

# Bloomberg Global Equity Paris- Aligned Indices

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ESG Fixed Income Benchmark Regulation Disclosure Report

April 2023

ESG data disclosure under Regulation EU 2020/1816

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# ESG Equity Benchmark Regulation Disclosure Report

## Environmental Disclosure

Ticker	Index Name	HCI Sector Exposure <sup>1</sup>			GHG Intensity <sup>2</sup> (tCO2e/EVIC)			GHG Emissions (reported versus estimated)			Fossil Fuel Exposure <sup>3</sup>			Green Exposure	
		%	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	Count
CAPABNL	Bloomberg PAB Canada Large & Mid Cap Net Return Index	51.8	100.0	100.0	264.0	80.5	78.7	26.0	99.0	97.9	13.1	100.0	100.0	0.4	100.0
JPPABNL	Bloomberg PAB Japan Large & Mid Cap Net Return Index	72.6	100.0	100.0	249.0	99.3	98.5	82.0	100.0	100.0	5.0	100.0	100.0	0.0	100.0
USPABN	Bloomberg PAB US Large & Mid Cap Net Return Index	59.9	100.0	100.0	130.4	90.1	85.7	12.1	100.0	99.8	2.3	100.0	100.0	0.5	100.0
APXPABN	Bloomberg PAB APAC DM ex Japan Large & Mid Cap Net Return Index	46.8	100.0	100.0	180.8	98.9	96.7	89.2	100.0	100.0	6.2	100.0	100.0	1.3	100.0
ERPPABE	Bloomberg PAB Europe DM Large & Mid Cap Price Return Index	68.1	100.0	100.0	337.3	94.6	91.9	79.9	100.0	100.0	4.6	100.0	100.0	0.9	100.0
EUXPABN	Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Net Return Index	69.7	100.0	100.0	215.6	95.7	94.4	84.3	100.0	100.0	3.6	100.0	100.0	1.6	100.0
EURPABN	Bloomberg PAB Eurozone DM Large & Mid Cap Net Return Index	65.7	100.0	100.0	413.3	93.3	89.1	76.7	100.0	100.0	5.0	100.0	100.0	0.7	100.0
DMPABN	Bloomberg PAB Developed Markets Large & Mid Cap Net Return Index	61.7	100.0	100.0	177.3	92.1	89.5	35.4	100.0	99.8	3.2	100.0	100.0	0.7	100.0
EU50PABN	Bloomberg PAB Eurozone 50 Net Return Index	66.9	100.0	100.0	231.2	95.4	94.3	86.0	100.0	100.0	6.1	100.0	100.0	0.0	100.0
DMISCTBN	Bloomberg CTB Developed Markets Industry Select Net Return Index	77.5	100.0	100.0	570.3	99.8	99.7	31.9	100.0	100.0	17.2	100.0	100.0	1.1	100.0
SEPABNL	Bloomberg PAB Sweden Large & Mid Cap Net Return Index	62.3	100.0	100.0	311.9	91.0	95.2	63.9	100.0	100.0	0.0	100.0	100.0	0.0	100.0
NORDPABN	Bloomberg PAB Nordic Large & Mid Cap Net Return Index	72.0	100.0	100.0	236.0	93.5	93.4	72.6	100.0	100.0	2.4	100.0	100.0	2.4	100.0

<sup>1</sup> 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

<sup>2</sup> 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](#)

<sup>3</sup> 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

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# ESG Equity Benchmark Regulation Disclosure Report

## Social Disclosure

Ticker	Index Name	Social Violations			Controversial Weapons <sup>1</sup>			Tobacco			ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
CAPABNL	Bloomberg PAB Canada Large & Mid Cap Net Return Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	41.4	100.0	100.0
JPPABNL	Bloomberg PAB Japan Large & Mid Cap Net Return Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	21.1	100.0	100.0
USPABN	Bloomberg PAB US Large & Mid Cap Net Return Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	34.4	99.7	98.6
APXPABN	Bloomberg PAB APAC DM ex Japan Large & Mid Cap Net Return Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	96.4	97.8	29.5	96.1	96.7
ERPPABE	Bloomberg PAB Europe DM Large & Mid Cap Price Return Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	5.2	99.8	99.7
EUXPABN	Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Net Return Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	6.6	99.7	99.3
EURPABN	Bloomberg PAB Eurozone DM Large & Mid Cap Net Return Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	3.5	100.0	100.0
DMPABN	Bloomberg PAB Developed Markets Large & Mid Cap Net Return Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	99.9	99.8	26.8	99.6	99.1
EU50PABN	Bloomberg PAB Eurozone 50 Net Return Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	1.0	100.0	100.0
DMISCTBN	Bloomberg CTB Developed Markets Industry Select Net Return Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.5	99.4	99.2
SEPABNL	Bloomberg PAB Sweden Large & Mid Cap Net Return Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	7.0	100.0	100.0
NORDPABN	Bloomberg PAB Nordic Large & Mid Cap Net Return Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	5.9	100.0	100.0

<sup>1</sup> 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).

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# 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 <sup>1</sup>
CAPABNL	Bloomberg PAB Canada Large & Mid Cap Net Return Index	0.0	0.0	0.0	37.4	73.6	76.6	1.0	2.7	4.3	0	0.0
JPPABNL	Bloomberg PAB Japan Large & Mid Cap Net Return Index	25.5	0.8	1.5	17.6	95.9	92.7	0.2	7.1	2.9	1	0.0
USPABN	Bloomberg PAB US Large & Mid Cap Net Return Index	12.3	3.7	1.7	33.5	81.3	69.1	1.3	0.9	1.2	0	0.0
APXPABN	Bloomberg PAB APAC DM ex Japan Large & Mid Cap Net Return Index	30.9	9.4	12.2	32.8	97.8	95.6	1.7	12.3	18.9	1	0.0
ERPPABE	Bloomberg PAB Europe DM Large & Mid Cap Price Return Index	54.9	6.9	9.8	39.2	95.6	92.9	0.5	10.1	8.1	5	5.4
EUXPABN	Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Net Return Index	39.2	7.5	11.9	37.6	96.3	92.3	0.7	9.3	7.0	4	5.4
EURPABN	Bloomberg PAB Eurozone DM Large & Mid Cap Net Return Index	68.3	6.5	7.5	40.9	94.8	94.6	0.5	11.2	9.5	2	0.0
DMPABN	Bloomberg PAB Developed Markets Large & Mid Cap Net Return Index	27.6	4.4	4.6	33.4	86.6	80.6	0.8	3.5	4.2	7	5.4
EU50PABN	Bloomberg PAB Eurozone 50 Net Return Index	99.3	1.9	2.9	42.3	96.1	91.4	0.4	11.1	8.6	1	0.0
DMISCTBN	Bloomberg CTB Developed Markets Industry Select Net Return Index	24.5	4.4	4.0	30.6	82.7	82.2	0.6	8.9	10.5	3	0.0
SEPABNL	Bloomberg PAB Sweden Large & Mid Cap Net Return Index	58.9	3.0	4.8	37.2	80.4	81.0	0.8	12.5	4.8	2	0.0
NORDPABN	Bloomberg PAB Nordic Large & Mid Cap Net Return Index	72.9	5.6	9.2	39.3	90.3	88.2	0.9	9.0	5.3	3	5.4

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<sup>1</sup> 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 Net Return Index	85.1	73.6	76.6	37.4	73.6	76.6
JPPABNL	Bloomberg PAB Japan Large & Mid Cap Net Return Index	47.9	96.3	93.4	17.6	95.9	92.7
USPABN	Bloomberg PAB US Large & Mid Cap Net Return Index	86.3	81.2	68.6	33.5	81.3	69.1
APXPABN	Bloomberg PAB APAC DM ex Japan Large & Mid Cap Net Return Index	77.7	97.8	95.6	32.8	97.8	95.6
ERPPABE	Bloomberg PAB Europe DM Large & Mid Cap Price Return Index	68.5	93.6	88.9	39.2	95.6	92.9
EUXPABN	Bloomberg PAB Europe DM ex Eurozone Large & Mid Cap Net Return Index	75.7	93.9	87.4	37.6	96.3	92.3
EURPABN	Bloomberg PAB Eurozone DM Large & Mid Cap Net Return Index	61.7	93.8	92.5	40.9	94.8	94.6
DMPABN	Bloomberg PAB Developed Markets Large & Mid Cap Net Return Index	78.3	86.1	79.4	33.4	86.6	80.6
EU50PABN	Bloomberg PAB Eurozone 50 Net Return Index	59.8	96.1	91.4	42.3	96.1	91.4
DMISCTBN	Bloomberg CTB Developed Markets Industry Select Net Return Index	77.0	82.5	82.2	30.6	82.7	82.2
SEPABNL	Bloomberg PAB Sweden Large & Mid Cap Net Return Index	59.7	80.4	81.0	37.2	80.4	81.0
NORDPABN	Bloomberg PAB Nordic Large & Mid Cap Net Return Index	62.7	89.8	86.8	39.3	90.3	88.2

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# ESG Equity Benchmark Regulation Disclosure Report

## Decarbonisation Trajectories

<b>Base Index</b>	Bloomberg APAC DM ex-Japan Large & Mid Cap Index
<b>PAB Index</b>	Bloomberg PAB APAC DM ex-Japan Large & Mid Cap Index

Effective Date	GHG Intensity <sup>1</sup> 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 %
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		225.18	28,869	-1.57	228.76	576.65	228.76	188.00	40.77	105.02	23.71
2021-04-06		217.15	28,828	-1.71	220.92	600.51	220.92	209.65	11.27	116.30	25.25
2021-09-09		209.41	29,342	0.04	209.32	575.93	209.32	209.32	0.00	116.30	26.39
2022-03-10		201.95	38,603	31.62	153.44	589.18	153.44	153.44	0.00	116.30	29.83
2022-09-15		194.75	40,817	39.17	139.94	620.27	139.94	139.94	0.00	116.30	25.60
2023-03-09*		187.81			134.95		134.95				
2023-09-14*		181.12			130.14		130.14				
2024-03-14*		174.67			125.51		125.51				
2024-09-12*		168.44			121.03		121.03				
2025-03-19*		162.44			116.72		116.72				

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](#)

<sup>1</sup> 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

<b>Base Index</b>	Bloomberg Canada Large & Mid Cap Index
<b>PAB Index</b>	Bloomberg PAB Canada Large & Mid Cap Index

Effective Date	GHG Intensity <sup>1</sup> 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 %
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		140.75	47,618	4.55	134.62	335.36	134.62	134.62	0.00	0.00	34.42
2021-04-06		135.74	45,437	-0.24	136.06	441.38	136.06	136.06	0.00	0.00	30.81
2021-09-09		130.90	44,705	-1.84	133.36	393.02	133.36	133.36	0.00	0.00	32.46
2022-03-10		126.23	48,685	6.90	118.09	618.02	118.09	118.09	0.00	0.00	39.65
2022-09-15		121.74	58,977	29.50	94.01	531.25	94.01	59.73	34.28	34.28	75.15
2023-03-09*		117.40			90.66		90.66				
2023-09-14*		113.21			87.43		87.43				
2024-03-14*		109.18			84.31		84.31				
2024-09-12*		105.29			81.31		81.31				
2025-03-19*		101.54			78.41		78.41				

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](#)

<sup>1</sup> 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](#)

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# ESG Equity Benchmark Regulation Disclosure Report

## Decarbonisation Trajectories

<b>Base Index</b>	Bloomberg Developed Markets Large & Mid Cap Index
<b>PAB Index</b>	Bloomberg PAB Developed Markets Large & Mid Cap Index

Effective Date	GHG Intensity <sup>1</sup> 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 %
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		93.45	49,583	3.01	90.72	180.91	90.46	54.11	36.34	79.85	18.69
2021-04-06		90.12	51,775	7.56	83.79	209.93	83.79	52.61	31.17	111.02	19.41
2021-09-09		86.91	53,658	11.47	77.96	183.59	77.96	50.37	27.59	138.61	20.15
2022-03-10		83.81	59,864	24.36	67.39	237.18	67.39	44.17	23.23	161.84	20.32
2022-09-15		80.83	69,222	43.81	56.20	250.80	56.20	46.52	9.68	171.52	21.07
2023-03-09*		77.95			54.20		54.20				
2023-09-14*		75.17			52.27		52.27				
2024-03-14*		72.49			50.40		50.40				
2024-09-12*		69.91			48.61		48.61				
2025-03-19*		67.41			46.88		46.88				

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

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<sup>1</sup> 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](#)

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# ESG Equity Benchmark Regulation Disclosure Report

## Decarbonisation Trajectories

<b>Base Index</b>	Bloomberg Europe DM ex-Eurozone Large & Mid Cap Index
<b>PAB Index</b>	Bloomberg PAB Europe DM ex-Eurozone Large & Mid Cap Index

Effective Date	GHG Intensity <sup>1</sup> 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 %
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		203.42	50,484	2.04	199.36	438.70	199.36	130.59	68.77	157.98	15.71
2021-04-06		196.17	49,556	0.16	195.86	493.00	195.86	131.43	64.43	222.41	17.71
2021-09-09		189.18	50,514	2.10	185.29	453.32	185.29	107.52	77.77	300.18	19.09
2022-03-10		182.44	51,205	3.49	176.28	514.61	176.28	127.44	48.84	349.03	20.68
2022-09-15		175.94	59,809	20.89	145.54	495.73	145.54	145.56	-0.02	349.01	22.86
2023-03-09*		169.67			140.36		140.36				
2023-09-14*		163.62			135.35		135.35				
2024-03-14*		157.79			130.53		130.53				
2024-09-12*		152.17			125.88		125.88				
2025-03-19*		146.75			121.39		121.39				

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](#)

<sup>1</sup> 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](#)

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# ESG Equity Benchmark Regulation Disclosure Report

## Decarbonisation Trajectories

<b>Base Index</b>	Bloomberg Europe DM Large & Mid Cap Index
<b>PAB Index</b>	Bloomberg PAB Europe DM Large & Mid Cap Index

Effective Date	GHG Intensity <sup>1</sup> 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 %
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		170.71	54,697	1.92	167.50	350.76	167.50	96.83	70.67	152.16	18.94
2021-04-06		164.63	56,756	5.76	155.67	374.66	155.67	95.75	59.92	212.08	20.11
2021-09-09		158.76	57,929	7.94	147.08	328.11	147.08	80.57	66.51	278.60	21.13
2022-03-10		153.11	59,916	11.65	137.14	376.96	137.14	85.80	51.34	329.93	21.27
2022-09-15		147.65	69,855	30.17	113.43	400.59	113.43	99.51	13.92	343.85	22.50
2023-03-09*		142.39			109.39		109.39				
2023-09-14*		137.32			105.49		105.49				
2024-03-14*		132.42			101.74		101.74				
2024-09-12*		127.70			98.11		98.11				
2025-03-19*		123.15			94.61		94.61				

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](#)

<sup>1</sup> 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

<b>Base Index</b>	Bloomberg Eurozone Large & Mid Cap Index
<b>PAB Index</b>	Bloomberg PAB Eurozone DM Large & Mid Cap Index

Effective Date	GHG Intensity <sup>1</sup> 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 %
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		136.81	58,438	1.78	134.42	267.45	133.72	59.75	73.97	150.37	22.00
2021-04-06		131.93	63,563	10.70	119.18	263.12	119.18	61.79	57.39	207.77	22.61
2021-09-09		127.23	65,033	13.26	112.33	208.78	104.39	52.41	51.98	259.74	23.06
2022-03-10		122.70	68,322	18.99	103.12	241.96	103.12	45.76	57.35	317.10	21.99
2022-09-15		118.33	79,407	38.30	85.60	298.36	85.60	43.92	41.64	358.74	22.84
2023-03-09*		114.11			82.51		82.51				
2023-09-14*		110.04			79.57		79.57				
2024-03-14*		106.12			76.73		76.73				
2024-09-12*		102.34			74.00		74.00				
2025-03-19*		98.69			71.36		71.36				

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](#)

<sup>1</sup> 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

<b>Base Index</b>	Bloomberg Japan Large & Mid Cap Index
<b>PAB Index</b>	Bloomberg PAB Japan Large & Mid Cap Index

Effective Date	GHG Intensity <sup>1</sup> 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 %
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		129.17	30,078	6.03	121.82	204.76	102.38	61.22	41.16	117.88	9.97
2021-04-06		124.56	29,864	5.28	118.32	214.49	107.24	66.71	40.53	158.41	10.42
2021-09-09		120.13	36,032	27.02	94.57	204.84	94.57	47.96	46.61	205.01	10.80
2022-03-10		115.84	44,104	55.48	74.51	222.55	74.51	49.12	25.39	230.40	11.67
2022-09-15		111.72	45,489	60.40	69.67	301.66	69.67	66.06	3.61	234.00	12.64
2023-03-09*		107.74			67.18		67.18				
2023-09-14*		103.90			64.79		64.79				
2024-03-14*		100.19			62.48		62.48				
2024-09-12*		96.62			60.25		60.25				
2025-03-19*		93.18			58.11		58.11				

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](#)

<sup>1</sup> 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

<b>Base Index</b>	Bloomberg US Large & Mid Cap Index
<b>PAB Index</b>	Bloomberg PAB US Large & Mid Cap Index

Effective Date	GHG Intensity <sup>1</sup> 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 %
2020-04-06	113.85	56.93	58,307	0.00	56.93	113.85	56.93	22.47	34.45	34.45	20.45
2020-10-05		54.90	60,995	4.61	52.48	99.07	49.53	21.73	27.80	62.25	18.73
2021-04-06		52.94	64,677	10.93	47.73	130.32	47.73	18.18	29.54	91.80	19.42
2021-09-09		51.06	65,888	13.00	45.18	111.89	45.18	20.69	24.49	116.29	19.66
2022-03-10		49.24	69,491	19.18	41.31	166.57	41.31	19.88	21.43	137.71	19.88
2022-09-15		47.48	81,363	39.54	34.03	182.10	34.03	21.58	12.45	150.16	20.83
2023-03-09*		45.79			32.81		32.81				
2023-09-14*		44.16			31.64		31.64				
2024-03-14*		42.58			30.52		30.52				
2024-09-12*		41.07			29.43		29.43				
2025-03-19*		39.60			28.38		28.38				

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](#)

<sup>1</sup> 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

<b>Base Index</b>	Bloomberg Eurozone 50 Index
<b>PAB Index</b>	Bloomberg PAB Eurozone 50 Index

Effective Date	GHG Intensity <sup>1</sup> 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 %
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		128.90	128,464	-2.27	131.89	187.34	93.67	36.14	57.53	156.98	26.16
2021-04-06		124.30	145,313	10.55	112.44	260.01	112.44	39.08	73.36	230.34	28.33
2021-09-09		119.87	148,897	13.28	105.82	143.72	71.86	40.85	31.01	261.35	25.95
2022-03-10		115.60	157,925	20.15	96.22	230.48	96.22	35.84	60.38	321.73	23.91
2022-09-15		111.48	160,519	22.12	91.29	302.12	91.29	32.58	58.71	380.44	26.33
2023-03-09*		107.51			88.04		88.04				
2023-09-14*		103.68			84.90		84.90				
2024-03-14*		99.98			81.87		81.87				
2024-09-12*		96.42			78.96		78.96				
2025-03-19*		92.99			76.14		76.14				

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](#)

<sup>1</sup> 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

<b>Base Index</b>	Bloomberg Developed Markets Industry Select Index
<b>CTB Index</b>	Bloomberg CTB Developed Markets Industry Select Index

Effective Date	GHG Intensity <sup>1</sup> 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 %
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		449.22	39,791	4.17	431.23	577.45	404.21	403.97	0.25	0.90	34.49
2021-04-06		433.21	41,091	7.57	402.71	657.08	402.71	402.13	0.58	1.48	33.68
2021-09-09		417.77	43,173	13.02	369.63	569.54	369.63	369.44	0.19	1.66	40.17
2022-03-10		402.88	47,688	24.84	322.71	722.41	322.71	322.35	0.36	2.03	38.11
2022-09-15		388.53	55,922	46.40	265.39	752.24	265.39	264.72	0.67	2.70	44.67
2023-03-09*		374.68			255.93		255.93				
2023-09-14*		361.33			246.81		246.81				
2024-03-14*		348.45			238.02		238.02				
2024-09-12*		336.04			229.53		229.53				
2025-03-19*		324.06			221.36		221.36				

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](#)

<sup>1</sup> 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

<b>Base Index</b>	Bloomberg Sweden Large & Mid Cap Index
<b>PAB Index</b>	Bloomberg PAB Sweden Large & Mid Cap Index

Effective Date	GHG Intensity <sup>1</sup> 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 %
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		12.20	34,981	-7.99	13.26	23.60	11.80	11.80	0.00	0.00	9.06
2021-04-06		11.77	37,475	-1.43	11.94	34.33	11.94	11.94	0.00	0.00	6.25
2021-09-09		11.35	38,273	0.67	11.27	28.99	11.27	10.22	1.05	1.05	6.48
2022-03-10		10.94	37,861	-0.42	10.99	36.17	10.99	10.99	0.00	1.05	6.95
2022-09-15		10.55	42,676	12.25	9.40	11.28	5.64	5.64	0.00	1.05	21.04
2023-03-09*		10.18			8.94		8.94				
2023-09-14*		9.82			8.62		8.62				
2024-03-14*		9.47			8.31		8.31				
2024-09-12*		9.13			8.01		8.01				
2025-03-19*		8.80			7.73		7.73				

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](#)

<sup>1</sup> 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

<b>Base Index</b>	Bloomberg Nordic Large & Mid Cap Index
<b>PAB Index</b>	Bloomberg PAB Nordic Large & Mid Cap Index

Effective Date	GHG Intensity <sup>1</sup> 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 %
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		123.17	32,074	-2.76	126.66	308.46	126.66	80.51	46.15	80.30	11.65
2021-04-06		118.78	33,983	3.03	115.29	222.52	111.26	89.00	22.26	102.56	11.51
2021-09-09		114.55	35,025	6.19	107.87	203.38	101.69	89.98	11.71	114.26	12.07
2022-03-10		110.46	36,776	11.49	99.08	260.15	99.08	99.08	0.00	114.26	13.39
2022-09-15		106.53	46,423	40.74	75.69	331.10	75.69	75.69	0.00	114.26	25.34
2023-03-09*		102.73			90.18		90.18				
2023-09-14*		99.07			86.97		86.97				
2024-03-14*		95.54			83.87		83.87				
2024-09-12*		92.14			80.88		80.88				
2025-03-19*		88.85			78.00		78.00				

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](#)

<sup>1</sup> 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

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