

Bloomberg Global Fixed Income SASB Indices

ESG Fixed Income Benchmark Regulation Disclosure Report

May 2023

ESG data disclosure under Regulation EU 2020/1816

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Environmental Disclosure

Index ID	Index Name	HCI Sector Exposure ¹			GHG Intensity 2 (tCO2e/EVIC)			GHG Emissions (reported versus estimated)			Fossil Fuel Exposure ³			Green Exposure		Green Bonds		
		%	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	Count	%	MV	Count
I35084	Bloomberg SASB US Corporate ESG Ex-Controversies Index	53.0	100.0	99.9	500.1	70.2	68.2	22.8	99.0	98.7	6.1	100.0	99.9	0.2	100.0	1.7	100.0	100.0
I35085	Bloomberg SASB US Corporate ESG Index	54.1	100.0	99.9	490.2	70.3	68.7	23.0	99.0	98.7	6.0	100.0	99.9	0.1	100.0	1.6	100.0	100.0
I35146	Bloomberg SASB US Corporate ESG Ex-Controversies Select Index	57.0	100.0	100.0	420.2	77.7	73.0	31.2	99.2	98.2	4.7	100.0	100.0	0.1	100.0	2.8	100.0	100.0
I35323	Bloomberg SASB US Corporate ESG Select Index	57.6	100.0	100.0	423.9	78.0	73.7	32.7	99.0	98.1	5.1	100.0	100.0	0.1	100.0	2.8	100.0	100.0
I35553	Bloomberg SASB Euro Corporate ESG Ex-Controversies Select Index	60.1	100.0	100.0	725.1	80.9	80.2	61.6	99.4	99.6	5.4	100.0	100.0	2.5	100.0	11.3	100.0	100.0
I36013	Bloomberg SASB US Corporate ESG Ex-Controversies Ex-Financials Index	74.5	100.0	100.0	578.7	87.1	79.4	21.2	98.8	98.6	9.0	100.0	100.0	0.2	100.0	1.7	100.0	100.0
I36569	Bloomberg SASB US Corporate High Yield ESG Ex-Controversies Select Index	63.7	100.0	100.0	1510.5	87.3	86.7	22.1	99.4	98.8	15.8	100.0	100.0	0.2	100.0	2.6	100.0	100.0
I36753	Bloomberg SASB Euro Corporate 0-3 year ESG Ex-Controversies Select Index	50.7	100.0	100.0	828.8	77.9	76.5	65.9	99.9	99.7	6.0	100.0	100.0	1.1	100.0	6.8	100.0	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)

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Social Disclosure

Index ID	Index Name	Social Violations			Controversial Weapons ¹			Tobacco			ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I35084	Bloomberg SASB US Corporate ESG Ex-Controversies Index	6.4	98.8	98.0	0.1	98.8	98.1	0.0	98.8	98.0	22.5	97.5	95.9
I35085	Bloomberg SASB US Corporate ESG Index	10.3	98.9	98.1	2.1	98.9	98.2	1.5	98.9	98.1	23.0	97.7	96.1
I35146	Bloomberg SASB US Corporate ESG Ex-Controversies Select Index	6.5	99.6	99.3	0.0	99.6	99.3	0.0	99.6	99.3	13.5	99.4	98.8
I35323	Bloomberg SASB US Corporate ESG Select Index	8.0	99.5	99.3	0.9	99.5	99.3	0.5	99.5	99.3	12.6	99.3	98.8
I35553	Bloomberg SASB Euro Corporate ESG Ex-Controversies Select Index	3.3	99.7	99.3	0.0	99.9	99.7	0.0	99.9	99.7	2.5	99.7	99.3
I36013	Bloomberg SASB US Corporate ESG Ex-Controversies Ex-Financials Index	4.7	99.2	98.9	0.1	99.2	98.9	0.0	99.2	98.9	23.6	97.5	96.1
I36569	Bloomberg SASB US Corporate High Yield ESG Ex-Controversies Select Index	1.8	79.2	81.3	0.2	79.2	81.3	0.0	79.2	81.3	14.7	73.2	76.1
I36753	Bloomberg SASB Euro Corporate 0-3 year ESG Ex-Controversies Select Index	5.7	99.5	99.2	0.0	99.5	99.2	0.0	99.5	99.2	1.8	99.5	99.2

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).

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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 ¹
135084	Bloomberg SASB US Corporate ESG Ex-Controversies Index	26.9	2.3	2.3	33.6	74.1	66.8	0.6	4.8	3.8	2	0.0
135085	Bloomberg SASB US Corporate ESG Index	27.4	2.6	2.5	33.3	73.8	66.9	0.5	5.4	4.2	2	0.0
135146	Bloomberg SASB US Corporate ESG Ex-Controversies Select Index	34.9	3.3	2.5	36.0	73.6	67.8	0.6	4.8	5.7	2	0.0
135323	Bloomberg SASB US Corporate ESG Select Index	34.3	3.2	2.4	35.7	74.2	67.5	0.5	5.3	5.8	2	0.0
135553	Bloomberg SASB Euro Corporate ESG Ex-Controversies Select Index	61.2	8.6	7.4	41.2	75.1	69.9	0.3	6.8	7.8	19	0.0
136013	Bloomberg SASB US Corporate ESG Ex-Controversies Ex-Financials Index	17.3	3.0	2.6	31.5	72.4	65.6	0.8	5.0	4.4	2	0.0
136569	Bloomberg SASB US Corporate High Yield ESG Ex-Controversies Select Index	6.2	3.2	0.8	31.8	63.4	65.3	0.8	4.4	4.3	0	0.0
136753	Bloomberg SASB Euro Corporate 0-3 year ESG Ex-Controversies Select Index	61.3	9.7	8.1	40.7	68.7	65.2	0.3	7.3	7.0	10	0.0

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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.

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Governance Disclosure

Index ID	Index Name	Board Independence			Board Diversity		
		%	MV	Count	%	MV	Count
I35084	Bloomberg SASB US Corporate ESG Ex-Controversies Index	84.5	74.1	66.8	33.6	74.1	66.8
I35085	Bloomberg SASB US Corporate ESG Index	84.5	73.7	66.8	33.3	73.8	66.9
I35146	Bloomberg SASB US Corporate ESG Ex-Controversies Select Index	85.3	73.7	68.0	36.0	73.6	67.8
I35323	Bloomberg SASB US Corporate ESG Select Index	84.8	74.3	67.8	35.7	74.2	67.5
I35553	Bloomberg SASB Euro Corporate ESG Ex-Controversies Select Index	65.9	74.8	69.1	41.2	75.1	69.9
I36013	Bloomberg SASB US Corporate ESG Ex-Controversies Ex-Financials Index	84.1	72.4	65.6	31.5	72.4	65.6
I36569	Bloomberg SASB US Corporate High Yield ESG Ex-Controversies Select Index	80.9	63.5	65.6	31.8	63.4	65.3
I36753	Bloomberg SASB Euro Corporate 0-3 year ESG Ex-Controversies Select Index	71.1	68.2	64.1	40.7	68.7	65.2

(% - 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)

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