2021-04-06	607.97	282.70	22,328	-1.62	287.36	540.62	270.31	235.96	34.34	142.91	0.20	251.54
2021-09-09	607.97	272.63	26,173	15.32	236.42	589.42	236.42	233.23	3.19	146.10	0.21	231.75
2022-03-10	607.97	262.92	32,656	43.88	182.73	602.05	182.73	180.75	1.98	148.08	0.23	212.38
2022-09-15	607.97	253.55	32,844	44.71	175.21	628.75	175.21	175.53	-0.32	147.76	0.23	220.95
2023-03-09	647.61	260.46	33,059	45.66	178.81	551.84	178.81	176.48	2.33	150.09	0.26	175.40
2023-09-14	647.61	251.17	31,301	37.91	182.12	641.39	182.12	181.67	0.46	150.54	0.27	168.80
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
EMPABP	Price Return	USD
EMPABT	Total Return	USD
EMPABN	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Canada Large & Mid Cap Net Return Index
CTB Index	Bloomberg CTB Canada Large & Mid Cap Net Return Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	291.90	204.33	45,544	0.00	326.89	291.90	204.33	204.33	0.00	0.00	0.11	-
2020-10-05	291.90	197.05	47,618	4.55	320.27	335.36	188.47	188.47	0.00	0.00	0.13	-
2021-04-06	291.90	190.03	45,437	-0.24	309.29	441.38	190.48	190.48	0.00	0.00	0.12	199.36
2021-09-09	291.90	183.26	44,705	-1.84	293.05	393.02	186.70	186.70	0.00	0.00	0.12	168.35
2022-03-10	291.90	176.73	48,685	6.90	214.81	618.02	165.33	164.88	0.45	0.45	0.16	150.28
2022-09-15	291.90	170.43	58,977	29.49	195.92	531.25	131.61	131.61	0.00	0.45	0.19	240.89
2023-03-09	265.84	149.68	56,934	25.01	203.34	537.21	119.74	119.74	0.00	0.45	0.22	283.68
2023-09-14	265.84	144.35	54,171	18.94	190.19	532.81	121.36	121.36	0.00	0.45	0.24	275.88
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
CACTBP	Price Return	USD
CACTBT	Total Return	USD
CACTBN	Net Total Return	USD
CACTBPE	Price Return	EUR
CACTBE	Total Return	EUR
CACTBNE	Net Total Return	EUR

Index Tickers	Return	Currency
CACTBPRL	Price Return	CAD
CACTBL	Total Return	CAD
CACTBNL	Net Total Return	CAD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Japan Large & Mid Cap Index
CTB Index	Bloomberg CTB Japan Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	267.88	187.52	28,366	0.00	187.52	267.88	187.52	187.52	0.00	0.00	0.05	-
2020-10-05	267.88	180.83	30,078	6.03	170.54	204.76	143.33	143.33	0.00	0.00	0.05	-
2021-04-06	267.88	174.39	29,864	5.28	165.64	214.49	150.14	146.79	3.35	3.35	0.05	57.41
2021-09-09	267.88	168.18	36,032	27.02	132.40	204.84	132.40	132.40	0.00	3.35	0.05	50.89
2022-03-10	267.88	162.18	44,104	55.48	104.31	222.55	104.31	104.31	0.00	3.35	0.05	45.09
2022-09-15	267.88	156.40	45,489	60.36	97.53	301.66	97.53	97.01	0.52	3.88	0.05	47.13
2023-03-09	679.21	382.43	47,433	67.22	228.70	738.54	228.70	228.70	0.00	3.88	0.15	46.60
2023-09-14	679.21	368.80	45,579	60.68	229.53	748.02	229.53	229.52	0.01	3.88	0.19	90.72
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
JPCTBP	Price Return	USD
JPCTBT	Total Return	USD
JPCTBN	Net Total Return	USD
JPCTBPE	Price Return	EUR
JPCTBTE	Total Return	EUR
JPCTBNE	Net Total Return	EUR

Index Tickers	Return	Currency
JPCTBPL	Price Return	JPY
JPCTBTL	Total Return	JPY
JPCTBNL	Net Total Return	JPY

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg US Large & Mid Cap Index
CTB Index	Bloomberg CTB US Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	113.85	79.70	58,307	0.00	79.70	113.85	79.70	79.66	0.04	0.04	0.14	-
2020-10-05	113.85	76.86	60,995	4.61	73.47	99.07	69.35	69.29	0.06	0.10	0.13	-
2021-04-06	113.85	74.12	64,677	10.93	66.82	130.32	66.82	66.70	0.12	0.22	0.15	141.03
2021-09-09	113.85	71.48	65,888	13.00	63.25	111.89	63.25	63.09	0.16	0.39	0.15	125.34
2022-03-10	113.85	68.93	69,491	19.18	57.84	166.57	57.84	57.84	0.00	0.38	0.15	129.68
2022-09-15	113.85	66.47	81,363	39.54	47.64	182.10	47.64	47.48	0.15	0.54	0.17	155.32
2023-03-09	189.09	106.46	81,645	40.03	76.03	263.79	76.03	75.84	0.19	0.73	0.20	162.86
2023-09-14	189.09	102.67	74,416	27.63	80.44	248.67	80.44	80.28	0.16	0.89	0.22	145.93
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
USCTBP	Price Return	USD
USCTBT	Total Return	USD
USCTBN	Net Total Return	USD
USCTBPE	Price Return	EUR
USCTBTE	Total Return	EUR
USCTBNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg APAC DM ex Japan Large & Mid Cap Index
CTB Index	Bloomberg CTB APAC DM ex Japan Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	466.99	326.89	29,329	0.00	326.89	466.99	326.89	326.89	0.00	0.00	0.14	-
2020-10-05	466.99	315.25	28,869	-1.57	320.27	576.65	320.27	320.27	0.00	0.00	0.15	-
2021-04-06	466.99	304.01	28,828	-1.71	309.29	600.51	309.29	309.29	0.00	0.00	0.17	223.05
2021-09-09	466.99	293.18	29,342	0.04	293.05	575.93	293.05	293.06	-0.01	-0.01	0.18	225.60
2022-03-10	466.99	282.73	38,603	31.62	214.81	589.18	214.81	214.81	0.00	-0.01	0.22	250.33
2022-09-15	466.99	272.66	40,817	39.17	195.92	620.27	195.92	195.92	0.00	-0.01	0.17	320.97
2023-03-09	468.79	263.95	38,072	29.81	203.34	681.41	203.34	203.34	0.00	-0.01	0.18	318.21
2023-09-14	468.79	254.55	39,252	33.83	190.19	633.92	190.19	190.19	0.00	-0.01	0.16	252.22
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
APXCTBP	Price Return	USD
APXCTBT	Total Return	USD
APXCTBN	Net Total Return	USD
APXCTBPE	Price Return	EUR
APXCTBTE	Total Return	EUR
APXCTBNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Europe DM Large & Mid Cap Index
CTB Index	Bloomberg CTB Europe DM Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	354.05	247.83	53,666	0.00	247.83	354.05	247.83	247.85	-0.02	-0.02	0.11	-
2020-10-05	354.05	239.00	54,697	1.92	234.50	350.76	234.50	234.53	-0.04	-0.06	0.10	-
2021-04-06	354.05	230.48	56,756	5.76	217.94	374.66	217.94	217.95	-0.02	-0.08	0.11	139.44
2021-09-09	354.05	222.27	57,929	7.94	205.92	328.11	205.92	205.96	-0.05	-0.13	0.11	127.65
2022-03-10	354.05	214.35	59,916	11.65	191.99	376.96	191.99	192.06	-0.06	-0.19	0.11	125.70
2022-09-15	354.05	206.71	69,855	30.17	158.81	400.59	158.81	158.86	-0.06	-0.25	0.14	149.99
2023-03-09	500.75	281.95	70,273	30.94	215.32	732.50	215.32	215.30	0.01	-0.24	0.20	175.80
2023-09-14	500.75	271.90	64,234	19.69	227.16	642.15	227.16	227.18	-0.02	-0.25	0.18	169.77
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
ERPCTB	Price Return	USD
ERPCTBT	Total Return	USD
ERPCTBN	Net Total Return	USD
ERPCTBE	Price Return	EUR
ERPCTBTE	Total Return	EUR
ERPCTBNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Europe DM ex Eurozone Large & Mid Cap Index
CTB Index	Bloomberg CTB Europe DM ex Eurozone Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	421.88	295.31	49,476	0.00	295.31	421.88	295.31	242.98	52.33	52.33	0.11	-
2020-10-05	421.88	284.79	50,484	2.04	279.10	438.70	279.10	247.85	31.25	83.59	0.10	-
2021-04-06	421.88	274.64	49,556	0.16	274.20	493.00	274.20	257.18	17.02	100.60	0.12	184.19
2021-09-09	421.88	264.86	50,514	2.10	259.41	453.32	259.41	247.95	11.46	112.07	0.12	168.34
2022-03-10	421.88	255.42	51,205	3.49	246.79	514.61	246.79	246.81	-0.02	112.05	0.14	158.62
2022-09-15	421.88	246.32	59,810	20.89	203.76	495.73	203.76	203.76	0.00	112.05	0.16	197.38
2023-03-09	510.05	287.19	61,866	25.04	229.67	575.88	229.67	229.67	0.00	112.05	0.18	222.13
2023-09-14	510.05	276.95	56,528	14.25	242.40	578.11	242.40	242.42	-0.01	112.03	0.15	194.47
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
EUXCTBP	Price Return	USD
EUXCTBT	Total Return	USD
EUXCTBN	Net Total Return	USD
EUXCTBPL	Price Return	USD
EUXCTBTL	Total Return	USD
EUXCTBNL	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Eurozone DM Large & Mid Cap Index
CTB Index	Bloomberg CTB Eurozone DM Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	283.73	198.61	57,418	0.00	198.61	283.73	198.61	198.61	0.00	0.00	0.12	-
2020-10-05	283.73	191.53	58,438	1.78	188.19	267.45	187.21	187.21	0.00	0.00	0.11	-
2021-04-06	283.73	184.71	63,563	10.70	166.85	263.12	166.85	166.85	0.00	0.00	0.13	170.54
2021-09-09	283.73	178.13	65,033	13.26	157.27	208.78	146.15	146.15	0.00	0.00	0.12	156.48
2022-03-10	283.73	171.78	68,322	18.99	144.36	241.96	144.36	144.31	0.06	0.06	0.11	154.94
2022-09-15	283.73	165.66	79,408	38.30	119.78	298.36	119.78	119.78	0.00	0.06	0.13	159.46
2023-03-09	491.10	276.51	77,855	35.59	203.93	880.35	203.93	203.88	0.05	0.11	0.24	153.23
2023-09-14	491.10	266.66	70,953	23.57	215.79	702.26	215.79	215.76	0.03	0.14	0.23	163.80
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
EURCTBP	Price Return	USD
EURCTBT	Total Return	USD
EURCTBN	Net Total Return	USD
EURCTBPL	Price Return	EUR
EURCTBTL	Total Return	EUR
EURCTBNL	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Nordic Large & Mid Cap Index
CTB Index	Bloomberg CTB Nordic Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	255.44	178.81	32,985	0.00	178.81	255.44	178.81	178.81	0.00	0.00	0.07	-
2020-10-05	255.44	172.43	32,074	-2.76	177.33	308.46	177.33	177.33	0.00	0.00	0.06	-
2021-04-06	255.44	166.29	33,983	3.03	161.40	222.52	155.77	155.77	0.00	0.00	0.05	88.26
2021-09-09	255.44	160.36	35,025	6.19	151.02	203.38	142.36	142.36	0.00	0.00	0.06	70.99
2022-03-10	255.44	154.65	36,776	11.49	138.71	260.15	138.71	138.71	0.00	0.00	0.09	64.98
2022-09-15	255.44	149.14	46,423	40.74	105.97	331.10	105.97	105.97	0.00	0.00	0.20	129.89
2023-03-09	507.24	285.60	45,422	37.71	207.40	504.06	207.40	207.40	0.00	0.00	0.19	261.99
2023-09-14	507.24	275.43	42,696	29.44	212.78	638.45	212.78	212.78	0.00	0.00	0.27	357.20
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
NORDCTBP	Price Return	EUR
NORDCTBT	Total Return	EUR
NORDCTBN	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Sweden Large & Mid Cap Index
CTB Index	Bloomberg CTB Sweden Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	25.31	17.72	38,020	0.00	17.72	25.31	17.72	17.72	0.00	0.00	0.07	-
2020-10-05	25.31	17.09	34,981	-7.99	18.57	23.60	16.52	16.52	0.00	0.00	0.06	-
2021-04-06	25.31	16.48	37,475	-1.43	16.72	34.33	16.72	16.72	0.00	0.00	0.06	107.87
2021-09-09	25.31	15.89	38,273	0.67	15.78	28.99	15.78	15.78	0.00	0.00	0.06	79.91
2022-03-10	25.31	15.32	37,861	-0.42	15.39	36.17	15.39	15.39	0.00	0.00	0.07	80.45
2022-09-15	25.31	14.78	42,676	12.25	13.16	11.28	7.90	7.90	0.00	0.00	0.17	129.28
2023-03-09	552.04	310.83	43,309	13.91	272.87	551.40	272.87	272.87	0.00	0.00	0.11	201.77
2023-09-14	552.04	299.75	37,148	-2.29	306.79	1001.56	306.79	306.79	0.00	0.00	0.12	190.94
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
SECTBP	Price Return	USD
SECTBT	Total Return	USD
SECTBN	Net Total Return	USD
SECTBPL	Price Return	EUR
SECTBTL	Total Return	EUR
SECTBNL	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Emerging Markets Large & Mid Cap Index
CTB Index	Bloomberg CTB Emerging Markets Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	607.97	425.58	22,696	0.00	425.58	607.97	425.58	417.51	8.07	8.07	0.15	-
2020-10-05	607.97	410.41	23,352	2.89	398.88	559.03	391.32	386.90	4.42	12.49	0.15	-
2021-04-06	607.97	395.79	22,328	-1.62	402.31	540.62	378.43	374.06	4.37	16.87	0.15	228.78
2021-09-09	607.97	381.68	26,173	15.32	330.98	589.42	330.98	327.30	3.68	20.55	0.16	210.63
2022-03-10	607.97	368.08	32,656	43.88	255.82	602.05	255.82	253.41	2.41	22.96	0.17	163.36
2022-09-15	607.97	354.96	32,844	44.71	245.29	628.75	245.29	243.92	1.37	24.33	0.17	181.26
2023-03-09	647.61	364.64	33,059	45.66	250.33	551.84	250.33	249.22	1.11	25.45	0.21	161.85
2023-09-14	647.61	351.64	31,301	37.91	254.97	641.39	254.97	253.57	1.41	26.86	0.23	157.67
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
EMCTBP	Price Return	USD
EMCTBT	Total Return	USD
EMCTBN	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg World Large & Mid Cap Index
CTB Index	Bloomberg CTB World Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	258.68	181.07	36,918	0.00	181.07	258.68	181.07	161.91	19.16	19.16	0.15	-
2020-10-05	258.68	174.62	37,469	1.49	172.05	240.52	168.36	151.62	16.74	35.90	0.15	-
2021-04-06	258.68	168.40	38,030	3.01	163.47	263.00	163.47	156.63	6.85	42.75	0.16	85.87
2021-09-09	258.68	162.40	40,853	10.66	146.76	243.40	146.76	140.20	6.55	49.31	0.17	76.94
2022-03-10	258.68	156.61	47,443	28.51	121.87	287.53	121.87	121.98	-0.12	49.19	0.16	80.02
2022-09-15	258.68	151.03	52,463	42.11	106.28	299.77	106.28	106.61	-0.33	48.86	0.16	102.71
2023-03-09	359.18	202.24	52,547	42.33	142.09	418.94	142.09	142.29	-0.20	48.67	0.19	106.71
2023-09-14	359.18	195.03	48,867	32.37	147.34	399.02	147.34	146.37	0.97	49.64	0.20	89.99
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
WCTBP	Price Return	USD
WCTBT	Total Return	USD
WCTBN	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg World Large & Mid Cap Index
PAB Index	Bloomberg PAB World Large & Mid Cap Index

Effective Date	GHG Intensity ¹ Parent Base Date tCO2e/USDm	GHG Intensity Decarbonisation Trajectory tCO2e/USDm	Average Enterprise Value Including Cash USDm	EVIC Inflation %	EVIC Inflation Adjusted GHG Decarbonisation Trajectory tCO2e/USDm	GHG Intensity Parent tCO2e/USDm	GHG Intensity PAB Target tCO2e/USDm	GHG Intensity PAB Actual tCO2e/USDm	GHG Realized Versus Target tCO2e/USDm	GHG Realized Versus Target Cumulative tCO2e/USDm	Active Share %	Tracking Error (bps)
2020-04-06	258.68	129.34	36,918	0.00	129.34	258.68	129.34	91.86	37.47	37.47	0.21	-
2020-10-05	258.68	124.73	37,469	1.49	122.89	240.52	120.26	84.88	35.38	72.85	0.20	-
2021-04-06	258.68	120.28	38,030	3.01	116.77	263.00	116.77	82.61	34.16	107.01	0.21	158.43
2021-09-09	258.68	116.00	40,853	10.66	104.83	243.40	104.83	74.65	30.18	137.18	0.22	134.71
2022-03-10	258.68	111.86	47,443	28.51	87.05	287.53	87.05	70.28	16.77	153.96	0.22	125.34
2022-09-15	258.68	107.88	52,463	42.11	75.91	299.77	75.91	69.61	6.30	160.26	0.23	156.06
2023-03-09	359.18	144.46	52,547	42.33	101.49	418.94	101.49	99.35	2.15	162.40	0.24	165.58
2023-09-14	359.18	139.31	48,867	32.37	105.25	399.02	105.25	103.21	2.04	164.44	0.25	136.90
2024-03-14*												
2024-09-12*												
2025-03-19*												

Index Tickers	Return	Currency
WPABP	Price Return	USD
WPABT	Total Return	USD
WPABN	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

BLOOMBERG, BLOOMBERG INDICES and Bloomberg U.S. Fixed Income Indices (the “Indices”) are trademarks or service marks of Bloomberg Finance L.P. Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited, the administrator of the Indices (collectively, “Bloomberg”) or Bloomberg's licensors own all proprietary rights in the Indices. Bloomberg does not guarantee the timeliness, accuracy or completeness of any data or information relating to the Indices. Bloomberg makes no warranty, express or implied, as to the Indices or any data or values relating thereto or results to be obtained therefrom, and expressly disclaims all warranties of merchantability and fitness for a particular purpose with respect thereto. It is not possible to invest directly in an Index. Back-tested performance is not actual performance. Past performance is not an indication of future results. To the maximum extent allowed by law, Bloomberg, its licensors, and its and their respective employees, contractors, agents, suppliers and vendors shall have no liability or responsibility whatsoever for any injury or damages -whether direct, indirect, consequential, incidental, punitive or otherwise - arising in connection with the Indices or any data or values relating thereto -whether arising from their negligence or otherwise. This document constitutes the provision of factual information, rather than financial product advice. Nothing in the Indices shall constitute or be construed as an offering of financial instruments or as investment advice or investment recommendations (i.e., recommendations as to whether or not to “buy”, “sell”, “hold”, or to enter or not to enter into any other transaction involving any specific interest or interests) by Bloomberg or a recommendation as to an investment or other strategy by Bloomberg. Data and other information available via the Indices should not be considered as information sufficient upon which to base an investment decision. All information provided by the Indices is impersonal and not tailored to the needs of any person, entity or group of persons. Bloomberg does not express an opinion on the future or expected value of any security or other interest and do not explicitly or implicitly recommend or suggest an investment strategy of any kind. Customers should consider obtaining independent advice before making any financial decisions.

© 2023 Bloomberg. All rights reserved. This document and its contents may not be forwarded or redistributed without the prior consent of Bloomberg.

The BLOOMBERG TERMINAL service and Bloomberg data products (the “Services”) are owned and distributed by Bloomberg Finance L.P. (“BFLP”) except (i) in Argentina, Australia and certain jurisdictions in the Pacific islands, Bermuda, China, India, Japan, Korea and New Zealand, where Bloomberg L.P. and its subsidiaries distribute these products, and (ii) in Singapore and the jurisdictions serviced by Bloomberg’s Singapore office, where a subsidiary of BFLP distributes these products.