

# Bloomberg Global Fixed Income Paris-Aligned Indices

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ESG Fixed Income Benchmark Regulation Disclosure Report

May 2023

ESG data disclosure under Regulation EU 2020/1816

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# ESG Fixed Income Benchmark Regulation Disclosure Report

## Environmental Disclosure

Index ID	Index Name	HCI Sector Exposure <sup>1</sup>			GHG Intensity 2 (tCO2e/EVIC)			GHG Emissions (reported versus estimated)			Fossil Fuel Exposure <sup>3</sup>			Green Exposure		Green Bonds		
		%	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	Count	%	MV	Count
137120	Bloomberg Global Corporate Paris-Aligned Bond Index	45.9	100.0	100.0	398.7	71.1	69.5	36.1	99.9	99.9	2.2	100.0	100.0	0.5	100.0	4.0	100.0	100.0
137119	Bloomberg US Corporate Paris-Aligned Bond Index	46.4	100.0	100.0	219.4	73.8	72.6	23.9	100.0	100.0	2.0	100.0	100.0	0.3	100.0	1.3	100.0	100.0
137117	Bloomberg Euro Corporate Paris-Aligned Bond Index	44.6	100.0	100.0	576.3	70.0	71.0	54.3	100.0	100.0	2.3	100.0	100.0	0.4	100.0	9.5	100.0	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

(% - 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)

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## Social Disclosure

Index ID	Index Name	Social Violations			Controversial Weapons <sup>1</sup>			Tobacco			ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
137120	Bloomberg Global Corporate Paris-Aligned Bond Index	0.0	99.2	99.3	0.0	99.2	99.3	0.0	99.2	99.3	22.1	97.9	98.3
137119	Bloomberg US Corporate Paris-Aligned Bond Index	0.0	99.5	99.6	0.0	99.5	99.6	0.0	99.5	99.6	27.0	97.4	98.2
137117	Bloomberg Euro Corporate Paris-Aligned Bond Index	0.0	98.8	98.9	0.0	98.8	98.9	0.0	98.8	98.9	8.4	98.3	98.4

<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).

(% - 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)

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## Social Disclosure (cont'd)

Index ID	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>
137120	Bloomberg Global Corporate Paris-Aligned Bond Index	44.6	4.4	4.6	33.6	77.0	71.8	1.0	2.4	2.5	18	5.4
137119	Bloomberg US Corporate Paris-Aligned Bond Index	26.6	2.4	2.6	32.4	78.4	72.6	0.8	3.7	2.5	0	0.0
137117	Bloomberg Euro Corporate Paris-Aligned Bond Index	56.9	6.4	6.5	37.6	75.9	74.5	0.4	3.5	3.5	11	5.4

(% - 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)

<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.

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## Governance Disclosure

Index ID	Index Name	Board Independence			Board Diversity		
		%	MV	Count	%	MV	Count
137120	Bloomberg Global Corporate Paris-Aligned Bond Index	77.8	75.2	70.2	33.6	77.0	71.8
137119	Bloomberg US Corporate Paris-Aligned Bond Index	84.2	78.0	72.4	32.4	78.4	72.6
137117	Bloomberg Euro Corporate Paris-Aligned Bond Index	68.6	72.0	71.0	37.6	75.9	74.5

(% - 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 Fixed Income Benchmark Regulation Disclosure Report

## Decarbonisation Trajectories

<b>Base Index</b>	Bloomberg Global Aggregate Corporate Index (I3435US)
<b>PAB Index</b>	Bloomberg Global Corporate Paris-Aligned Bond Index (I37120US)

<b>Decarbonisation Trajectory</b>	7% YoY
<b>Annual Decarbonization</b>	9.57%
<b>Base Date</b>	2019-12-31

Effective Date	GHG Emissions Parent Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %
2022-12-31	56,771.62	22,832.32	54,121.00	22,832.32	20,992.01	37.30
2023-12-31		21,234.06		21,234.06		
2024-12-31		19,747.68		19,747.68		
2025-12-31		18,365.34		18,365.34		
2026-12-31		17,079.77		17,079.77		
2027-12-31		15,884.18		15,884.18		
2028-12-31		14,772.29		14,772.29		
2029-12-31		13,738.23		13,738.23		
2030-12-31		12,776.55		12,776.55		
2031-12-31		11,882.19		11,882.19		
2032-12-31		11,050.44		11,050.44		

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## Decarbonisation Trajectories

<b>Base Index</b>	Bloomberg US Corporate Bond Index (I2765US)
<b>PAB Index</b>	Bloomberg US Corporate Paris-Aligned Bond Index (I37119US)

<b>Decarbonisation Trajectory</b>	7% YoY
<b>Annual Decarbonization</b>	10.03%
<b>Base Date</b>	2019-12-31

Effective Date	GHG Emissions Parent Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %
2022-12-31	56,716.77	22,810.27	52,649.46	22,810.27	20,651.95	34.66
2023-12-31		21,213.55		21,213.55		
2024-12-31		19,728.60		19,728.60		
2025-12-31		18,347.60		18,347.60		
2026-12-31		17,063.27		17,063.27		
2027-12-31		15,868.84		15,868.84		
2028-12-31		14,758.02		14,758.02		
2029-12-31		13,724.96		13,724.96		
2030-12-31		12,764.21		12,764.21		
2031-12-31		11,870.72		11,870.72		
2032-12-31		11,039.77		11,039.77		



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## Decarbonisation Trajectories

<b>Base Index</b>	Bloomberg Euro Aggregate Corporate Bond Index (I2002EU)
<b>PAB Index</b>	Bloomberg Euro Corporate Paris-Aligned Bond Index (I37117EU)

<b>Decarbonisation Trajectory</b>	7% YoY
<b>Annual Decarbonization</b>	8.49%
<b>Base Date</b>	2019-12-31

Effective Date	GHG Emissions Parent Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %
2022-12-31	68,776.37	27,660.38	67,562.93	27,660.38	26,356.03	26.21
2023-12-31		25,724.15		25,724.15		
2024-12-31		23,923.46		23,923.46		
2025-12-31		22,248.82		22,248.82		
2026-12-31		20,691.40		20,691.40		
2027-12-31		19,243.00		19,243.00		
2028-12-31		17,895.99		17,895.99		
2029-12-31		16,643.27		16,643.27		
2030-12-31		15,478.25		15,478.25		
2031-12-31		14,394.77		14,394.77		
2032-12-31		13,387.13		13,387.13		

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