

# Bloomberg MSCI ESG Fixed Income Indices

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ESG Fixed Income Benchmark Regulation Disclosure Report

May 2023

ESG data disclosure under Regulation EU 2020/1816



Bloomberg MSCI ESG Disclosure Report

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# ESG Fixed Income Benchmark Regulation Disclosure Report

## Overall Disclosure

Index ID	Index Name	ESG Rating				UNGC Violation	
		Score	MV	Count	%	MV	Count
I29530	Bloomberg MSCI US Corporate SRI Index	6.7	97.1	94.1	0.0	100.0	100.0
I29531	Bloomberg MSCI US Credit SRI Index	6.8	94.7	90.1	0.0	100.0	100.0
I29532	Bloomberg MSCI US Aggregate SRI Index	6.2	68.1	57.9	0.0	97.7	72.7
I29533	Bloomberg MSCI US Aggregate SRI Index: Sector Neutral	6.2	69.2	57.9	0.0	97.8	72.7
I29534	Bloomberg MSCI US Corporate Sustainability Index	6.9	100.0	100.0	0.0	100.0	100.0
I29536	Bloomberg MSCI US Government/Credit Sustainability Index	6.4	100.0	100.0	0.0	100.0	100.0
I29537	Bloomberg MSCI US Aggregate Sustainability Index	6.4	69.3	63.5	0.0	97.7	71.7
I29538	Bloomberg MSCI US Aggregate Sustainability Index: Sector Neutral Class 1	6.4	70.8	63.5	0.0	97.8	71.7
I29539	Bloomberg MSCI US Corporate ESG Weighted Index: Sector Neutral	6.9	99.0	95.2	0.2	100.0	100.0
I29540	Bloomberg MSCI US Credit ESG Weighted Index: Sector Neutral	7.0	97.2	91.8	0.2	100.0	100.0
I29541	Bloomberg MSCI US Government/Credit ESG Weighted Index: Sector Neutral	6.4	98.7	91.0	0.1	100.0	100.0
I29542	Bloomberg MSCI US Aggregate ESG Weighted Index: Sector Neutral Class 1	6.4	70.0	62.4	0.0	97.8	75.6
I29543	Bloomberg MSCI Euro Corporate SRI Index	7.5	95.4	93.7	0.0	100.0	100.0
I29544	Bloomberg MSCI Euro Aggregate SRI Index: Sector Neutral Class 1	6.8	97.1	90.8	0.4	100.0	100.0
I29545	Bloomberg MSCI Sterling Corporate SRI Index	7.3	92.6	89.1	0.0	100.0	100.0
I29546	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	6.7	96.9	85.6	0.2	99.2	96.2
I29547	Bloomberg MSCI Euro Corporate Sustainability Index	7.7	100.0	100.0	0.0	100.0	100.0
I29548	Bloomberg MSCI Euro Covered Sustainability Index	7.8	100.0	100.0	0.0	100.0	100.0
I29549	Bloomberg MSCI Euro Aggregate Sustainability Index	6.9	100.0	100.0	0.0	100.0	100.0
I29550	Bloomberg MSCI Euro Aggregate Sustainability Index: Sector Neutral Class 1	6.9	100.0	100.0	0.0	100.0	100.0
I29551	Bloomberg MSCI Sterling Corporate Sustainability Index	7.5	100.0	100.0	0.0	100.0	100.0
I29552	Bloomberg MSCI Sterling Aggregate Sustainability Index	6.7	99.1	95.8	0.0	99.1	95.8
I29553	Bloomberg MSCI Sterling Aggregate ESG Sustainability Index: Sector Neutral Class 1	6.8	99.2	95.8	0.0	99.2	95.8
I29554	Bloomberg MSCI Euro Corporate ESG Weighted Index: Sector Neutral	7.6	98.3	94.6	1.0	100.0	100.0
I29555	Bloomberg MSCI Euro Aggregate ESG Weighted Index: Sector Neutral Class 1	7.0	98.7	91.4	0.2	100.0	100.0
I29556	Bloomberg MSCI Sterling Corporate ESG Weighted Index: Sector Neutral	7.4	96.9	90.1	0.9	100.0	100.0
I29557	Bloomberg MSCI Sterling Aggregate ESG Weighted Index: Sector Neutral Class 1	6.7	98.4	86.5	0.2	99.3	96.4
I29558	Bloomberg MSCI US Intermediate Corporate SRI Index	6.7	98.0	96.5	0.0	100.0	100.0
I29559	Bloomberg MSCI US Long Corporate SRI Index	6.6	95.2	89.7	0.0	100.0	100.0
I29560	Bloomberg MSCI US Intermediate Credit SRI Index	6.9	97.3	95.4	0.0	100.0	100.0
I29561	Bloomberg MSCI US Long Credit SRI Index	6.5	88.8	80.7	0.0	100.0	100.0
I29562	Bloomberg MSCI US Government/Credit SRI Index	6.2	97.7	89.3	0.0	100.0	100.0
I29563	Bloomberg MSCI US Long Government/Credit SRI Index	6.2	94.6	81.2	0.0	100.0	100.0
I29565	Bloomberg MSCI US Credit SRI+ESG Index	6.8	94.6	90.1	0.0	100.0	100.0
I29566	Bloomberg MSCI US Government/Credit SRI+ESG Index	6.2	97.7	89.3	0.0	100.0	100.0
I29567	Bloomberg MSCI US Corporate Ex Predatory Lending Index	6.6	97.1	94.1	0.1	100.0	100.0
I29568	Bloomberg MSCI US Corporate Ex Controversial Weapons Index	6.7	97.1	94.1	0.1	100.0	100.0
I29569	Bloomberg MSCI US Corporate Catholic Values Index	6.6	98.1	96.6	0.3	100.0	100.0
I29611	Bloomberg MSCI US Intermediate Corporate ESG Sustainability Index	7.0	100.0	100.0	0.0	100.0	100.0
I29612	Bloomberg MSCI US Long Corporate ESG Sustainability Index	6.8	100.0	100.0	0.0	100.0	100.0
I29613	Bloomberg MSCI US Credit Sustainability Index	7.1	100.0	100.0	0.0	100.0	100.0
I29614	Bloomberg MSCI US Intermediate Aggregate ESG Sustainability Index	6.4	94.7	59.3	0.0	96.0	60.1
I29615	Bloomberg MSCI US Long Aggregate ESG Sustainability Index	6.4	37.6	73.2	0.0	99.8	98.3
I29616	Bloomberg MSCI US Corporate Sustainability BB+ Index	6.7	100.0	100.0	0.0	100.0	100.0
I29617	Bloomberg MSCI US Aggregate ESG BB+ Sustainability Index	6.3	71.8	89.6	0.0	100.0	100.0
I29689	Bloomberg MSCI US Corporate Sustainability Index: Sector Neutral	6.9	100.0	100.0	0.0	100.0	100.0
I29690	Bloomberg MSCI US Credit Sustainability Index: Sector Neutral	7.0	100.0	100.0	0.0	100.0	100.0
I29691	Bloomberg MSCI US Government/Credit Sustainability Index: Sector Neutral	6.4	100.0	100.0	0.0	100.0	100.0
I29692	Bloomberg MSCI US Aggregate Sustainability Index: Sector Neutral Class 2	6.4	70.8	63.5	0.0	97.8	71.7
I29693	Bloomberg MSCI US Corporate ESG Weighted Index	6.9	99.0	95.2	0.2	100.0	100.0
I29694	Bloomberg MSCI US Intermediate Corporate ESG Weighted Index	6.9	99.3	97.0	0.1	100.0	100.0
I29695	Bloomberg MSCI US Long Corporate ESG Weighted Index	6.8	98.3	92.2	0.4	100.0	100.0
I29696	Bloomberg MSCI US Credit ESG Weighted Index	7.0	97.9	91.8	0.2	100.0	100.0
I29697	Bloomberg MSCI US Government/Credit ESG Weighted Index	6.4	99.0	91.0	0.1	100.0	100.0
I29698	Bloomberg MSCI US Aggregate ESG Weighted Index	6.4	78.4	62.4	0.1	98.4	75.6
I29699	Bloomberg MSCI US Intermediate Aggregate ESG Weighted Index	6.4	96.2	60.4	0.0	97.6	64.8
I29700	Bloomberg MSCI US Long Aggregate ESG Weighted Index	6.4	50.2	66.5	0.1	99.9	98.6
I29701	Bloomberg MSCI US Aggregate ESG Weighted Index: Sector Neutral Class 2	6.4	69.9	62.4	0.0	97.8	75.6
I29702	Bloomberg MSCI Euro Aggregate SRI Index: Sector Neutral Class 1	6.9	97.1	90.7	0.0	100.0	100.0
I29703	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	6.7	96.9	85.4	0.0	99.2	96.1
I29704	Bloomberg MSCI Euro Corporate Sustainability Index: Sector Neutral	7.7	100.0	100.0	0.0	100.0	100.0
I29705	Bloomberg MSCI Euro Aggregate Sustainability Index: Sector Neutral Class 2	6.9	100.0	100.0	0.0	100.0	100.0

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Index ID	Index Name	ESG Rating				UNGC Violation	
		Score	MV	Count	%	MV	Count
I29706	Bloomberg MSCI Sterling Corporate Sustainability Index: Sector Neutral	7.5	100.0	100.0	0.0	100.0	100.0
I29708	Bloomberg MSCI Euro Corporate ESG Weighted Index	7.6	98.3	94.6	1.0	100.0	100.0
I29709	Bloomberg MSCI Euro Intermediate Corporate ESG Weighted Index	7.6	98.2	94.3	1.0	100.0	100.0
I29710	Bloomberg MSCI Euro Long Corporate ESG Weighted Index	7.4	99.3	98.4	0.3	100.0	100.0
I29712	Bloomberg MSCI Euro Aggregate ESG Weighted Index	7.0	98.5	91.4	0.2	100.0	100.0
I29713	Bloomberg MSCI Euro Intermediate Aggregate ESG Weighted Index	7.1	98.4	91.2	0.3	100.0	100.0
I29714	Bloomberg MSCI Euro Long Aggregate ESG Weighted Index	6.7	99.1	92.7	0.0	100.0	99.9
I29715	Bloomberg MSCI Euro Aggregate ESG Weighted Index: Sector Neutral Class 2	7.0	98.7	91.4	0.2	100.0	100.0
I29716	Bloomberg MSCI Sterling Corporate ESG Weighted Index	7.4	97.0	90.1	0.9	100.0	100.0
I29717	Bloomberg MSCI Sterling Intermediate Corporate ESG Weighted Index	7.6	98.1	93.4	0.9	100.0	100.0
I29718	Bloomberg MSCI Sterling Long Corporate ESG Weighted Index	7.1	94.5	84.0	0.7	100.0	100.0
I29719	Bloomberg MSCI Sterling Aggregate ESG Weighted Index	6.8	98.5	86.5	0.2	99.5	96.4
I29720	Bloomberg MSCI Sterling Aggregate ESG Weighted Index: Sector Neutral Class 2	6.7	98.2	86.5	0.2	99.2	96.4
I29721	Bloomberg MSCI Euro Intermediate Corporate SRI Index	7.5	95.3	93.4	0.0	100.0	100.0
I29722	Bloomberg MSCI Euro Long Corporate SRI Index	7.3	97.8	98.1	0.0	100.0	100.0
I29723	Bloomberg MSCI Euro Corporate SRI+ESG Index	7.5	95.4	93.7	0.0	100.0	100.0
I29724	Bloomberg MSCI Euro Corporate Ex Predatory Lending Index	7.4	95.4	93.7	2.2	100.0	100.0
I29725	Bloomberg MSCI Euro Corporate Ex Controversial Weapons Index	7.4	95.5	93.8	2.2	100.0	100.0
I29726	Bloomberg MSCI Euro Corporate Catholic Values Index	7.4	95.8	94.1	2.3	100.0	100.0
I29727	Bloomberg MSCI Sterling Intermediate Corporate SRI Index	7.5	95.3	92.8	0.0	100.0	100.0
I29728	Bloomberg MSCI Sterling Long Corporate SRI Index	6.9	86.6	82.6	0.0	100.0	100.0
I29729	Bloomberg MSCI Sterling Corporate SRI Ex CCC	7.3	92.6	89.1	0.0	100.0	100.0
I29730	Bloomberg MSCI Sterling Corp SRI Ex Predatory Lending Index	7.2	92.5	89.1	1.3	100.0	100.0
I29731	Bloomberg MSCI Sterling Corp SRI Ex Controversial Weapons Index	7.2	92.6	89.3	1.2	100.0	100.0
I29732	Bloomberg MSCI Sterling Corporate Catholic Values Index	7.3	93.2	89.8	1.7	100.0	100.0
I29733	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	7.7	100.0	100.0	0.0	100.0	100.0
I29734	Bloomberg MSCI Euro Long Corporate Sustainability Index	7.4	100.0	100.0	0.0	100.0	100.0
I29735	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	7.0	100.0	100.0	0.0	100.0	100.0
I29736	Bloomberg MSCI Euro Long Corporate Sustainability Index	6.6	100.0	99.9	0.0	100.0	99.9
I29737	Bloomberg MSCI Euro Corporate ESG BB+ Sustainability Index	7.6	100.0	100.0	0.0	100.0	100.0
I29738	Bloomberg MSCI Euro Aggregate Sustainability BB+ Index	6.9	100.0	100.0	0.0	100.0	100.0
I29739	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	7.6	100.0	100.0	0.0	100.0	100.0
I29740	Bloomberg MSCI Sterling Long Corporate Sustainability Index	7.1	100.0	100.0	0.0	100.0	100.0
I29741	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	6.9	99.4	97.4	0.0	99.4	97.4
I29742	Bloomberg MSCI Sterling Long Corporate Sustainability Index	6.5	98.7	92.6	0.0	98.7	92.6
I29743	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability Index	7.3	100.0	100.0	0.0	100.0	100.0
I29744	Bloomberg MSCI Sterling Aggregate Sustainability BB+ Index	6.7	100.0	100.0	0.0	100.0	100.0
I29746	Bloomberg MSCI Global Corporate SRI Index	6.9	94.9	91.4	0.0	100.0	100.0
I29747	Bloomberg MSCI Global Intermediate Corporate SRI Index	7.0	95.6	93.1	0.0	100.0	100.0
I29748	Bloomberg MSCI Global Long Corporate SRI Index	6.6	92.3	86.5	0.0	100.0	100.0
I29749	Bloomberg MSCI Global Corp SRI Ex CCC	6.9	94.9	91.4	0.0	100.0	100.0
I29752	Bloomberg MSCI Global Corporate Catholic Values Index	6.8	95.5	92.9	1.0	100.0	100.0
I29753	Bloomberg MSCI Global Corporate Sustainability Index	7.2	100.0	100.0	0.0	100.0	100.0
I29754	Bloomberg MSCI Global Intermediate Corporate Sustainability Index	7.3	100.0	100.0	0.0	100.0	100.0
I29755	Bloomberg MSCI Global Long Corporate Sustainability Index	6.9	100.0	100.0	0.0	100.0	100.0
I29756	Bloomberg MSCI Global Aggregate Sustainability Index	6.6	86.0	82.5	0.0	98.9	86.3
I29757	Bloomberg MSCI Global Intermediate Corporate Sustainability Index	6.7	97.9	82.1	0.0	98.4	82.4
I29758	Bloomberg MSCI Global Long Corporate Sustainability Index	6.5	63.9	83.6	0.0	99.8	98.5
I29762	Bloomberg MSCI Global Corporate ESG Weighted Index	7.1	98.0	92.6	0.5	100.0	100.0
I29763	Bloomberg MSCI Global Intermediate Corporate ESG Weighted Index	7.2	98.3	93.8	0.5	100.0	100.0
I29764	Bloomberg MSCI Global Long Corporate ESG Weighted Index	6.9	97.2	89.2	0.4	100.0	100.0
I29765	Bloomberg MSCI Global Corporate ESG Weighted Index: Sector Neutral	7.1	98.0	92.6	0.5	100.0	100.0
I29766	Bloomberg MSCI Global Aggregate ESG Weighted Index	6.5	89.7	76.6	0.1	99.3	88.7
I29769	Bloomberg MSCI Global Corp ESG Weighted Ex CCC Ex Red	7.2	98.0	92.5	0.0	100.0	100.0
I29770	Bloomberg MSCI Global Corp ESG Weighted Ex CCC Ex Red Index: Sector Neutral	7.2	98.0	92.5	0.0	100.0	100.0
I29771	Bloomberg MSCI Global Aggregate ESG Weighted Ex CCC Ex Red Index	6.5	89.7	76.4	0.0	99.3	88.6
I29783	Bloomberg MSCI Global Corporate ESG Sustainability BB+ Index	7.0	100.0	100.0	0.0	100.0	100.0
I29784	Bloomberg MSCI Global Aggregate Sustainability BB+ Index	6.5	87.9	95.8	0.0	100.0	100.0
I30613	Bloomberg MSCI Global Corporate ESG Sustainability Index: Sector Neutral	7.2	100.0	100.0	0.0	100.0	100.0
I31572	Bloomberg MSCI Global Green Bond Index	7.3	94.2	89.5	0.0	99.9	99.8
I31585	Bloomberg MSCI Global Green Bond Index: Sustainable Water	6.7	96.0	91.0	0.0	100.0	100.0
I31602	MSCI Global Green Bond 1-10 Year	7.5	93.4	89.9	0.0	99.9	99.8

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## Overall Disclosure

Index ID	Index Name	ESG Rating			UNGC Violation		
		Score	MV	Count	%	MV	Count
I31670	Bloomberg MSCI Global Treasury ex-CHF ESG Weighted Index	6.4	100.0	100.0	0.0	100.0	100.0
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Index	6.9	100.0	100.0	0.0	100.0	100.0
I31976	Global Aggregate Corporate ex EM	6.9	95.9	92.9	0.9	100.0	100.0
I32141	Bloomberg MSCI Global Corp SRI x JP, 1-10y	6.7	99.4	98.9	2.0	100.0	100.0
I32180	Bloomberg MSCI Custom Euro Corporate Sustainability SRI	8.2	100.0	100.0	0.0	100.0	100.0
I32279	Bloomberg MSCI Global Aggregate Catholic Values	6.2	84.8	76.0	0.2	99.0	88.2
I32293	Bloomberg MSCI Euro Treasury ESG Weighted Customized Index	6.6	100.0	100.0	0.0	100.0	100.0
I32294	Bloomberg MSCI Euro Treasury 1-3 years ESG Weighted Customized	6.6	100.0	100.0	0.0	100.0	100.0
I32470	Bloomberg MSCI Euro Corporate Custom Catholic	7.6	100.0	100.0	0.0	100.0	100.0
I32499	Bloomberg MSCI Euro Corporate 0-3 Sustainable SRI Index	7.8	100.0	100.0	0.0	100.0	100.0
I32516	Bloomberg MSCI Euro Corporate Sustainable SRI Index	7.8	100.0	100.0	0.0	100.0	100.0
I32528	Bloomberg MSCI Euro Area Liquid Corporates Sustainable Index	7.8	100.0	100.0	0.0	100.0	100.0
I32589	Bloomberg MSCI US Intermediate Corporate Sustainability BB+ Index	6.7	100.0	100.0	0.0	100.0	100.0
I33162	Bloomberg MSCI US Corporate 0-3 Yr Sustainable SRI Index	7.1	100.0	100.0	0.0	100.0	100.0
I33170	Bloomberg MSCI US Corporate ESG Focus Index	7.5	100.0	100.0	0.0	100.0	100.0
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Index	7.8	100.0	100.0	0.0	100.0	100.0
I33196	Bloomberg MSCI Global Aggregate SRI Index	6.2	84.6	74.4	0.0	99.0	87.6
I33217	Bloomberg MSCI Euro Corporate Sustainability ex Weapon ex Nuclear Power ex Civilian Firearm	7.6	100.0	100.0	0.0	100.0	100.0
I33223	Bloomberg MSCI US Short Corporate Sustainability BB+ Index	6.8	100.0	100.0	0.0	100.0	100.0
I33283	Bloomberg MSCI US Corporate ex Financial 0-7 Year Sustainable Index	7.1	100.0	100.0	0.5	100.0	100.0
I33429	Bloomberg MSCI US Aggregate SRI BB+ Index: Sector Neutral Class 1	6.3	70.8	63.7	0.0	97.8	71.8
I33432	Bloomberg MSCI US Aggregate ESG Select Index	6.5	70.8	59.8	0.0	97.8	68.8
I33454	Bloomberg MSCI EUR FRN Corporate 3% Issuer Cap Sustainable SRI	8.1	100.0	100.0	0.0	100.0	100.0
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond	6.3	70.8	61.8	0.0	97.8	70.3
I33740	Bloomberg MSCI Euro Corp 800MM SRI Sustainable	7.7	100.0	100.0	0.0	100.0	100.0
I33836	Bloomberg MSCI Euro Corporate ESG Weighted Select SRI Index	7.7	97.4	92.3	0.0	100.0	100.0
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	6.9	100.0	100.0	0.0	100.0	100.0
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	6.2	100.0	100.0	0.0	100.0	100.0
I33869	Bloomberg MSCI European Green Bond Issuer Capped EUR Index	7.6	94.8	90.7	0.0	100.0	100.0
I33875	Bloomberg MSCI US Corporate ESG-Weighted Global Norms Index	6.9	98.9	95.1	0.0	100.0	100.0
I33876	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms Index	7.7	98.2	94.4	0.0	100.0	100.0
I33877	Bloomberg MSCI Global Treasury ESG-Weighted	6.2	100.0	100.0	0.0	100.0	100.0
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	6.6	88.1	79.4	0.0	98.7	84.5
I33999	Bloomberg MSCI Global Aggregate ex-CHF Sustainability Index	6.6	85.9	82.1	0.0	98.9	86.1
I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	7.2	100.0	100.0	0.0	100.0	100.0
I34034	Bloomberg MSCI Euro Intermediate Corporate Sustainability BB+	7.5	100.0	100.0	0.0	100.0	100.0
I34035	Bloomberg MSCI Sterling Intermediate Corporate Sustainability BB+	7.4	100.0	100.0	0.0	100.0	100.0
I34036	Bloomberg MSCI Canada Corporate Sustainability BB+	7.1	100.0	100.0	0.0	100.0	100.0
I34037	Bloomberg MSCI Canada Intermediate Corporate Sustainability BB+	7.2	100.0	100.0	0.0	100.0	100.0
I34088	Bloomberg MSCI EUR Non-Govt UNGC ex-Wpns ex-Tobacco Fit Adj	7.5	95.5	92.8	0.0	100.0	100.0
I34091	Bloomberg MSCI Global Green Bond Select (Hedged) Index	7.3	94.2	89.5	0.0	99.9	99.8
I34100	Bloomberg MSCI US Aggregate ESG Focus	6.8	70.6	48.6	0.0	97.7	60.0
I34175	Bloomberg MSCI Canadian Agg ESG-Weighted Index	7.4	97.6	80.7	0.1	100.0	100.0
I34211	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 1	7.4	97.6	80.7	0.0	100.0	100.0
I34212	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 2	7.4	97.6	80.7	0.1	100.0	100.0
I34215	Bloomberg MSCI Canadian Corp ESG-Weighted Index	7.4	95.2	84.4	0.2	100.0	100.0
I34216	Bloomberg MSCI Canadian Corp ESG-Weighted Index: Sector Neutral	7.4	95.2	84.4	0.2	100.0	100.0
I34217	Bloomberg MSCI Canadian Agg Sustainability Index	7.4	100.0	100.0	0.0	100.0	100.0
I34218	Bloomberg MSCI Canadian Agg Sustainability Index: Sector Neutral Class 1	7.4	100.0	100.0	0.0	100.0	100.0
I34219	Bloomberg MSCI Canadian Agg Sustainability Index: Sector Neutral Class 2	7.4	100.0	100.0	0.0	100.0	100.0
I34220	Bloomberg MSCI Canadian Corp Sustainability Index	7.4	100.0	100.0	0.0	100.0	100.0
I34221	Bloomberg MSCI Canadian Corp Sustainability Index: Sector Neutral	7.4	100.0	100.0	0.0	100.0	100.0
I34223	Bloomberg MSCI Canadian Corp SRI Index	7.2	90.1	84.5	0.0	100.0	100.0
I34224	Bloomberg MSCI Canadian Agg SRI Index	7.4	95.2	80.3	0.0	100.0	100.0
I34235	MSCI Euro Corp SRI Sustainable Ex Fossil Fuel Index	7.6	100.0	100.0	0.0	100.0	100.0
I34236	Bloomberg MSCI Canadian Agg ESG-Weighted ex- Controversial Weapons ex-Red Flags Index	7.4	97.6	80.6	0.0	100.0	100.0
I34237	Bloomberg MSCI Canadian Corp ESG-Weighted ex- Controversial Weapons ex-Red Flags Index	7.4	95.2	84.3	0.0	100.0	100.0
I34313	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms Index: Sector Neutral	7.7	98.3	94.5	0.0	100.0	100.0
I34314	Bloomberg MSCI US Corporate ESG-Weighted Global Norms Index: Sector Neutral	6.9	98.9	95.1	0.0	100.0	100.0
I34325	Bloomberg MSCI US Corporate Sustainable SRI	7.0	100.0	100.0	0.0	100.0	100.0
I34406	Bloomberg MSCI Australia 100mn ESG Weighted SRI Select Index	7.4	99.1	89.1	0.0	100.0	100.0
I34475	Bloomberg MSCI Intermediate US Corporate ESG-Weighted 35% BBB capped	7.0	99.3	97.0	0.1	100.0	100.0

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Index ID	Index Name	ESG Rating				UNGC Violation	
		Score	MV	Count	%	MV	Count
I34476	Bloomberg MSCI 1-5 year Euro Corporate ESG-Weighted 35% BBB capped	7.6	98.4	93.9	1.2	100.0	100.0
I34477	Bloomberg MSCI Intermediate Sterling Corporate ESG-Weighted 35% BBB capped	7.5	98.1	93.4	1.2	100.0	100.0
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	7.7	100.0	100.0	0.0	100.0	100.0
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	7.7	100.0	100.0	0.0	100.0	100.0
I34599	Bloomberg MSCI US Aggregate ESG-Weighted Select Sector Neutral Index	6.5	70.8	78.3	0.0	99.1	95.1
I34605	Bloomberg MSCI Euro Corp ex Subord Custom SRI Index	7.4	96.6	95.7	0.0	100.0	100.0
I34701	MSCI 1-3 year Euro Corp SRI Sustainable Ex Fossil Fuel Index	7.5	100.0	100.0	0.0	100.0	100.0
I34702	Bloomberg MSCI Global Aggregate Custom SRI ex-NZ ex-CNY Index	6.5	84.4	75.9	0.2	99.0	88.3
I34717	Bloomberg MSCI Euro Corp ESG BBB+ Sustainability SRI 0-3 Year Index	7.8	100.0	100.0	0.0	100.0	100.0
I34729	Bloomberg MSCI Euro Aggregate Sustainable SRI Index	6.9	100.0	100.0	0.0	100.0	100.0
I34767	Bloomberg MSCI Euro Green Bond ex Securitized Index	7.4	93.4	87.5	0.0	100.0	100.0
I34794	MSCI 3-5 year Euro Corp SRI Sustainable Ex Fossil Fuel Index	7.7	100.0	100.0	0.0	100.0	100.0
I34838	Bloomberg MSCI Euro ESG Sustainability Index: Industrial ex Subordinated Index	7.4	100.0	100.0	0.0	100.0	100.0
I34839	Bloomberg MSCI Euro ESG Sustainability Index: Utility ex Subordinated Index	8.2	100.0	100.0	0.0	100.0	100.0
I34840	Bloomberg MSCI Euro ESG Sustainability Index: Financial ex Subordinated Index	7.8	100.0	100.0	0.0	100.0	100.0
I34841	Bloomberg MSCI Euro Covered Sustainability Index	7.8	100.0	100.0	0.0	100.0	100.0
I34842	Bloomberg MSCI Euro Sustainability Custom Composite Index	7.6	100.0	100.0	0.0	100.0	100.0
I34979	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7.4	100.0	100.0	0.0	100.0	100.0
I34980	Bloomberg MSCI EUR Corporate Liquid SRI Sustainable Index	7.8	100.0	100.0	0.0	100.0	100.0
I34981	Bloomberg MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index	8.0	100.0	100.0	0.0	100.0	100.0
I34988	Bloomberg MSCI USD 33.33% EUR 33.33% GBP 33.33% Int. Corp ESG Wgt. Index	7.4	98.6	95.7	0.8	100.0	100.0
I34998	Bloomberg MSCI EUR Corporate Liquid ex Financial SRI Sustainable Index	7.5	100.0	100.0	0.0	100.0	100.0
I35003	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	7.0	100.0	100.0	0.0	100.0	100.0
I35010	Bloomberg MSCI EUR Corp ESG BB+ Sustainability excl Sub	7.5	100.0	100.0	0.0	100.0	100.0
I35046	Bloomberg MSCI Euro Corporate High Yield Sustainable BB+ SRI Bond Index	6.6	100.0	100.0	0.0	100.0	100.0
I35047	Bloomberg MSCI US Corporate High Yield Sustainable BB+ SRI Bond Index	5.7	100.0	100.0	0.0	100.0	100.0
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	6.4	83.8	72.8	0.0	99.0	86.7
I35121	Bloomberg MSCI 1-3 year US Corporate Custom SRI Index	6.8	98.1	96.6	0.0	100.0	100.0
I35138	Bloomberg MSCI Euro Green Bond 5% capped Index	7.9	89.9	87.3	0.0	100.0	100.0
I35197	Bloomberg MSCI Euro Corporate Green Bond 5% Capped Index	7.9	89.9	87.3	0.0	100.0	100.0
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	6.2	100.0	100.0	0.0	100.0	100.0
I35242	Bloomberg MSCI Euro Corporate SRI 0-5 Year PAB	7.6	100.0	100.0	0.0	100.0	100.0
I35259	MSCI Euro Corporate High Yield SRI Sustainable	6.8	100.0	100.0	0.0	100.0	100.0
I35279	MSCI US Corporate High Yield SRI Sustainable	6.5	100.0	100.0	0.0	100.0	100.0
I35284	Bloomberg MSCI Global Agg AAA-AA ex CHF ex MBS Sustainability BBB+ Index	6.6	97.9	65.2	0.0	97.9	65.1
I35285	Bloomberg MSCI Global Agg AAA-AA 10+ ex CHF ex MBS Sustainability BBB+ Index	6.5	99.6	94.5	0.0	99.6	94.4
I35287	Bloomberg MSCI Global Corporate G32 C19 ESG Index	6.9	96.2	93.3	1.0	100.0	100.0
I35303	Bloomberg MSCI US High Yield SRI	5.1	78.8	76.6	0.0	100.0	100.0
I35304	Bloomberg MSCI US High Yield Sustainability	5.7	100.0	100.0	0.0	100.0	100.0
I35305	Bloomberg MSCI US High Yield ESG Weighted	5.9	90.1	79.3	0.1	100.0	100.0
I35306	Bloomberg MSCI Pan-Euro High Yield SRI	6.1	72.0	70.2	0.0	100.0	100.0
I35307	Bloomberg MSCI Pan-Euro High Yield Sustainability	6.5	100.0	100.0	0.0	100.0	100.0
I35308	Bloomberg MSCI Pan-Euro High Yield ESG Weighted	6.6	85.7	70.9	0.0	100.0	100.0
I35309	Bloomberg MSCI Global High Yield SRI	5.1	79.8	76.6	0.0	100.0	100.0
I35310	Bloomberg MSCI Global High Yield Sustainability	5.6	100.0	100.0	0.0	100.0	100.0
I35311	Bloomberg MSCI Global High Yield ESG Weighted	5.8	89.4	78.8	1.0	100.0	100.0
I35333	MSCI Global Corporate High Yield SRI Sustainable	6.6	100.0	100.0	0.0	100.0	100.0
I35347	Bloomberg MSCI US Corporate Sustainability SRI Index	7.0	100.0	100.0	0.0	100.0	100.0
I35348	Bloomberg MSCI Canada Corporate Sustainability SRI Index	7.5	100.0	100.0	0.0	100.0	100.0
I35353	Bloomberg MSCI Sterling Corporate Sustainable SRI 4% Capped Index	7.4	100.0	100.0	0.0	100.0	100.0
I35362	Bloomberg MSCI Sterling Liquid Corporate ESG Weighted SRI	7.7	100.0	100.0	0.0	100.0	100.0
I35394	MSCI Euro Aggregate Sustainable SRI Sector Neutral	7.0	100.0	100.0	0.0	100.0	100.0
I35395	MSCI Global Liquid Corporates Sustainable	7.1	100.0	100.0	0.0	100.0	100.0
I35425	MSCI Euro Credit Corp 500MM 1-10Y ex Fin ex Sub A3+ Cust Country Sustainability	7.5	100.0	100.0	0.0	100.0	100.0
I35426	MSCI US Credit Corp 500MM 1-10Y ex Fin ex Sub A3+ Cust Country Sustainability	7.0	100.0	100.0	0.0	100.0	100.0
I35461	Bloomberg MSCI USD Liquid Investment Grade Corporate SRI PAB	7.0	100.0	100.0	0.0	100.0	100.0
I35469	Bloomberg MSCI US Corporate Sustainability SRI Sector/Credit/Maturity Neutral Index	7.0	100.0	100.0	0.0	100.0	100.0
I35480	MSCI EUR Corporate Liquid 0-3 Year SRI Sustainable	7.7	100.0	100.0	0.0	100.0	100.0
I35482	Bloomberg MSCI Multiverse Custom ESG Index	6.6	86.0	82.3	0.0	98.9	86.9
I35492	Bloomberg MSCI 1-5 year Euro Aggregate Sustainability Index	7.0	100.0	100.0	0.0	100.0	100.0
I35493	MSCI GBP Corporate SRI Sustainable Maturity Neutral	7.6	100.0	100.0	0.0	100.0	100.0
I35531	Bloomberg MSCI Global Corporate ex-EM ex-Fossil Fuel Index	6.9	95.1	91.1	0.8	100.0	100.0

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Index ID	Index Name	ESG Rating			UNGC Violation		
		Score	MV	Count	%	MV	Count
I35551	Bloomberg MSCI USD Liquid Corporate ESG Weighted SRI	7.1	100.0	100.0	0.0	100.0	100.0
I35552	Bloomberg MSCI Euro Liquid Corporate ESG Weighted SRI	7.9	100.0	100.0	0.0	100.0	100.0
I35570	MSCI Euro Corporate ESG Sustainability SRI	7.8	100.0	100.0	0.0	100.0	100.0
I35571	MSCI US Corporate ESG Sustainability SRI	7.0	100.0	100.0	0.0	100.0	100.0
I35617	MSCI USD/EUR Green Bond Govt Issuer Capped	7.4	96.5	87.6	0.0	100.0	100.0
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	7.5	95.3	91.6	0.0	100.0	100.0
I35631	Bloomberg MSCI Global Green Bond SRI including Nuclear Power Index	7.3	94.2	89.5	0.0	99.9	99.8
I35633	MSCI Sterling Liquid Corporates Sustainable	7.5	100.0	100.0	0.0	100.0	100.0
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	5.9	100.0	100.0	0.0	100.0	100.0
I35653	Bloomberg MSCI US Corporate SRI Select Index	6.7	100.0	100.0	0.0	100.0	100.0
I35689	Bloomberg MSCI Euro Green Bond Treasury and Government-Related Index	7.2	95.2	87.7	0.0	100.0	100.0
I35745	Bloomberg MSCI Global Green Bond ex United States Index	7.3	94.1	89.0	0.0	100.0	100.0
I35761	Bloomberg MSCI 50% Euro Corp Sustain 50% Euro Agg 1-5 Sustain	7.3	100.0	100.0	0.0	100.0	100.0
I35769	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability ex Subordinated Index	7.2	100.0	100.0	0.0	100.0	100.0
I35774	Bloomberg MSCI EM Asia Credit SRI	5.3	80.5	73.1	0.0	100.0	100.0
I35775	Bloomberg MSCI EM Asia Credit Sustainability	5.7	100.0	100.0	0.0	100.0	100.0
I35776	Bloomberg MSCI EM Asia Investment Grade Credit SRI	5.4	82.3	75.7	0.0	100.0	100.0
I35777	Bloomberg MSCI EM Asia Investment Grade Credit Sustainability	5.7	100.0	100.0	0.0	100.0	100.0
I35778	Bloomberg MSCI EM Asia High Yield Credit SRI	4.5	70.3	64.8	0.0	100.0	100.0
I35779	Bloomberg MSCI EM Asia High Yield Credit Sustainability	5.8	100.0	100.0	0.0	100.0	100.0
I35780	Bloomberg MSCI EM Asia Corporate SRI	5.9	90.7	87.8	0.0	100.0	100.0
I35781	Bloomberg MSCI EM Asia Corporate Sustainability	6.4	100.0	100.0	0.0	100.0	100.0
I35782	Bloomberg MSCI EM Asia Investment Grade Corporate SRI	6.2	94.4	92.8	0.0	100.0	100.0
I35783	Bloomberg MSCI EM Asia Investment Grade Corporate Sustainability	6.5	100.0	100.0	0.0	100.0	100.0
I35784	Bloomberg MSCI EM Asia High Yield Corporate SRI	4.6	78.9	78.1	0.0	100.0	100.0
I35785	Bloomberg MSCI EM Asia High Yield Corporate Sustainability	5.8	100.0	100.0	0.0	100.0	100.0
I35786	Bloomberg MSCI EM Asia Credit ESG Weighted	5.8	90.5	76.9	0.3	100.0	100.0
I35787	Bloomberg MSCI EM Asia Investment Grade Credit ESG Weighted	5.8	91.5	79.2	0.3	100.0	100.0
I35788	Bloomberg MSCI EM Asia High Yield Credit ESG Weighted	5.6	84.6	69.6	0.0	100.0	100.0
I35789	Bloomberg MSCI EM Asia Corporate ESG Weighted	6.4	95.7	89.3	0.1	100.0	100.0
I35790	Bloomberg MSCI EM Asia Investment Grade Corporate ESG Weighted	6.7	97.4	93.3	0.2	100.0	100.0
I35791	Bloomberg MSCI EM Asia High Yield Corporate ESG Weighted	5.5	90.8	82.4	0.0	100.0	100.0
I35792	MSCI EM USD Sovereign IG Sustainable 15+ Year ex China Bond Index	5.4	100.0	100.0	0.0	100.0	100.0
I35808	Bloomberg MSCI Global Agg Credit ex Controversial & Nuclear Weapons	6.8	93.6	89.7	0.6	100.0	100.0
I35809	Bloomberg MSCI Global Corporate USD ex Select Controversial Industries Bond Index	6.6	95.6	92.8	0.5	100.0	100.0
I35815	Bloomberg MSCI Global High Yield Corporate Ba/B SRI Index	5.4	80.8	79.2	0.0	100.0	100.0
I35862	Bloomberg MSCI US Corporate 1-10 Sustainability SRI Index	7.0	100.0	100.0	0.0	100.0	100.0
I35881	MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel	6.4	100.0	100.0	0.0	100.0	100.0
I35896	Bloomberg MSCI Global High Yield ex Controversial and Nuclear Weapons	5.0	81.7	78.6	2.3	100.0	100.0
I35897	Bloomberg MSCI Global Aggregate ex Controversial and Nuclear Weapons	6.2	85.0	76.2	0.2	99.1	88.6
I35900	MSCI Euro High Yield Liquid Corporate ESG Weighted SRI Bond	6.8	100.0	100.0	0.0	100.0	100.0
I35935	MSCI Global Corporate Float-Adjusted Bond Screened Index	7.0	99.8	99.8	0.0	100.0	100.0
I35936	MSCI Global Corporate Float-Adjusted Liquid Bond Screened Index	7.0	99.9	99.8	0.0	100.0	100.0
I35945	MSCI US Corporate BBB Senior SRI Sustainable BB+ 15+ ex China 15% Sector Capped	6.4	100.0	100.0	0.0	100.0	100.0
I35946	MSCI EM USD Aggregate IG SRI Sustainable BB+ 15+ ex China 15% Country Capped	5.4	100.0	100.0	0.0	100.0	100.0
I36000	MSCI Global Aggregate Sustainable and SRI Currency Neutral	6.7	86.9	92.5	0.0	99.5	98.0
I36009	Bloomberg MSCI USD Corporate SRI 0-5 Years PAB	7.1	98.3	100.0	0.0	98.3	100.0
I36011	Bloomberg MSCI Global Corporate Select SRI ex-France, Italy, Japan Index	6.7	95.2	92.0	1.1	100.0	100.0
I36017	MSCI U.S. 1-5 year Credit ex-BBB Select SRI Bond Index	7.4	97.8	96.6	0.0	100.0	100.0
I36028	MSCI US Short and Intermediate Corporate Sustainability BB+ Custom Weighted	6.7	100.0	100.0	0.0	100.0	100.0
I36036	MSCI US Short and Intermediate Corporate Sustainability BB+ Custom Weighted	6.7	100.0	100.0	0.0	100.0	100.0
I36041	MSCI US High Yield Liquid Corporate Sustainability SRI Index	6.5	100.0	100.0	0.0	100.0	100.0
I36051	MSCI Global Agg USD Telecom 15+ Year Sustainable BB+	5.9	100.0	100.0	0.0	100.0	100.0
I36068	MSCI Global Corporate ESG Sustainability SRI 1-5 Year	7.3	100.0	100.0	0.0	100.0	100.0
I36069	MSCI Global Corporate SRI Carbon ESG-Weighted	7.4	100.0	100.0	0.0	100.0	100.0
I36072	MSCI Sterling Corporate SRI Carbon ESG-Weighted	7.6	100.0	100.0	0.0	100.0	100.0
I36073	MSCI Euro Corporate SRI Carbon ESG-Weighted	7.8	100.0	100.0	0.0	100.0	100.0
I36074	MSCI US Corporate SRI Carbon ESG-Weighted	7.0	100.0	100.0	0.0	100.0	100.0
I36083	MSCI EUR Corp ESG BB+ Sustainability 1-3Y excl Sub	7.5	100.0	100.0	0.0	100.0	100.0
I36085	MSCI Euro High Yield Sustainable and SRI	6.6	100.0	100.0	0.0	100.0	100.0
I36092	MSCI Global Corporate Select Sustainability SRI Index	7.0	95.2	92.1	0.0	100.0	100.0
I36093	MSCI US High Yield Corporate 2% Issuer Capped Select Sustainability SRI Index	5.7	77.2	75.7	0.0	100.0	100.0

# ESG Fixed Income Benchmark Regulation Disclosure Report

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Index ID	Index Name	ESG Rating				UNGC Violation	
		Score	MV	Count	%	MV	Count
I36100	MSCI USD Corporate and Agency Green Bond	6.7	100.0	100.0	0.0	100.0	100.0
I36101	MSCI EUR Corporate and Agency Green Bond	7.6	100.0	100.0	0.0	100.0	100.0
I36109	Bloomberg MSCI HY Sustainability Custom Blend	6.0	100.0	100.0	0.0	100.0	100.0
I36193	MSCI EM Pan-Euro Aggregate ESG-Weighted	5.6	95.0	89.0	1.1	100.0	100.0
I36194	MSCI EM Pan-Euro Aggregate Government-Related ESG-Weighted	5.4	95.4	90.4	1.3	100.0	100.0
I36195	MSCI EM Pan-Euro Aggregate Corporate ESG-Weighted	6.3	93.4	83.1	0.0	100.0	100.0
I36196	MSCI EM Pan-Euro Aggregate Investment Grade ESG-Weighted	5.9	95.3	88.8	0.0	100.0	100.0
I36197	MSCI EM Pan-Euro Aggregate High Yield ESG-Weighted	4.1	93.6	89.5	6.3	100.0	100.0
I36201	MSCI EM USD Aggregate SRI	5.0	87.5	83.8	0.0	100.0	100.0
I36202	MSCI EM USD Aggregate Government-Related SRI	4.9	89.1	84.0	0.0	100.0	100.0
I36203	MSCI EM USD Aggregate Corporate SRI	5.4	82.5	83.3	0.0	100.0	100.0
I36204	MSCI EM USD Aggregate Investment Grade SRI	5.2	88.3	84.3	0.0	100.0	100.0
I36205	MSCI EM USD Aggregate High Yield SRI	4.7	85.9	82.8	0.0	100.0	100.0
I36206	MSCI EM USD Aggregate Sustainability	5.3	100.0	100.0	0.0	100.0	100.0
I36207	MSCI EM USD Aggregate Government-Related Sustainability	5.1	100.0	100.0	0.0	100.0	100.0
I36208	MSCI EM USD Aggregate Corporate Sustainability	5.9	100.0	100.0	0.0	100.0	100.0
I36209	MSCI EM USD Aggregate Investment Grade Sustainability	5.4	100.0	100.0	0.0	100.0	100.0
I36210	MSCI EM USD Aggregate High Yield Sustainability	5.0	100.0	100.0	0.0	100.0	100.0
I36211	MSCI EM USD Aggregate ESG-Weighted	5.3	92.3	85.3	1.8	100.0	100.0
I36212	MSCI EM USD Aggregate Government-Related ESG-Weighted	5.0	92.6	85.4	2.0	100.0	100.0
I36213	MSCI EM USD Aggregate Corporate ESG-Weighted	6.0	91.7	85.1	1.3	100.0	100.0
I36214	MSCI EM USD Aggregate Investment Grade ESG-Weighted	5.5	93.1	85.5	0.7	100.0	100.0
I36215	MSCI EM USD Aggregate High Yield ESG-Weighted	4.9	90.7	85.0	4.0	100.0	100.0
I36218	MSCI Australia Corporate ESG BB+ Sustainability	7.4	100.0	100.0	0.0	100.0	100.0
I36220	MSCI EM Pan-Euro Aggregate SRI	5.5	92.5	88.8	0.0	100.0	100.0
I36221	MSCI EM Pan-Euro Aggregate Government-Related SRI	5.4	93.6	90.1	0.0	100.0	100.0
I36222	MSCI EM Pan-Euro Aggregate Corporate SRI	5.9	85.4	83.3	0.0	100.0	100.0
I36223	MSCI EM Pan-Euro Aggregate Investment Grade SRI	5.7	92.6	88.6	0.0	100.0	100.0
I36224	MSCI EM Pan-Euro Aggregate High Yield SRI	4.5	92.2	89.4	0.0	100.0	100.0
I36225	MSCI EM Pan-Euro Aggregate Sustainability	5.5	100.0	100.0	0.0	100.0	100.0
I36226	MSCI EM Pan-Euro Aggregate Government-Related Sustainability	5.5	100.0	100.0	0.0	100.0	100.0
I36227	MSCI EM Pan-Euro Aggregate Corporate Sustainability	6.0	100.0	100.0	0.0	100.0	100.0
I36228	MSCI EM Pan-Euro Aggregate Investment Grade Sustainability	5.7	100.0	100.0	0.0	100.0	100.0
I36229	MSCI EM Pan-Euro Aggregate High Yield Sustainability	4.6	100.0	100.0	0.0	100.0	100.0
I36233	MSCI EM Local Currency Government ESG-Weighted	5.5	100.0	100.0	0.0	100.0	100.0
I36243	Bloomberg MSCI US Aggregate ex-Fossil Fuel Reserves Index	6.2	68.9	60.9	0.0	97.8	74.7
I36244	MSCI Global Treasury ESG Weighted Bond Index	6.7	100.0	100.0	0.0	100.0	100.0



# ESG Fixed Income Benchmark Regulation Disclosure Report

## Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure <sup>1</sup>				Fossil Fuel Exposure <sup>2</sup>				Green Revenue			Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	
I29530	Bloomberg MSCI US Corporate SRI Index	6.6	100.0	100.0	270.0	100.0	100.0	78.5	98.4	96.9	44.3	99.9	99.9	2.8	99.9	99.9	2.9	100.0	100.0	0.9	100.0	100.0	
I29531	Bloomberg MSCI US Credit SRI Index	6.6	100.0	100.0	233.3	97.4	95.5	90.1	89.0	37.3	99.9	99.9	2.4	99.9	99.9	2.4	100.0	100.0	1.4	100.0	100.0		
I29532	Bloomberg MSCI US Aggregate SRI Index	5.8	69.6	64.8	84.7	69.0	62.2	73.1	24.1	54.9	9.6	100.0	99.9	0.6	100.0	99.9	0.6	97.7	72.7	0.5	71.9	92.1	
I29533	Bloomberg MSCI US Aggregate SRI Index: Sector Neutral	5.8	70.8	64.8	94.4	70.2	62.2	73.7	26.9	54.9	10.9	100.0	99.9	0.7	100.0	99.9	0.7	97.8	72.7	0.5	73.0	92.1	
I29534	Bloomberg MSCI US Corporate Sustainability Index	6.4	100.0	100.0	407.3	100.0	100.0	80.3	100.0	100.0	54.3	100.0	100.0	5.7	100.0	100.0	3.5	100.0	100.0	1.2	100.0	100.0	
I29536	Bloomberg MSCI US Government/Credit Sustainability Index	5.8	100.0	100.0	136.0	100.0	100.0	77.2	36.1	93.6	18.1	100.0	100.0	2.0	100.0	100.0	1.2	100.0	100.0	0.6	100.0	100.0	
I29537	Bloomberg MSCI US Aggregate Sustainability Index	5.8	69.3	63.5	136.0	69.3	63.5	77.2	25.0	59.4	12.6	100.0	100.0	1.4	100.0	100.0	0.8	97.7	71.7	0.6	71.6	91.8	
I29538	Bloomberg MSCI US Aggregate Sustainability Index: Sector Neutral Class 1	5.8	70.8	63.5	144.0	70.8	63.5	75.9	28.0	59.4	13.6	100.0	100.0	1.5	100.0	100.0	0.9	97.8	71.7	0.7	73.0	91.8	
I29539	Bloomberg MSCI US Corporate ESG Weighted Index: Sector Neutral	6.4	100.0	100.0	418.4	100.0	100.0	80.8	99.4	97.4	52.2	100.0	99.9	5.1	100.0	99.9	3.5	100.0	100.0	1.3	100.0	100.0	
I29540	Bloomberg MSCI US Credit ESG Weighted Index: Sector Neutral	6.4	100.0	100.0	372.4	98.2	96.2	78.0	92.3	90.8	45.1	100.0	99.9	4.5	100.0	99.9	3.0	100.0	100.0	1.6	100.0	100.0	
I29541	Bloomberg MSCI US Government/Credit ESG Weighted Index: Sector Neutral	5.8	100.0	100.0	148.8	99.3	96.5	75.5	38.6	87.1	18.3	100.0	99.9	1.8	100.0	99.9	1.2	100.0	100.0	0.7	100.0	100.0	
I29542	Bloomberg MSCI US Aggregate ESG Weighted Index: Sector Neutral Class 1	5.8	70.8	68.6	149.1	70.5	66.2	75.4	27.7	59.7	12.9	100.0	99.9	1.3	100.0	99.9	0.9	97.8	75.6	0.7	73.0	93.0	
I29543	Bloomberg MSCI Euro Corporate SRI Index	7.2	100.0	100.0	225.8	100.0	100.0	85.9	97.8	96.9	41.4	100.0	99.9	3.0	100.0	99.9	4.9	100.0	100.0	7.7	100.0	100.0	
I29544	Bloomberg MSCI Euro Aggregate SRI Index: Sector Neutral Class 1	5.1	100.0	100.0	56.4	100.0	100.0	75.6	34.1	76.6	9.9	100.0	100.0	0.6	100.0	100.0	1.2	100.0	100.0	5.0	100.0	100.0	
I29545	Bloomberg MSCI Sterling Corporate SRI Index	7.2	100.0	100.0	102.9	99.6	99.4	76.6	94.5	92.1	41.3	99.9	99.9	0.5	99.9	99.9	5.4	100.0	100.0	3.5	100.0	100.0	
I29546	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	5.2	99.2	96.2	23.9	99.1	95.8	70.5	25.0	82.2	9.1	100.0	99.9	0.1	100.0	99.9	1.2	99.2	96.2	2.2	100.0	100.0	
I29547	Bloomberg MSCI Euro Corporate Sustainability Index	7.1	100.0	100.0	406.7	100.0	100.0	90.0	100.0	100.0	48.2	100.0	100.0	7.0	100.0	100.0	5.5	100.0	100.0	8.0	100.0	100.0	
I29548	Bloomberg MSCI Euro Covered Sustainability Index	7.1	100.0	100.0	34.0	100.0	100.0	82.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	4.7	100.0	100.0	
I29549	Bloomberg MSCI Euro Aggregate Sustainability Index	5.1	100.0	100.0	85.2	100.0	100.0	79.5	33.2	80.6	10.5	100.0	100.0	1.4	100.0	100.0	1.3	100.0	100.0	4.8	100.0	100.0	
I29550	Bloomberg MSCI Euro Aggregate Sustainability Index: Sector Neutral Class 1	5.2	100.0	100.0	89.9	100.0	100.0	79.3	35.1	80.6	11.0	100.0	100.0	1.4	100.0	100.0	1.3	100.0	100.0	5.0	100.0	100.0	
I29551	Bloomberg MSCI Sterling Corporate Sustainability Index	7.1	100.0	100.0	233.0	100.0	100.0	80.4	100.0	100.0	46.1	100.0	100.0	2.1	100.0	100.0	6.2	100.0	100.0	3.5	100.0	100.0	
I29552	Bloomberg MSCI Sterling Aggregate Sustainability Index	5.2	99.1	95.8	45.3	99.1	95.8	74.1	24.2	88.9	9.4	100.0	100.0	0.4	100.0	100.0	1.3	99.1	95.8	2.1	100.0	100.0	
I29553	Bloomberg MSCI Sterling Aggregate ESG Sustainability Index: Sector Neutral Class 1	5.3	99.2	95.8	49.9	99.2	95.8	74.0	26.6	88.9	10.3	100.0	100.0	0.5	100.0	100.0	1.4	99.2	95.8	2.2	100.0	100.0	
I29554	Bloomberg MSCI Euro Corporate ESG Weighted Index: Sector Neutral	7.0	100.0	100.0	422.6	100.0	100.0	89.7	99.2	97.3	50.3	100.0	99.9	5.9	100.0	99.9	5.4	100.0	100.0	8.3	100.0	100.0	
I29555	Bloomberg MSCI Euro Aggregate ESG Weighted Index: Sector Neutral Class 1	5.1	100.0	100.0	92.3	100.0	100.0	78.0	35.5	78.3	11.7	100.0	100.0	1.2	100.0	100.0	1.3	100.0	100.0	5.3	100.0	100.0	
I29556	Bloomberg MSCI Sterling Corporate ESG Weighted Index: Sector Neutral	7.1	100.0	100.0	242.3	99.8	99.5	79.7	97.7	92.8	45.5	100.0	99.9	1.9	100.0	99.9	6.0	100.0	100.0	3.3	100.0	100.0	
I29557	Bloomberg MSCI Sterling Aggregate ESG Weighted Index: Sector Neutral Class 1	5.2	99.3	96.4	51.8	99.3	96.0	71.9	26.2	83.3	10.3	100.0	99.9	0.4	100.0	99.9	1.4	99.3	96.4	2.1	100.0	100.0	
I29558	Bloomberg MSCI US Intermediate Corporate SRI Index	6.7	100.0	100.0	255.9	100.0	100.0	78.2	98.9	98.3	41.4	99.9	99.8	2.2	99.9	99.8	2.9	100.0	100.0	1.1	100.0	100.0	
I29559	Bloomberg MSCI US Long Corporate SRI Index	6.5	100.0	100.0	300.4	100.0	100.0	79.1	97.2	94.3	50.6	100.0	100.0	4.1	100.0	99.8	2.9	100.0	100.0	0.5	100.0	100.0	
I29560	Bloomberg MSCI US Intermediate Credit SRI Index	6.6	100.0	100.0	214.9	99.4	98.8	74.7	93.1	93.5	34.6	99.9	99.8	1.9	99.9	99.8	2.4	100.0	100.0	1.7	100.0	100.0	
I29561	Bloomberg MSCI US Long Credit SRI Index	6.4	100.0	100.0	276.6	92.9	89.5	79.0	83.5	81.2	43.3	100.0	100.0	3.5	100.0	100.0	2.4	100.0	100.0	0.6	100.0	100.0	
I29562	Bloomberg MSCI US Government/Credit SRI Index	5.8	100.0	100.0	84.7	99.0	95.9	73.1	34.6	84.7	13.8	100.0	99.9	0.9	100.0	99.9	0.9	100.0	100.0	0.5	100.0	100.0	
I29563	Bloomberg MSCI US Long Government/Credit SRI Index	5.8	100.0	100.0	128.2	96.6	89.9	78.7	40.4	78.7	20.9	100.0	100.0	1.7	100.0	100.0	1.2	100.0	100.0	0.3	100.0	100.0	
I29565	Bloomberg MSCI US Credit SRI+ESG Index	6.6	100.0	100.0	229.9	97.4	95.4	76.0	90.1	89.0	37.2	99.9	99.9	2.3	99.9	99.9	2.4	100.0	100.0	1.4	100.0	100.0	
I29566	Bloomberg MSCI US Government/Credit SRI+ESG Index	5.8	100.0	100.0	83.2	99.0	95.9	73.1	34.5	84.7	13.7	100.0	99.9	0.8	100.0	99.9	0.9	100.0	100.0	0.5	100.0	100.0	
I29567	Bloomberg MSCI US Corporate Ex Predatory Lending Index	6.6	100.0	100.0	273.7	100.0	100.0	78.1	98.4	96.8	45.1	99.9	99.9	2.9	99.9	99.9	2.9	100.0	100.0	0.9	100.0	100.0	
I29568	Bloomberg MSCI US Corporate Ex Controversial Weapons Index	6.6	100.0	100.0	266.5	100.0	100.0	78.5	98.4	96.9	44.3	99.9	99.9	2.9	99.9	99.9	2.9	100.0	100.0	0.9	100.0	100.0	
I29569	Bloomberg MSCI US Corporate Catholic Values Index	6.2	100.0	100.0	418.3	100.0	100.0	74.1	98.9	98.1	51.7	99.9	99.9	6.3	99.9	99.9	3.1	100.0	100.0	1.3	100.0	100.0	
I29611	Bloomberg MSCI US Intermediate Corporate ESG Sustainability Index	6.5	100.0	100.0	366.1	100.0	100.0	80.3	100.0	100.0	49.1	100.0	100.0	4.9	100.0	100.0	3.3	100.0	100.0	1.4	100.0	100.0	
I29612	Bloomberg MSCI US Long Corporate ESG Sustainability Index	6.2	100.0	100.0	489.8	100.0	100.0	80.4	100.0	100.0	64.8	100.0	100.0	7.4	100.0	100.0	3.9	100.0	100.0	0.9	100.0	100.0	
I29613	Bloomberg MSCI US Credit Sustainability Index	6.5	100.0	100.0	366.3	100.0	100.0	78.0	95.9	97.3	48.3	100.0	100.0	5.3	100.0	100.0	3.1	100.0	100.0	1.6	100.0	100.0	
I29614	Bloomberg MSCI US Intermediate Aggregate ESG Sustainability Index	5.8	94.7	59.3	107.3	94.7	59.3	75.8	31.2	55.1	13.6	100.0	100.0	1.4	100.0	100.0	0.9	96.0	60.1	0.6	98.7	99.2	
I29615	Bloomberg MSCI US Long Aggregate ESG Sustainability Index	5.8	37.6	73.2	226.5	37.6	73.2	80.4	17.3	69.3	11.3	100.0	100.0	1.3	100.0	100.0	0.7	99.8	98.3	0.5	37.8	74.9	
I29616	Bloomberg MSCI US Corporate Sustainability BB+ Index	6.4	100.0	100.0	395.7	100.0	100.0	78.2	100.0	100.0	52.7	100.0	100.0	5.4	100.0	100.0	3.6	100.0	100.0	1.2	100.0	100.0	
I29617	Bloomberg MSCI US Aggregate ESG BB+ Sustainability Index	5.8	71.8	89.6	136.6	71.8	89.6	73.6	27.4	83.8	13.0	100.0	100.0	1.4	100.0	100.0	0.9	100.0	100.0	0.6	71.8	89.6	
I29689	Bloomberg MSCI US Corporate Sustainability Index: Sector Neutral	6.4	100.0	100.0	407.6	100.0	100.0	80.5	100.0	100.0	54.1	100.0	100.0	5.7	100.0	100.0	3.5	100.0	100.0	1.2	100.0	100.0	
I29690	Bloomberg MSCI US Credit Sustainability Index: Sector Neutral	6.5	100.0	100.0	355.7	100.0	100.0	78.2	92.9	97.3	46.8	100.0	100.0	5.1	100.0	100.0	3.0	100.0	100.0	1.6	100.0	100.0	
I29691	Bloomberg MSCI US Government/Credit Sustainability Index: Sector Neutral	5.8	100.0	100.0	144.6	100.0	100.0	76.1	38.8	93.6	19.1	100.0	100.0	2.1	100.0	100.0	1.2	100.0	100.0	0.7	100.0	100.0	
I29692	Bloomberg MSCI US Aggregate Sustainability Index: Sector Neutral Class 2	5.8	70.8	63.5	144.6	70.8	63.5	76.1	27.5	59.4	13.6	100.0	100.0	1.5	100.0	100.0	0.9	97.8	71.7	0.7	73.0	91.8	
I29693	Bloomberg MSCI US Corporate ESG Weighted Index	6.4	100.0	100.0	419.9	100.0	100.0	81.3	97.4	97.4	51.9	100.0	99.9	5.1	100.0	99.9	3.4	100.0	100.0	1.3	100.0	100.0	
I29694	Bloomberg MSCI US Intermediate Corporate ESG Weighted Index	6.5	100.0	100.0	379.9	100.0	100.0	81.1	99.6	98.5	47.6	99.9	99.8	4.4	99.9	99.8	3.4	100.0	100.0	1.5	100.0	100.0	
I29695	Bloomberg MSCI US Long Corporate ESG Weighted Index	6.3	100.0	100.0	498.8	100.0	100.0	81.7	99.1	95.7	60.3	100.0	100.0	6.6	100.0	100.0	3.4	100.0	100.0	0.8	100.0	100.0	
I29696	Bloomberg MSCI US Credit ESG Weighted Index	6.4	100.0	100.0	382.6	99.0	96.2	78.6	94.9	90.8	46.3	100.0	99.9	4.7	100.0	99.9	3.0	100.0	100.0	1.6	100.0	100.0	
I29697	Bloomberg MSCI US Government/Credit ESG Weighted Index	5.8	100.0	100.0	164.4	99.6	96.5	76.7	42.1														

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure <sup>1</sup>				Fossil Fuel Exposure <sup>2</sup>				Green Revenue		Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I29706	Bloomberg MSCI Sterling Corporate Sustainability Index: Sector Neutral	7.1	100.0	100.0	226.8	100.0	100.0	80.8	100.0	100.0	44.9	100.0	100.0	2.1	100.0	100.0	6.0	100.0	100.0	3.4	100.0	100.0
I29708	Bloomberg MSCI Euro Corporate ESG Weighted Index	7.1	100.0	100.0	422.5	100.0	100.0	89.7	99.1	97.3	50.2	100.0	99.9	5.9	100.0	99.9	5.5	100.0	100.0	8.5	100.0	100.0
I29709	Bloomberg MSCI Euro Intermediate Corporate ESG Weighted Index	7.1	100.0	100.0	413.6	100.0	100.0	89.5	99.1	97.2	48.6	100.0	99.9	5.9	100.0	99.9	5.4	100.0	100.0	8.6	100.0	100.0
I29710	Bloomberg MSCI Euro Long Corporate ESG Weighted Index	6.9	100.0	100.0	543.2	100.0	100.0	92.9	99.5	98.8	71.9	100.0	100.0	5.1	100.0	100.0	6.2	100.0	100.0	6.0	100.0	100.0
I29712	Bloomberg MSCI Euro Aggregate ESG Weighted Index	5.3	100.0	100.0	106.9	100.0	100.0	78.7	40.0	78.3	13.4	100.0	100.0	1.4	100.0	100.0	1.5	100.0	100.0	5.6	100.0	100.0
I29713	Bloomberg MSCI Euro Intermediate Aggregate ESG Weighted Index	5.4	100.0	100.0	121.4	100.0	100.0	79.1	45.4	81.9	14.8	100.0	100.0	1.7	100.0	100.0	1.7	100.0	100.0	5.1	100.0	100.0
I29714	Bloomberg MSCI Euro Long Aggregate ESG Weighted Index	4.7	100.0	99.9	48.8	100.0	99.9	75.6	18.1	54.8	8.0	100.0	100.0	0.5	100.0	100.0	0.9	100.0	99.9	7.3	100.0	100.0
I29715	Bloomberg MSCI Euro Aggregate ESG Weighted Index: Sector Neutral Class 2	5.1	100.0	100.0	92.0	100.0	100.0	78.3	35.1	78.3	11.6	100.0	100.0	1.2	100.0	100.0	1.3	100.0	99.0	5.2	100.0	100.0
I29716	Bloomberg MSCI Sterling Corporate ESG Weighted Index	7.1	100.0	100.0	248.3	99.8	99.5	78.8	97.8	92.8	47.1	100.0	99.9	1.9	100.0	99.9	6.4	100.0	100.0	3.4	100.0	100.0
I29717	Bloomberg MSCI Sterling Intermediate Corporate ESG Weighted Index	7.4	100.0	100.0	230.7	99.8	99.2	85.3	98.7	95.4	38.4	100.0	99.8	2.3	100.0	99.8	5.8	100.0	100.0	3.2	100.0	100.0
I29718	Bloomberg MSCI Sterling Long Corporate ESG Weighted Index	6.7	100.0	100.0	287.8	100.0	100.0	63.8	95.6	88.0	66.8	100.0	100.0	0.8	100.0	100.0	7.7	100.0	100.0	3.9	100.0	100.0
I29719	Bloomberg MSCI Sterling Aggregate ESG Weighted Index	5.3	99.5	96.4	55.6	99.4	96.0	72.0	27.8	83.3	11.0	100.0	99.9	0.5	100.0	99.9	1.5	99.5	96.4	2.2	100.0	100.0
I29720	Bloomberg MSCI Sterling Aggregate ESG Weighted Index: Sector Neutral Class 2	5.2	99.2	96.4	50.9	99.1	96.0	72.3	26.0	83.3	10.1	100.0	99.9	0.4	100.0	99.9	1.4	99.2	96.4	2.1	100.0	100.0
I29721	Bloomberg MSCI Euro Intermediate Corporate SRI Index	7.2	100.0	100.0	224.6	100.0	100.0	85.6	97.7	96.8	39.9	100.0	99.9	3.0	100.0	99.9	4.8	100.0	100.0	7.9	100.0	100.0
I29722	Bloomberg MSCI Euro Long Corporate SRI Index	6.9	100.0	100.0	245.0	100.0	100.0	90.8	98.6	98.5	64.8	100.0	100.0	3.3	100.0	100.0	6.9	100.0	100.0	3.6	100.0	100.0
I29723	Bloomberg MSCI Euro Corporate SRI+ESG Index	7.2	100.0	100.0	225.8	100.0	100.0	85.9	97.8	96.9	41.4	100.0	99.9	3.0	100.0	99.9	4.9	100.0	100.0	7.7	100.0	100.0
I29724	Bloomberg MSCI Euro Corporate Ex Predatory Lending Index	7.1	100.0	100.0	261.4	100.0	100.0	85.9	97.8	96.9	43.8	100.0	99.9	3.0	100.0	99.9	5.0	100.0	100.0	7.7	100.0	100.0
I29725	Bloomberg MSCI Euro Corporate Ex Controversial Weapons Index	7.1	100.0	100.0	250.4	100.0	100.0	86.3	97.8	96.9	42.6	100.0	99.9	2.9	100.0	99.9	4.9	100.0	100.0	7.9	100.0	100.0
I29726	Bloomberg MSCI Euro Corporate Catholic Values Index	7.0	100.0	100.0	440.2	100.0	100.0	86.5	97.9	97.1	48.2	100.0	99.9	7.3	100.0	99.9	5.2	100.0	100.0	9.2	100.0	100.0
I29727	Bloomberg MSCI Sterling Intermediate Corporate SRI Index	7.5	100.0	100.0	121.8	99.5	99.1	83.2	96.8	95.0	31.9	99.9	99.8	0.8	99.9	99.8	5.1	100.0	100.0	3.5	100.0	100.0
I29728	Bloomberg MSCI Sterling Long Corporate SRI Index	6.5	100.0	100.0	61.4	100.0	100.0	60.9	89.4	86.9	62.1	100.0	100.0	0.0	100.0	100.0	6.0	100.0	100.0	3.5	100.0	100.0
I29729	Bloomberg MSCI Sterling Corporate SRI Ex CCC	7.2	100.0	100.0	102.9	99.6	99.4	76.6	94.5	92.1	41.3	99.9	99.9	0.5	99.9	99.9	5.4	100.0	100.0	3.5	100.0	100.0
I29730	Bloomberg MSCI Sterling Corp SRI Ex Predatory Lending Index	7.1	100.0	100.0	123.2	99.6	99.4	76.3	94.5	92.1	43.0	99.9	99.9	0.5	99.9	99.9	5.5	100.0	100.0	3.4	100.0	100.0
I29731	Bloomberg MSCI Sterling Corp SRI Ex Controversial Weapons Index	7.2	100.0	100.0	112.6	99.6	99.4	76.8	94.6	92.2	41.9	99.9	99.9	0.5	99.9	99.9	5.3	100.0	100.0	3.4	100.0	100.0
I29732	Bloomberg MSCI Sterling Corporate Catholic Values Index	7.1	100.0	100.0	231.6	99.6	99.4	77.3	94.9	92.6	45.6	99.9	99.9	1.8	99.9	99.9	5.6	100.0	100.0	3.6	100.0	100.0
I29733	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	7.1	100.0	100.0	398.8	100.0	100.0	89.7	100.0	100.0	46.5	100.0	100.0	7.0	100.0	100.0	5.4	100.0	100.0	8.3	100.0	100.0
I29734	Bloomberg MSCI Euro Long Corporate Sustainability Index	6.9	100.0	100.0	519.0	100.0	100.0	93.4	100.0	100.0	71.8	100.0	100.0	7.0	100.0	100.0	7.0	100.0	100.0	5.0	100.0	100.0
I29735	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	5.2	100.0	100.0	98.5	100.0	100.0	79.8	38.3	84.2	11.7	100.0	100.0	1.6	100.0	100.0	1.4	100.0	100.0	4.4	100.0	100.0
I29736	Bloomberg MSCI Euro Long Corporate Sustainability Index	4.6	100.0	99.9	35.4	100.0	99.9	76.4	14.2	57.9	6.0	100.0	100.0	0.5	100.0	100.0	0.8	100.0	99.9	6.5	100.0	100.0
I29737	Bloomberg MSCI Euro Corporate ESG BB+ Sustainability Index	7.1	100.0	100.0	415.4	100.0	100.0	89.1	100.0	100.0	48.0	100.0	100.0	6.8	100.0	100.0	5.4	100.0	100.0	7.9	100.0	100.0
I29738	Bloomberg MSCI Euro Aggregate Sustainability BB- Index	5.1	100.0	100.0	89.1	100.0	100.0	78.9	33.7	80.6	10.6	100.0	100.0	1.4	100.0	100.0	1.3	100.0	100.0	4.9	100.0	100.0
I29739	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	7.4	100.0	100.0	220.1	100.0	100.0	85.8	100.0	100.0	36.9	100.0	100.0	2.5	100.0	100.0	5.6	100.0	100.0	3.3	100.0	100.0
I29740	Bloomberg MSCI Sterling Long Corporate Sustainability Index	6.7	100.0	100.0	262.7	100.0	100.0	68.0	100.0	100.0	67.5	100.0	100.0	1.0	100.0	100.0	7.8	100.0	100.0	3.8	100.0	100.0
I29741	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	5.4	99.4	97.4	49.8	99.4	97.4	75.5	31.0	92.2	8.5	100.0	100.0	0.6	100.0	100.0	1.3	99.4	97.4	1.3	100.0	100.0
I29742	Bloomberg MSCI Sterling Long Corporate Sustainability Index	4.9	98.7	92.6	39.1	98.7	92.6	70.2	14.8	82.1	10.6	100.0	100.0	0.2	100.0	100.0	1.3	98.7	92.6	3.3	100.0	100.0
I29743	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability Index	7.1	100.0	100.0	226.0	100.0	100.0	79.0	100.0	100.0	44.9	100.0	100.0	2.0	100.0	100.0	6.0	100.0	100.0	3.4	100.0	100.0
I29744	Bloomberg MSCI Sterling Aggregate Sustainability BB+ Index	5.2	100.0	100.0	45.4	100.0	100.0	72.9	25.1	92.9	9.0	100.0	100.0	0.4	100.0	100.0	1.3	100.0	100.0	2.1	100.0	100.0
I29746	Bloomberg MSCI Global Corporate SRI Index	6.8	100.0	100.0	251.1	100.0	99.9	80.6	96.5	94.3	42.3	99.9	99.9	3.0	99.9	99.9	3.4	100.0	100.0	2.8	100.0	100.0
I29747	Bloomberg MSCI Global Intermediate Corporate SRI Index	6.8	100.0	100.0	242.5	100.0	99.9	81.4	97.0	95.3	39.2	99.9	99.9	2.6	99.9	99.9	3.5	100.0	100.0	3.4	100.0	100.0
I29748	Bloomberg MSCI Global Long Corporate SRI Index	6.5	100.0	100.0	280.0	100.0	100.0	78.0	94.7	91.3	52.7	100.0	100.0	4.3	100.0	100.0	3.2	100.0	100.0	0.9	100.0	100.0
I29749	Bloomberg MSCI Global Corp SRI Ex CCC	6.8	100.0	100.0	249.2	100.0	99.9	80.7	96.5	94.3	42.3	99.9	99.9	2.9	99.9	99.9	3.4	100.0	100.0	2.9	100.0	100.0
I29752	Bloomberg MSCI Global Corporate Catholic Values Index	6.5	100.0	100.0	410.5	100.0	99.9	78.6	96.9	95.2	49.1	99.9	99.9	6.3	99.9	99.9	3.6	100.0	100.0	3.5	100.0	100.0
I29753	Bloomberg MSCI Global Corporate Sustainability Index	6.7	100.0	100.0	398.1	100.0	100.0	83.5	100.0	100.0	50.6	100.0	100.0	5.8	100.0	100.0	4.0	100.0	100.0	3.2	100.0	100.0
I29754	Bloomberg MSCI Global Intermediate Corporate Sustainability Index	6.8	100.0	100.0	372.9	100.0	100.0	84.4	100.0	100.0	46.0	100.0	100.0	5.3	100.0	100.0	3.9	100.0	100.0	3.7	100.0	100.0
I29755	Bloomberg MSCI Global Long Corporate Sustainability Index	6.3	100.0	100.0	479.3	100.0	100.0	80.7	100.0	100.0	65.5	100.0	100.0	7.2	100.0	100.0	4.3	100.0	100.0	1.4	100.0	100.0
I29756	Bloomberg MSCI Global Aggregate Sustainability Index	5.2	86.0	82.5	90.2	86.0	82.4	77.0	25.3	68.3	10.1	100.0	100.0	1.2	100.0	100.0	0.8	98.9	86.3	1.9	87.1	96.1
I29757	Bloomberg MSCI Global Intermediate Corporate Sustainability Index	5.3	97.9	82.1	87.5	97.9	82.1	76.5	31.0	69.1	10.7	100.0	100.0	1.2	100.0	100.0	0.9	98.4	82.4	1.9	99.5	99.6
I29758	Bloomberg MSCI Global Long Corporate Sustainability Index	4.9	63.9	83.6	98.1	63.9	83.6	78.8	14.6	65.8	9.1	100.0	100.0	1.0	100.0	100.0	0.6	99.8	98.5	2.0	64.0	85.1
I29762	Bloomberg MSCI Global Corporate ESG Weighted Index	6.6	100.0	100.0	416.5	100.0	99.9	83.4	98.7	95.2	50.3	100.0	99.9	5.2	100.0	99.9	3.9	100.0	100.0	3.2	100.0	100.0
I29763	Bloomberg MSCI Global Intermediate Corporate ESG Weighted Index	6.7	100.0	100.0	392.8	100.0	99.9	84.1	98.8	95.9	46.5	100.0	99.9	4.8	100.0	99.9	4.0	100.0	100.0	3.8	100.0	100.0
I29764	Bloomberg MSCI Global Long Corporate ESG Weighted Index	6.3	100.0	100.0	490.4	100.0	100.0	81.0	98.1	93.0	61.9	100.0	100.0	6.4	100.0	100.0	3.8	100.0	100.0	1.3	100.0	100.0
I29765	Bloomberg MSCI Global Corporate ESG Weighted Index: Sector Neutral	6.6	100.0	100.0	415.0	100.0	99.9	83.2	98.7	95.2	50.3	100.0	99.9	5.2	100.0	99.9	3.9	100.0	100.0	3.3	100.0	100.0
I29766	Bloomberg MSCI Global Aggregate ESG Weighted Index	5.1	91.3	85.6	107.8	91.2	84.4	73.1	32.7	66.5	12.2	100.0	100.0	1.3	100.0	100.0	1.0	99.3	88.7	2.0	92.0	96.8
I29769	Bloomberg MSCI Global Corp ESG Weighted Ex CCC Ex Red	6.6	100.0	100.0	405.5	100.0	99.9	83.3</														

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure <sup>1</sup>				Fossil Fuel Exposure <sup>2</sup>				Green Revenue		Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I31670	Bloomberg MSCI Global Treasury ex-CHF ESG Weighted Index	4.7	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.8	100.0	100.0
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Index	7.2	100.0	100.0	200.2	100.0	200.2	80.1	100.0	100.0	38.7	100.0	100.0	0.5	100.0	100.0	3.5	100.0	100.0	1.2	100.0	100.0
I31976	Global Aggregate Corporate ex EM	6.6	100.0	100.0	390.0	100.0	99.9	80.1	97.3	95.4	49.8	99.9	99.9	5.4	99.9	99.9	3.8	100.0	100.0	3.0	100.0	100.0
I32141	Bloomberg MSCI Global Corp SRI x JP, 1-10y	5.9	100.0	100.0	1372.2	100.0	100.0	80.7	100.0	100.0	96.6	100.0	100.0	26.5	100.0	100.0	6.4	100.0	100.0	5.6	100.0	100.0
I32180	Bloomberg MSCI Custom Euro Corporate Sustainability SRI	6.9	100.0	100.0	179.3	100.0	100.0	87.9	100.0	100.0	47.0	100.0	100.0	4.9	100.0	100.0	7.6	100.0	100.0	7.6	100.0	100.0
I32279	Bloomberg MSCI Global Aggregate Catholic Values	4.9	87.7	84.9	85.4	87.5	83.7	64.3	27.6	65.1	9.3	100.0	99.9	1.3	100.0	99.9	0.7	99.0	88.2	1.9	88.7	96.6
I32293	Bloomberg MSCI Euro Treasury ESG Weighted Customized Index	4.2	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	2.2	100.0	100.0
I32294	Bloomberg MSCI Euro Treasury 1-3 years ESG Weighted Customized	4.2	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.6	100.0	100.0
I32470	Bloomberg MSCI Euro Corporate Custom Catholic	7.1	100.0	100.0	237.0	100.0	100.0	87.1	100.0	100.0	38.0	100.0	100.0	3.2	100.0	100.0	4.9	100.0	100.0	7.7	100.0	100.0
I32499	Bloomberg MSCI Euro Corporate 0-3 Sustainable SRI Index	7.2	100.0	100.0	244.0	100.0	100.0	88.9	100.0	100.0	35.7	100.0	100.0	2.5	100.0	100.0	4.1	100.0	100.0	4.6	100.0	100.0
I32516	Bloomberg MSCI Euro Corporate Sustainable SRI Index	7.2	100.0	100.0	221.8	100.0	100.0	88.8	100.0	100.0	39.7	100.0	100.0	3.1	100.0	100.0	5.2	100.0	100.0	7.1	100.0	100.0
I32528	Bloomberg MSCI Euro Area Liquid Corporates Sustainable Index	7.2	100.0	100.0	218.3	100.0	100.0	85.6	100.0	100.0	32.4	100.0	100.0	3.7	100.0	100.0	4.8	100.0	100.0	14.2	100.0	100.0
I32589	Bloomberg MSCI US Intermediate Corporate Sustainability BB+ Index	6.4	100.0	100.0	370.1	100.0	100.0	78.2	100.0	100.0	50.0	100.0	100.0	4.8	100.0	100.0	3.5	100.0	100.0	1.4	100.0	100.0
I33162	Bloomberg MSCI US Corporate 0-3 Yr Sustainable SRI Index	7.0	100.0	100.0	265.7	100.0	100.0	83.7	100.0	100.0	37.9	100.0	100.0	1.6	100.0	100.0	2.8	100.0	100.0	0.9	100.0	100.0
I33170	Bloomberg MSCI US Corporate ESG Focus Index	6.7	100.0	100.0	381.0	100.0	100.0	81.6	100.0	100.0	53.7	100.0	100.0	5.4	100.0	100.0	4.3	100.0	100.0	1.4	100.0	100.0
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Index	7.1	100.0	100.0	333.1	100.0	100.0	81.0	100.0	100.0	45.2	100.0	100.0	3.7	100.0	100.0	3.7	100.0	100.0	2.0	100.0	100.0
I33196	Bloomberg MSCI Global Aggregate SRI Index	4.9	87.6	84.1	48.6	87.3	82.8	65.0	26.8	63.1	7.6	100.0	99.9	0.5	100.0	99.9	0.6	99.0	87.6	1.7	88.6	96.5
I33217	Bloomberg MSCI Euro Corporate Sustainability ex Weapon ex Nuclear Power ex Civilian Firearm	7.0	100.0	100.0	330.7	100.0	100.0	89.2	100.0	100.0	43.4	100.0	100.0	7.7	100.0	100.0	4.3	100.0	100.0	6.7	100.0	100.0
I33223	Bloomberg MSCI US Short Corporate Sustainability BB+ Index	6.5	100.0	100.0	365.5	100.0	100.0	79.0	100.0	100.0	45.8	100.0	100.0	4.3	100.0	100.0	3.1	100.0	100.0	1.0	100.0	100.0
I33283	Bloomberg MSCI US Corporate ex Financial 0-7 Year Sustainable Index	6.2	100.0	100.0	603.5	100.0	100.0	91.6	100.0	100.0	82.5	100.0	100.0	12.6	100.0	100.0	5.8	100.0	100.0	0.6	100.0	100.0
I33429	Bloomberg MSCI US Aggregate SRI BB+ Index: Sector Neutral Class 1	5.8	70.8	63.7	135.1	70.8	63.6	73.6	27.9	59.0	11.9	100.0	100.0	1.5	100.0	100.0	0.8	97.8	71.8	0.6	73.0	91.9
I33432	Bloomberg MSCI US Aggregate ESG Select Index	5.9	70.8	59.8	110.1	70.8	59.8	75.2	27.5	55.3	12.7	100.0	100.0	0.9	100.0	100.0	1.0	97.8	68.8	0.7	73.0	91.0
I33454	Bloomberg MSCI EUR FRN Corporate 3% Issuer Cap Sustainable SRI	7.8	100.0	100.0	158.0	100.0	100.0	94.5	100.0	100.0	20.4	100.0	100.0	3.0	100.0	100.0	1.9	100.0	100.0	0.0	100.0	100.0
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond	5.8	70.8	61.8	95.0	70.8	61.8	74.1	27.9	57.0	11.0	100.0	100.0	0.7	100.0	100.0	0.8	97.8	70.3	0.5	73.0	91.4
I33740	Bloomberg MSCI Euro Corp 800MM SRI Sustainable	7.9	100.0	100.0	116.5	100.0	100.0	87.0	100.0	100.0	24.0	100.0	100.0	0.9	100.0	100.0	2.7	100.0	100.0	7.2	100.0	100.0
I33836	Bloomberg MSCI Euro Corporate ESG Weighted Select SRI Index	7.1	100.0	100.0	195.7	100.0	100.0	87.3	98.8	96.2	49.1	100.0	99.9	3.1	100.0	99.9	5.9	100.0	100.0	7.6	100.0	100.0
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	5.5	100.0	100.0	93.6	100.0	100.0	84.1	53.5	83.2	16.4	100.0	100.0	1.1	100.0	100.0	2.3	100.0	100.0	5.2	100.0	100.0
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	4.1	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	2.2	100.0	100.0
I33869	Bloomberg MSCI European Green Bond Issuer Capped EUR Index	6.7	100.0	100.0	216.3	100.0	100.0	68.4	72.6	91.6	26.5	100.0	100.0	0.0	100.0	100.0	7.6	100.0	100.0	100.0	100.0	100.0
I33875	Bloomberg MSCI US Corporate ESG-Weighted Global Norms Index	6.5	100.0	100.0	382.1	100.0	100.0	81.0	99.4	97.4	50.4	100.0	99.9	5.1	100.0	99.9	3.5	100.0	100.0	1.3	100.0	100.0
I33876	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms Index	7.1	100.0	100.0	393.2	100.0	100.0	89.5	99.1	97.2	49.3	100.0	99.9	5.9	100.0	99.9	5.5	100.0	100.0	8.5	100.0	100.0
I33877	Bloomberg MSCI Global Treasury ESG-Weighted	4.6	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.6	100.0	100.0
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	5.3	88.3	80.2	37.6	88.3	80.2	74.4	26.4	64.8	7.2	100.0	100.0	0.4	100.0	100.0	0.7	98.7	84.5	2.0	89.6	95.6
I33999	Bloomberg MSCI Global Aggregate ex-CHF Sustainability Index	5.2	85.9	82.1	90.6	85.9	82.1	77.2	25.0	67.9	10.2	100.0	100.0	1.2	100.0	100.0	0.8	98.9	86.1	1.9	87.0	96.0
I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	6.7	100.0	100.0	398.6	100.0	100.0	83.5	100.0	100.0	50.6	100.0	100.0	5.8	100.0	100.0	4.0	100.0	100.0	3.2	100.0	100.0
I34034	Bloomberg MSCI Euro Intermediate Corporate Sustainability BB+	7.0	100.0	100.0	396.3	100.0	100.0	89.0	100.0	100.0	48.9	100.0	100.0	6.4	100.0	100.0	5.5	100.0	100.0	8.2	100.0	100.0
I34035	Bloomberg MSCI Sterling Intermediate Corporate Sustainability BB+	7.3	100.0	100.0	217.3	100.0	100.0	82.6	100.0	100.0	41.2	100.0	100.0	2.3	100.0	100.0	6.2	100.0	100.0	3.6	100.0	100.0
I34036	Bloomberg MSCI Canada Corporate Sustainability BB+	6.6	100.0	100.0	362.0	100.0	100.0	87.5	100.0	100.0	48.0	100.0	100.0	1.8	100.0	100.0	3.2	100.0	100.0	1.5	100.0	100.0
I34037	Bloomberg MSCI Canada Intermediate Corporate Sustainability BB+	6.7	100.0	100.0	367.8	100.0	100.0	89.3	100.0	100.0	39.8	100.0	100.0	2.0	100.0	100.0	3.3	100.0	100.0	1.7	100.0	100.0
I34088	Bloomberg MSCI EUR Non-Govt UNGC ex-Wpns ex-Tobacco Fit Adj	6.5	100.0	100.0	233.6	100.0	99.9	84.0	81.7	91.4	27.3	100.0	100.0	3.9	100.0	100.0	3.1	100.0	100.0	8.1	100.0	100.0
I34091	Bloomberg MSCI Global Green Bond Select (Hedged) Index	6.4	99.9	99.8	168.9	99.8	99.4	67.5	67.8	85.4	27.2	100.0	99.9	0.1	100.0	99.9	7.0	99.9	99.8	100.0	100.0	100.0
I34100	Bloomberg MSCI US Aggregate ESG Focus	6.1	70.6	48.6	128.0	70.6	48.6	77.4	28.6	43.8	13.6	100.0	100.0	1.6	100.0	100.0	1.2	97.7	60.0	1.0	72.9	88.6
I34175	Bloomberg MSCI Canadian Agg ESG-Weighted Index	6.8	100.0	100.0	87.9	100.0	99.9	66.0	35.0	66.6	14.1	100.0	99.9	0.5	100.0	99.9	1.1	100.0	100.0	2.0	100.0	100.0
I34211	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 1	6.8	100.0	100.0	82.6	100.0	99.9	64.7	33.9	66.6	13.5	100.0	99.9	0.4	100.0	99.9	1.0	100.0	100.0	2.0	100.0	100.0
I34212	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 2	6.8	100.0	100.0	84.2	100.0	99.9	64.7	33.8	66.6	13.6	100.0	99.9	0.4	100.0	99.9	1.0	100.0	100.0	2.0	100.0	100.0
I34215	Bloomberg MSCI Canadian Corp ESG-Weighted Index	6.6	100.0	100.0	369.3	100.0	99.9	87.4	96.5	90.1	47.1	100.0	99.9	1.9	100.0	99.9	3.5	100.0	100.0	2.2	100.0	100.0
I34216	Bloomberg MSCI Canadian Corp ESG-Weighted Index: Sector Neutral	6.6	100.0	100.0	376.3	100.0	99.9	87.5	96.5	90.1	47.3	100.0	99.9	2.0	100.0	99.9	3.4	100.0	100.0	2.2	100.0	100.0
I34217	Bloomberg MSCI Canadian Agg Sustainability Index	6.9	100.0	100.0	67.2	100.0	100.0	64.0	32.0	73.3	10.8	100.0	100.0	0.3	100.0	100.0	0.8	100.0	100.0	1.5	100.0	100.0
I34218	Bloomberg MSCI Canadian Agg Sustainability Index: Sector Neutral Class 1	6.9	100.0	100.0	75.6	100.0	100.0	65.9	34.4	73.3	11.8	100.0	100.0	0.4	100.0	100.0	0.8	100.0	100.0	1.6	100.0	100.0
I34219	Bloomberg MSCI Canadian Agg Sustainability Index: Sector Neutral Class 2	6.9	100.0	100.0	76.3	100.0	100.0	65.8	34.4	73.3	11.9	100.0	100.0	0.4	100.0	100.0	0.8	100.0	100.0	1.6	100.0	100.0
I34220	Bloomberg MSCI Canadian Corp Sustainability Index	6.7	100.0	100.0	337.8	100.0	100.0	89.2	100.0	100.0	41.5	100.0	100.0	1.7	100.0	100.0	2.8	100.0	100.0	1.4	100.0	100.0
I34221	Bloomberg MSCI Canadian Corp Sustainability Index: Sector Neutral	6.7	100.0	100.0	340.9	100.0	100.0	89.2	100.0	100.0	41.9	100.0	100.0	1.8	100.0	100.0	2.8	100.0	100.0	1.4	100.0	100.0
I34223	Bloomberg MSCI Canadian Corp SRI Index	6.9	100.0	100.0	185.2	99.9	99.9	85.1	92.1	89.3	43.4	100.0	99.9	1.5	100.0	99.9	2.4					

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure <sup>1</sup>				Fossil Fuel Exposure <sup>2</sup>				Green Revenue		Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I34476	Bloomberg MSCI 1-5 year Euro Corporate ESG-Weighted 35% BBB capped	7.1	100.0	100.0	366.7	100.0	100.0	89.6	99.2	97.1	42.8	100.0	99.9	5.9	100.0	99.9	4.3	100.0	100.0	8.0	100.0	100.0
I34477	Bloomberg MSCI Intermediate Sterling Corporate ESG-Weighted 35% BBB capped	7.4	100.0	100.0	223.5	99.7	99.2	86.4	98.7	95.4	36.8	100.0	99.8	2.7	100.0	99.8	5.3	100.0	100.0	3.3	100.0	100.0
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	7.1	100.0	100.0	94.3	100.0	100.0	68.6	34.0	69.9	14.1	100.0	100.0	0.5	100.0	100.0	0.9	100.0	100.0	2.1	100.0	100.0
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	6.8	100.0	100.0	132.8	100.0	100.0	63.1	44.3	80.6	10.9	100.0	100.0	0.8	100.0	100.0	0.9	100.0	100.0	2.7	100.0	100.0
I34599	Bloomberg MSCI US Aggregate ESG-Weighted Select Sector Neutral Index	5.9	70.8	78.3	59.0	70.8	78.3	75.7	27.5	70.1	11.4	100.0	100.0	0.3	100.0	100.0	0.9	99.1	95.1	0.5	71.7	83.2
I34605	Bloomberg MSCI Euro Corp ex Subord Custom SRI Index	6.9	100.0	100.0	461.8	100.0	100.0	87.4	98.1	97.4	60.2	100.0	100.0	8.0	100.0	100.0	5.1	100.0	100.0	6.0	100.0	100.0
I34701	MSCI 1-3 year Euro Corp SRI Sustainable Ex Fossil Fuel Index	7.1	100.0	100.0	252.7	100.0	100.0	86.9	100.0	100.0	36.0	100.0	100.0	1.9	100.0	100.0	3.5	100.0	100.0	5.9	100.0	100.0
I34702	Bloomberg MSCI Global Aggregate Custom SRI ex-NZ ex-CNY Index	5.2	86.7	85.0	93.2	86.4	83.9	72.8	26.4	65.9	10.7	100.0	100.0	1.4	100.0	100.0	0.9	99.0	88.3	2.0	87.7	96.7
I34717	Bloomberg MSCI Euro Corp ESG BBB+ Sustainability SRI 0-3 Year Index	7.3	100.0	100.0	241.2	100.0	100.0	88.8	100.0	100.0	35.5	100.0	100.0	2.6	100.0	100.0	4.1	100.0	100.0	4.7	100.0	100.0
I34729	Bloomberg MSCI Euro Aggregate Sustainable SRI Index	5.0	100.0	100.0	41.6	100.0	100.0	77.8	31.2	79.0	7.8	100.0	100.0	0.5	100.0	100.0	1.1	100.0	100.0	4.6	100.0	100.0
I34767	Bloomberg MSCI Euro Green Bond ex Securitized Index	6.5	100.0	100.0	197.0	99.9	99.8	67.8	64.1	86.7	27.1	100.0	100.0	0.0	100.0	100.0	7.7	100.0	100.0	100.0	100.0	100.0
I34794	MSCI 3-5 year Euro Corp SRI Sustainable Ex Fossil Fuel Index	7.1	100.0	100.0	180.6	100.0	100.0	88.9	100.0	100.0	36.9	100.0	100.0	3.1	100.0	100.0	4.2	100.0	100.0	11.0	100.0	100.0
I34838	Bloomberg MSCI Euro ESG Sustainability Index: Industrial ex Subordinated Index	6.4	100.0	100.0	583.9	100.0	100.0	92.4	100.0	100.0	74.4	100.0	100.0	12.8	100.0	100.0	4.6	100.0	100.0	0.9	100.0	100.0
I34839	Bloomberg MSCI Euro ESG Sustainability Index: Utility ex Subordinated Index	7.7	100.0	100.0	1080.3	100.0	100.0	95.6	100.0	100.0	100.0	100.0	100.0	0.0	100.0	100.0	20.5	100.0	100.0	30.8	100.0	100.0
I34840	Bloomberg MSCI Euro ESG Sustainability Index: Financial ex Subordinated Index	7.8	100.0	100.0	43.4	100.0	100.0	86.3	100.0	100.0	13.1	100.0	100.0	0.0	100.0	100.0	4.4	100.0	100.0	12.8	100.0	100.0
I34841	Bloomberg MSCI Euro Covered Sustainability Index	7.1	100.0	100.0	34.0	100.0	100.0	82.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	4.7	100.0	100.0
I34842	Bloomberg MSCI Euro Sustainability Custom Composite Index	7.0	100.0	100.0	389.5	100.0	100.0	89.2	100.0	100.0	47.7	100.0	100.0	6.4	100.0	100.0	4.9	100.0	100.0	6.6	100.0	100.0
I34979	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	8.1	100.0	100.0	162.7	100.0	100.0	86.0	100.0	100.0	8.1	100.0	100.0	0.0	100.0	100.0	0.9	100.0	100.0	0.0	100.0	100.0
I34980	Bloomberg MSCI EUR Corporate Liquid SRI Sustainable Index	7.3	100.0	100.0	179.0	100.0	100.0	88.5	100.0	100.0	38.4	100.0	100.0	2.8	100.0	100.0	4.9	100.0	100.0	6.8	100.0	100.0
I34981	Bloomberg MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index	8.1	100.0	100.0	162.5	100.0	100.0	98.7	100.0	100.0	15.2	100.0	100.0	2.0	100.0	100.0	0.9	100.0	100.0	0.0	100.0	100.0
I34988	Bloomberg MSCI USD 33.33% EUR 33.33% GBP 33.33% Int. Corp ESG Wgt. Index	7.0	100.0	100.0	316.8	99.9	99.9	85.8	99.2	97.8	42.6	100.0	99.9	4.4	100.0	99.9	4.4	100.0	100.0	4.2	100.0	100.0
I34998	Bloomberg MSCI EUR Corporate Liquid ex Financial SRI Sustainable Index	6.8	100.0	100.0	326.5	100.0	100.0	92.1	100.0	100.0	71.1	100.0	100.0	5.7	100.0	100.0	6.4	100.0	100.0	2.1	100.0	100.0
I35003	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	7.2	100.0	100.0	179.4	100.0	100.0	81.0	100.0	100.0	36.8	100.0	100.0	1.7	100.0	100.0	2.6	100.0	100.0	0.7	100.0	100.0
I35010	Bloomberg MSCI EUR Corp ESG BB+ Sustainability excl Sub	7.0	100.0	100.0	406.5	100.0	100.0	89.2	100.0	100.0	50.6	100.0	100.0	6.4	100.0	100.0	5.6	100.0	100.0	8.0	100.0	100.0
I35046	Bloomberg MSCI Euro Corporate High Yield Sustainable BB+ SRI Bond Index	6.1	100.0	100.0	580.7	100.0	100.0	85.1	99.7	99.7	44.9	100.0	100.0	3.0	100.0	100.0	3.7	100.0	100.0	4.4	100.0	100.0
I35047	Bloomberg MSCI US Corporate High Yield Sustainable BB+ SRI Bond Index	5.0	100.0	100.0	684.9	100.0	100.0	52.8	99.8	99.8	55.5	100.0	100.0	6.2	99.0	100.0	3.0	100.0	100.0	0.9	100.0	100.0
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	5.0	86.9	82.9	34.9	86.6	81.6	69.5	22.7	60.4	6.5	100.0	99.9	0.4	100.0	99.9	0.6	99.0	86.7	1.7	87.9	96.2
I35121	Bloomberg MSCI 1-3 year US Corporate Custom SRI Index	6.7	100.0	100.0	341.8	100.0	100.0	79.6	99.3	98.7	39.8	99.8	99.6	4.5	99.8	99.6	2.6	100.0	100.0	0.8	100.0	100.0
I35138	Bloomberg MSCI Euro Green Bond 5% capped Index	7.6	100.0	100.0	469.3	100.0	100.0	86.4	95.7	94.2	46.6	100.0	100.0	0.0	100.0	100.0	13.3	100.0	100.0	100.0	100.0	100.0
I35197	Bloomberg MSCI Euro Corporate Green Bond 5% Capped Index	7.6	100.0	100.0	469.3	100.0	100.0	86.4	95.7	94.2	46.6	100.0	100.0	0.0	100.0	100.0	13.3	100.0	100.0	100.0	100.0	100.0
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	5.2	100.0	100.0	457.0	100.0	100.0	48.5	99.7	99.7	48.2	100.0	100.0	6.8	100.0	100.0	2.0	100.0	100.0	0.4	100.0	100.0
I35242	Bloomberg MSCI Euro Corporate SRI 0-5 Year PAB	7.2	100.0	100.0	223.6	100.0	100.0	89.3	100.0	100.0	37.0	100.0	100.0	2.8	100.0	100.0	4.3	100.0	100.0	6.1	100.0	100.0
I35259	MSCI Euro Corporate High Yield SRI Sustainable	6.2	100.0	100.0	583.2	100.0	100.0	85.9	99.7	99.7	43.0	100.0	100.0	2.9	100.0	100.0	3.5	100.0	100.0	4.7	100.0	100.0
I35279	MSCI US Corporate High Yield SRI Sustainable	5.1	100.0	100.0	698.4	100.0	100.0	51.8	99.7	99.7	56.6	100.0	100.0	5.7	100.0	100.0	3.4	100.0	100.0	0.8	100.0	100.0
I35284	Bloomberg MSCI Global Agg AAA-AA ex CHF ex MBS Sustainability BBB+ Index	5.3	97.9	65.2	16.3	97.9	65.1	65.8	15.3	40.9	2.5	100.0	100.0	0.5	100.0	100.0	0.2	97.9	65.1	1.9	100.0	100.0
I35285	Bloomberg MSCI Global Agg AAA-AA 10+ ex CHF ex MBS Sustainability BBB+ Index	5.1	99.6	94.5	22.8	99.6	94.4	78.2	8.3	42.5	4.2	100.0	100.0	0.8	100.0	100.0	0.4	99.6	94.4	2.8	100.0	100.0
I35287	Bloomberg MSCI Global Corporate G32 C19 ESG Index	6.7	100.0	100.0	360.3	100.0	99.9	80.7	97.3	95.4	46.8	100.0	100.0	5.6	100.0	100.0	3.8	100.0	100.0	3.2	100.0	100.0
I35303	Bloomberg MSCI US High Yield SRI	4.8	100.0	100.0	551.4	99.6	99.6	49.6	79.6	78.1	56.9	100.0	99.6	7.9	100.0	100.0	2.7	100.0	100.0	0.8	100.0	100.0
I35304	Bloomberg MSCI US High Yield Sustainability	4.9	100.0	100.0	1007.9	100.0	100.0	58.5	99.8	99.9	57.1	100.0	100.0	10.9	100.0	100.0	3.0	100.0	100.0	0.9	100.0	100.0
I35305	Bloomberg MSCI US High Yield ESG Weighted	4.9	100.0	100.0	881.8	99.8	99.7	59.1	90.4	80.9	60.2	100.0	100.0	11.9	100.0	100.0	3.0	100.0	100.0	0.9	100.0	100.0
I35306	Bloomberg MSCI Pan-Euro High Yield SRI	6.2	100.0	100.0	392.3	99.5	99.6	77.4	75.8	75.4	50.4	100.0	100.0	4.7	100.0	100.0	2.9	100.0	100.0	3.7	100.0	100.0
I35307	Bloomberg MSCI Pan-Euro High Yield Sustainability	6.1	100.0	100.0	600.1	100.0	100.0	85.1	99.8	99.8	50.4	100.0	100.0	3.4	100.0	100.0	4.1	100.0	100.0	5.1	100.0	100.0
I35308	Bloomberg MSCI Pan-Euro High Yield ESG Weighted	6.1	100.0	100.0	488.3	99.7	99.6	82.4	87.9	76.9	53.1	100.0	100.0	4.0	100.0	100.0	3.7	100.0	100.0	4.6	100.0	100.0
I35309	Bloomberg MSCI Global High Yield SRI	5.1	100.0	100.0	415.3	99.5	99.5	58.1	62.5	67.5	44.5	100.0	100.0	6.3	100.0	100.0	2.2	100.0	100.0	1.6	100.0	100.0
I35310	Bloomberg MSCI Global High Yield Sustainability	5.1	100.0	100.0	805.8	100.0	100.0	66.7	79.4	87.9	45.7	100.0	100.0	9.7	100.0	100.0	2.6	100.0	100.0	1.7	100.0	100.0
I35311	Bloomberg MSCI Global High Yield ESG Weighted	5.0	100.0	100.0	750.3	99.8	99.6	66.8	79.3	71.2	53.3	100.0	100.0	11.9	100.0	100.0	2.8	100.0	100.0	1.8	100.0	100.0
I35333	MSCI Global Corporate High Yield SRI Sustainable	5.4	100.0	100.0	644.5	100.0	100.0	62.4	99.7	99.7	52.5	100.0	100.0	4.9	100.0	100.0	3.4	100.0	100.0	2.0	100.0	100.0
I35347	Bloomberg MSCI US Corporate Sustainability SRI Index	6.5	100.0	100.0	344.8	100.0	100.0	85.7	100.0	100.0	51.0	100.0	100.0	5.0	100.0	100.0	3.2	100.0	100.0	0.8	100.0	100.0
I35348	Bloomberg MSCI Canada Corporate Sustainability SRI Index	6.9	100.0	100.0	192.8	100.0	100.0	88.7	100.0	100.0	37.9	100.0	100.0	0.0	100.0	100.0	2.5	100.0	100.0	1.6	100.0	100.0
I35353	Bloomberg MSCI Sterling Corporate Sustainable SRI 4% Capped Index	7.2	100.0	100.0	113.3	100.0	100.0	78.7	100.0	100.0	40.7	100.0	100.0	0.6	100.0	100.0	5.9	100.0	100.0	3.5	100.0	100.0
I35362	Bloomberg MSCI Sterling Liquid Corporate ESG Weighted SRI	7.6	100.0	100.0	86.4	100.0	100.0	83.4	100.0	100.0	30.5	100.0	100.0	0.5	100.0	100.0	4.1	100.0	100.0	3.3	100.0	100.0
I35394	MSCI Euro Aggregate Sustainable SRI Sector Neutral	5.1	100.0	100.0	47.2	100.0	100.0	79.0	34.5	78.4	8.8	100.0	100.0	0.6	100.0	100.0	1.2	100.0	100.0	4.8	100.0	100.0
I35395	MSCI Global Liquid Corporates Sustainable	7.3	100.0	10																		



# ESG Fixed Income Benchmark Regulation Disclosure Report

## Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure <sup>1</sup>				Fossil Fuel Exposure <sup>2</sup>				Green Revenue			Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	
I35551	Bloomberg MSCI USD Liquid Corporate ESG Weighted SRI	7.3	100.0	100.0	168.9	100.0	100.0	81.1	100.0	100.0	33.1	100.0	100.0	1.4	100.0	100.0	2.8	100.0	100.0	0.7	100.0	100.0	
I35552	Bloomberg MSCI Euro Liquid Corporate ESG Weighted SRI	7.3	100.0	100.0	194.3	100.0	100.0	89.2	100.0	100.0	37.7	100.0	100.0	2.4	100.0	100.0	5.1	100.0	100.0	7.2	100.0	100.0	
I35570	MSCI Euro Corporate ESG Sustainability SRI	7.2	100.0	100.0	221.8	100.0	100.0	88.8	100.0	100.0	39.7	100.0	100.0	3.1	100.0	100.0	5.2	100.0	100.0	7.1	100.0	100.0	
I35571	MSCI US Corporate ESG Sustainability SRI	6.7	100.0	100.0	279.1	100.0	100.0	82.3	100.0	100.0	46.3	100.0	100.0	3.0	100.0	100.0	3.1	100.0	100.0	1.0	100.0	100.0	
I35617	MSCI USD/EUR Green Bond Govt Issuer Capped	5.5	100.0	100.0	29.9	100.0	100.0	48.0	38.5	68.9	3.8	100.0	100.0	0.0	100.0	100.0	0.5	100.0	100.0	100.0	100.0	100.0	
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	6.5	100.0	100.0	188.6	99.9	99.9	69.7	67.0	90.1	24.7	100.0	100.0	0.0	100.0	100.0	7.4	100.0	100.0	100.0	100.0	100.0	
I35631	Bloomberg MSCI Global Green Bond SRI including Nuclear Power Index	6.4	99.9	99.8	152.7	99.8	99.4	67.3	67.8	85.4	26.9	100.0	99.9	0.1	100.0	99.9	7.0	99.9	99.8	100.0	100.0	100.0	
I35633	MSCI Sterling Liquid Corporates Sustainable	7.5	100.0	100.0	115.5	100.0	100.0	81.1	100.0	100.0	33.1	100.0	100.0	0.6	100.0	100.0	4.1	100.0	100.0	3.2	100.0	100.0	
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	4.8	100.0	100.0	480.3	100.0	100.0	49.7	99.6	99.7	49.9	100.0	100.0	4.2	100.0	100.0	2.1	100.0	100.0	0.3	100.0	100.0	
I35653	Bloomberg MSCI US Corporate SRI Select Index	7.3	100.0	100.0	134.5	100.0	100.0	82.3	100.0	100.0	31.9	100.0	100.0	0.9	100.0	100.0	2.5	100.0	100.0	0.6	100.0	100.0	
I35689	Bloomberg MSCI Euro Green Bond Treasury and Government-Related Index	5.9	100.0	100.0	52.3	99.8	99.7	47.4	47.2	77.7	16.3	100.0	100.0	0.0	100.0	100.0	4.7	100.0	100.0	100.0	100.0	100.0	
I35745	Bloomberg MSCI Global Green Bond ex United States Index	6.3	100.0	100.0	164.9	99.9	99.8	67.3	65.5	84.3	22.8	100.0	99.9	0.1	100.0	99.9	5.9	100.0	100.0	100.0	100.0	100.0	
I35761	Bloomberg MSCI 50% Euro Corp Sustain 50% Euro Agg 1-5 Sustain	6.2	100.0	100.0	255.6	100.0	100.0	87.2	70.5	89.8	29.9	100.0	100.0	4.3	100.0	100.0	3.4	100.0	100.0	5.8	100.0	100.0	
I35769	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability ex Subordinated Index	7.1	100.0	100.0	230.9	100.0	100.0	76.7	100.0	100.0	50.8	100.0	100.0	1.9	100.0	100.0	6.8	100.0	100.0	3.8	100.0	100.0	
I35774	Bloomberg MSCI EM Asia Credit SRI	5.0	100.0	100.0	166.7	99.8	99.7	64.1	66.1	69.0	38.9	100.0	100.0	3.8	100.0	100.0	2.7	100.0	100.0	7.0	100.0	100.0	
I35775	Bloomberg MSCI EM Asia Credit Sustainability	5.1	100.0	100.0	419.9	100.0	100.0	75.0	75.6	85.1	37.2	100.0	100.0	9.6	100.0	100.0	3.0	100.0	100.0	6.7	100.0	100.0	
I35776	Bloomberg MSCI EM Asia Investment Grade Credit SRI	5.0	100.0	100.0	148.5	99.8	99.7	63.2	65.5	70.2	35.4	100.0	100.0	3.9	100.0	100.0	2.2	100.0	100.0	7.0	100.0	100.0	
I35777	Bloomberg MSCI EM Asia Investment Grade Credit Sustainability	5.0	100.0	100.0	291.2	100.0	100.0	73.3	72.4	82.3	36.1	100.0	100.0	10.1	100.0	100.0	2.5	100.0	100.0	7.1	100.0	100.0	
I35778	Bloomberg MSCI EM Asia High Yield Credit SRI	5.0	100.0	100.0	264.5	99.7	99.7	68.8	69.2	65.4	57.7	100.0	100.0	3.2	100.0	100.0	5.1	100.0	100.0	7.3	100.0	100.0	
I35779	Bloomberg MSCI EM Asia High Yield Credit Sustainability	5.4	100.0	100.0	1252.5	100.0	100.0	83.0	96.6	97.5	44.1	100.0	100.0	6.5	100.0	100.0	5.7	100.0	100.0	4.4	100.0	100.0	
I35780	Bloomberg MSCI EM Asia Corporate SRI	5.5	100.0	100.0	354.4	99.9	99.8	87.7	93.8	92.0	54.3	100.0	100.0	4.1	100.0	100.0	5.8	100.0	100.0	6.8	100.0	100.0	
I35781	Bloomberg MSCI EM Asia Corporate Sustainability	5.7	100.0	100.0	616.9	100.0	100.0	91.2	100.0	100.0	48.5	100.0	100.0	6.6	100.0	100.0	5.5	100.0	100.0	5.0	100.0	100.0	
I35782	Bloomberg MSCI EM Asia Investment Grade Corporate SRI	5.7	100.0	100.0	338.2	100.0	100.0	91.8	95.9	95.0	49.2	100.0	100.0	3.7	100.0	100.0	4.9	100.0	100.0	6.2	100.0	100.0	
I35783	Bloomberg MSCI EM Asia Investment Grade Corporate Sustainability	5.8	100.0	100.0	351.2	100.0	100.0	94.2	100.0	100.0	48.1	100.0	100.0	6.5	100.0	100.0	5.0	100.0	100.0	5.0	100.0	100.0	
I35784	Bloomberg MSCI EM Asia High Yield Corporate SRI	4.9	100.0	100.0	406.5	99.5	99.6	73.4	87.1	86.2	70.5	100.0	100.0	5.3	100.0	100.0	8.5	100.0	100.0	8.6	100.0	100.0	
I35785	Bloomberg MSCI EM Asia High Yield Corporate Sustainability	5.5	100.0	100.0	1432.1	100.0	100.0	81.8	100.0	100.0	49.6	100.0	100.0	6.7	100.0	100.0	7.0	100.0	100.0	5.1	100.0	100.0	
I35786	Bloomberg MSCI EM Asia Credit ESG Weighted	5.2	100.0	100.0	354.6	99.9	99.8	68.0	75.1	73.8	38.7	100.0	100.0	7.6	100.0	100.0	2.8	100.0	100.0	7.3	100.0	100.0	
I35787	Bloomberg MSCI EM Asia Investment Grade Credit ESG Weighted	5.1	100.0	100.0	250.6	99.9	99.8	66.0	73.4	74.9	36.3	100.0	100.0	7.6	100.0	100.0	2.3	100.0	100.0	7.5	100.0	100.0	
I35788	Bloomberg MSCI EM Asia High Yield Credit ESG Weighted	5.3	100.0	100.0	949.2	99.8	99.8	77.9	84.6	70.5	52.4	100.0	100.0	7.6	100.0	100.0	5.4	100.0	100.0	6.1	100.0	100.0	
I35789	Bloomberg MSCI EM Asia Corporate ESG Weighted	5.7	100.0	100.0	542.9	99.9	99.9	88.5	97.2	93.1	52.2	100.0	100.0	5.4	100.0	100.0	5.6	100.0	100.0	6.0	100.0	100.0	
I35790	Bloomberg MSCI EM Asia Investment Grade Corporate ESG Weighted	5.8	100.0	100.0	307.8	100.0	100.0	92.4	98.1	95.4	49.6	100.0	100.0	4.0	100.0	100.0	4.9	100.0	100.0	5.8	100.0	100.0	
I35791	Bloomberg MSCI EM Asia High Yield Corporate ESG Weighted	5.3	100.0	100.0	1225.5	99.8	99.6	76.9	94.5	89.1	59.5	100.0	100.0	9.3	100.0	100.0	7.5	100.0	100.0	6.6	100.0	100.0	
I35792	MSCI EM USD Sovereign IG Sustainable 15+ Year ex China Bond Index	4.9	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	1.3	100.0	100.0	
I35808	Bloomberg MSCI Global Agg Credit ex Controversial & Nuclear Weapons	6.3	100.0	100.0	304.2	98.8	98.2	77.0	84.8	88.2	39.7	99.9	99.9	5.1	99.9	99.9	3.1	100.0	100.0	4.0	100.0	100.0	
I35809	Bloomberg MSCI Global Corporate USD ex Select Controversial Industries Bond Index	6.3	100.0	100.0	405.2	100.0	100.0	77.0	96.9	95.1	49.1	99.9	99.9	6.1	99.9	99.9	3.4	100.0	100.0	1.4	100.0	100.0	
I35815	Bloomberg MSCI Global High Yield Corporate Ba/B SRI Index	5.1	100.0	100.0	579.5	99.5	99.5	60.2	82.7	82.1	56.7	100.0	100.0	8.0	100.0	100.0	3.1	100.0	100.0	1.9	100.0	100.0	
I35862	Bloomberg MSCI US Corporate 1-10 Sustainability SRI Index	6.8	100.0	100.0	258.7	100.0	100.0	81.6	100.0	100.0	42.2	100.0	100.0	2.4	100.0	100.0	3.0	100.0	100.0	1.2	100.0	100.0	
I35881	MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel	5.9	100.0	100.0	391.8	100.0	100.0	83.5	99.7	99.7	41.1	100.0	100.0	2.3	100.0	100.0	3.3	100.0	100.0	4.8	100.0	100.0	
I35896	Bloomberg MSCI Global High Yield ex Controversial and Nuclear Weapons	4.8	100.0	100.0	604.2	99.6	99.6	62.1	66.7	70.9	47.9	100.0	100.0	11.8	100.0	100.0	2.2	100.0	100.0	1.6	100.0	100.0	
I35897	Bloomberg MSCI Global Aggregate ex Controversial and Nuclear Weapons	4.9	87.9	85.3	82.4	87.6	84.2	66.0	28.7	65.9	9.9	100.0	100.0	1.2	100.0	100.0	0.8	99.1	88.6	1.8	88.9	96.7	
I35900	MSCI Euro High Yield Liquid Corporate ESG Weighted SRI Bond	6.3	100.0	100.0	444.8	100.0	100.0	87.7	99.7	99.7	42.1	100.0	100.0	2.8	100.0	100.0	3.4	100.0	100.0	4.0	100.0	100.0	
I35935	MSCI Global Corporate Float-Adjusted Bond Screened Index	7.0	100.0	100.0	163.9	100.0	100.0	82.1	100.0	100.0	37.4	100.0	100.0	1.7	100.0	100.0	3.4	100.0	100.0	2.8	100.0	100.0	
I35936	MSCI Global Corporate Float-Adjusted Liquid Bond Screened Index	7.2	100.0	100.0	147.5	100.0	100.0	83.7	100.0	100.0	32.9	100.0	100.0	1.3	100.0	100.0	3.2	100.0	100.0	2.9	100.0	100.0	
I35945	MSCI US Corporate BBB Senior SRI Sustainable BB+ 15+ ex China 15% Sector Capped	6.2	100.0	100.0	464.4	100.0	100.0	85.2	100.0	100.0	55.9	100.0	100.0	13.3	100.0	100.0	3.8	100.0	100.0	0.0	100.0	100.0	
I35946	MSCI EM USD Aggregate IG SRI Sustainable BB+ 15+ ex China 15% Country Capped	4.9	100.0	100.0	291.3	100.0	100.0	83.1	24.7	29.3	22.2	100.0	100.0	8.5	100.0	100.0	2.0	100.0	100.0	2.2	100.0	100.0	
I36000	MSCI Global Aggregate Sustainable and SRI Currency Neutral	5.2	86.9	92.5	53.5	86.9	92.5	77.6	26.7	71.8	8.2	100.0	100.0	0.6	100.0	100.0	0.7	99.5	98.0	1.9	87.3	94.5	
I36009	Bloomberg MSCI USD Corporate SRI 0-5 Years PAB	7.4	98.3	100.0	128.8	98.3	100.0	87.2	98.3	100.0	33.9	98.3	100.0	0.5	98.3	100.0	3.2	98.3	100.0	0.6	98.3	100.0	
I36011	Bloomberg MSCI Global Corporate Select SRI ex-France, Italy, Japan Index	6.5	100.0	100.0	389.3	100.0	99.9	79.2	96.6	94.6	49.2	99.9	99.9	6.0	99.9	99.9	3.7	100.0	100.0	3.0	100.0	100.0	
I36017	MSCI U.S. 1-5 year Credit ex-BBB Select SRI Bond Index	7.2	100.0	100.0	104.1	99.5	98.7	72.2	92.1	92.3	20.3	100.0	100.0	0.6	100.0	100.0	1.8	100.0	100.0	1.6	100.0	100.0	
I36028	MSCI US Short and Intermediate Corporate Sustainability BB+ Custom Weighted	6.5	100.0	100.0	368.0	100.0	100.0	78.6	100.0	100.0	48.0	100.0	100.0	4.6	100.0	100.0	3.4	100.0	100.0	1.2	100.0	100.0	
I36036	MSCI US Short and Intermediate Corporate Sustainability BB+ Custom Weighted	6.4	100.0	100.0	368.8	100.0	100.0	78.5	100.0	100.0	48.8	100.0	100.0	4.7	100.0	100.0	3.4	100.0	100.0	1.3	100.0	100.0	
I36041	MSCI US High Yield Liquid Corporate Sustainability SRI Index	5.1	100.0	100.0	652.5	100.0	100.0	49.7	99.5	99.6	53.7	100.0	100.0	5.8	100.0	100.0	2.5	100.0	100.0	0.7	100.0	100.0	
I36051	MSCI Global Agg USD Telecom 15+ Year Sustainable BB+	10.0	100.0	100.0	60.6	100.0	100.																

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure <sup>1</sup>				Fossil Fuel Exposure <sup>2</sup>				Green Revenue			Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	
I36100	MSCI USD Corporate and Agency Green Bond	6.4	100.0	100.0	267.2	100.0	100.0	72.0	94.3	97.2	54.7	100.0	100.0	0.7	100.0	100.0	12.2	100.0	100.0	100.0	100.0	100.0	
I36101	MSCI EUR Corporate and Agency Green Bond	7.6	100.0	100.0	402.1	100.0	100.0	81.9	99.7	99.5	49.1	100.0	100.0	0.0	100.0	100.0	15.1	100.0	100.0	100.0	100.0	100.0	
I36109	Bloomberg MSCI HY Sustainability Custom Blend	5.3	100.0	100.0	844.7	100.0	100.0	69.1	99.8	99.8	54.4	100.0	100.0	7.9	100.0	100.0	3.4	100.0	100.0	2.6	100.0	100.0	
I36193	MSCI EM Pan-Euro Aggregate ESG-Weighted	5.1	100.0	100.0	359.4	99.7	99.3	80.3	33.3	33.4	19.8	100.0	100.0	5.1	100.0	100.0	1.8	100.0	100.0	9.1	100.0	100.0	
I36194	MSCI EM Pan-Euro Aggregate Government-Related ESG-Weighted	5.0	100.0	100.0	195.4	100.0	100.0	58.1	16.7	18.8	9.8	100.0	100.0	1.6	100.0	100.0	0.4	100.0	100.0	8.4	100.0	100.0	
I36195	MSCI EM Pan-Euro Aggregate Corporate ESG-Weighted	5.6	100.0	100.0	1002.8	98.4	96.6	95.1	97.0	93.2	58.6	100.0	100.0	18.9	100.0	100.0	7.4	100.0	100.0	12.1	100.0	100.0	
I36196	MSCI EM Pan-Euro Aggregate Investment Grade ESG-Weighted	5.2	100.0	100.0	413.1	100.0	100.0	77.9	32.8	34.1	17.0	100.0	100.0	4.7	100.0	100.0	2.0	100.0	100.0	10.5	100.0	100.0	
I36197	MSCI EM Pan-Euro Aggregate High Yield ESG-Weighted	4.5	100.0	100.0	87.9	98.0	97.4	91.4	35.6	31.6	34.0	100.0	100.0	7.4	100.0	100.0	1.1	100.0	100.0	2.1	100.0	100.0	
I36201	MSCI EM USD Aggregate SRI	4.8	100.0	100.0	179.9	99.8	99.7	63.7	36.9	50.9	24.2	100.0	100.0	5.7	100.0	100.0	1.4	100.0	100.0	3.4	100.0	100.0	
I36202	MSCI EM USD Aggregate Government-Related SRI	4.8	100.0	100.0	29.3	99.9	99.8	45.3	20.9	31.6	12.2	100.0	100.0	2.7	100.0	100.0	0.2	100.0	100.0	3.3	100.0	100.0	
I36203	MSCI EM USD Aggregate Corporate SRI	5.0	100.0	100.0	640.2	99.5	99.5	77.4	85.5	87.3	60.5	100.0	100.0	14.7	100.0	100.0	5.0	100.0	100.0	3.7	100.0	100.0	
I36204	MSCI EM USD Aggregate Investment Grade SRI	4.8	100.0	100.0	170.6	99.8	99.8	62.5	43.5	60.7	27.0	100.0	100.0	6.2	100.0	100.0	1.7	100.0	100.0	4.3	100.0	100.0	
I36205	MSCI EM USD Aggregate High Yield SRI	5.0	100.0	100.0	197.3	99.6	99.5	67.9	24.5	34.5	19.0	100.0	100.0	4.8	100.0	100.0	0.9	100.0	100.0	1.6	100.0	100.0	
I36206	MSCI EM USD Aggregate Sustainability	4.9	100.0	100.0	383.9	100.0	100.0	72.5	42.5	59.9	26.3	100.0	100.0	11.5	100.0	100.0	1.8	100.0	100.0	3.5	100.0	100.0	
I36207	MSCI EM USD Aggregate Government-Related Sustainability	4.9	100.0	100.0	192.3	100.0	100.0	59.1	25.0	38.4	15.8	100.0	100.0	9.1	100.0	100.0	0.6	100.0	100.0	3.3	100.0	100.0	
I36208	MSCI EM USD Aggregate Corporate Sustainability	5.1	100.0	100.0	1014.6	100.0	100.0	83.5	100.0	100.0	60.6	100.0	100.0	19.3	100.0	100.0	5.8	100.0	100.0	3.8	100.0	100.0	
I36209	MSCI EM USD Aggregate Investment Grade Sustainability	4.9	100.0	100.0	279.4	100.0	100.0	70.6	47.0	66.4	27.7	100.0	100.0	11.3	100.0	100.0	2.2	100.0	100.0	4.5	100.0	100.0	
I36210	MSCI EM USD Aggregate High Yield Sustainability	5.0	100.0	100.0	608.6	100.0	100.0	78.4	32.9	46.9	23.2	100.0	100.0	12.0	100.0	100.0	1.2	100.0	100.0	1.2	100.0	100.0	
I36211	MSCI EM USD Aggregate ESG-Weighted	5.0	100.0	100.0	464.5	99.9	99.8	69.6	53.4	58.1	34.9	100.0	100.0	13.7	100.0	100.0	2.3	100.0	100.0	4.1	100.0	100.0	
I36212	MSCI EM USD Aggregate Government-Related ESG-Weighted	4.9	100.0	100.0	212.5	99.9	99.9	55.5	35.9	43.0	21.8	100.0	100.0	10.6	100.0	100.0	1.0	100.0	100.0	4.2	100.0	100.0	
I36213	MSCI EM USD Aggregate Corporate ESG-Weighted	5.0	100.0	100.0	1039.4	99.7	99.6	82.1	93.2	88.7	64.7	100.0	100.0	20.5	100.0	100.0	5.3	100.0	100.0	3.9	100.0	100.0	
I36214	MSCI EM USD Aggregate Investment Grade ESG-Weighted	5.0	100.0	100.0	367.2	99.9	99.8	65.9	57.1	66.7	34.2	100.0	100.0	11.1	100.0	100.0	2.7	100.0	100.0	5.2	100.0	100.0	
I36215	MSCI EM USD Aggregate High Yield ESG-Weighted	4.8	100.0	100.0	678.4	99.8	99.6	79.9	45.3	43.6	36.5	100.0	100.0	19.2	100.0	100.0	1.5	100.0	100.0	1.7	100.0	100.0	
I36218	MSCI Australia Corporate ESG BB+ Sustainability	7.1	100.0	100.0	206.8	100.0	100.0	93.3	100.0	100.0	34.8	100.0	100.0	1.3	100.0	100.0	2.4	100.0	100.0	2.6	100.0	100.0	
I36220	MSCI EM Pan-Euro Aggregate SRI	4.9	100.0	100.0	184.2	99.5	99.3	69.7	20.3	28.5	11.5	100.0	100.0	1.8	100.0	100.0	1.1	100.0	100.0	7.6	100.0	100.0	
I36221	MSCI EM Pan-Euro Aggregate Government-Related SRI	4.8	100.0	100.0	116.9	100.0	100.0	32.7	9.2	13.0	4.8	100.0	100.0	0.3	100.0	100.0	0.4	100.0	100.0	7.2	100.0	100.0	
I36222	MSCI EM Pan-Euro Aggregate Corporate SRI	5.7	100.0	100.0	641.7	96.0	96.3	93.6	92.7	92.6	54.9	100.0	100.0	11.3	100.0	100.0	6.2	100.0	100.0	10.2	100.0	100.0	
I36223	MSCI EM Pan-Euro Aggregate Investment Grade SRI	4.9	100.0	100.0	203.4	100.0	100.0	63.2	20.5	30.8	9.3	100.0	100.0	1.8	100.0	100.0	1.1	100.0	100.0	8.7	100.0	100.0	
I36224	MSCI EM Pan-Euro Aggregate High Yield SRI	4.8	100.0	100.0	99.2	97.2	97.0	100.0	19.2	21.2	20.7	100.0	100.0	1.5	100.0	100.0	1.3	100.0	100.0	2.8	100.0	100.0	
I36225	MSCI EM Pan-Euro Aggregate Sustainability	5.0	100.0	100.0	249.9	100.0	100.0	88.2	19.2	27.9	9.4	100.0	100.0	1.9	100.0	100.0	0.9	100.0	100.0	7.2	100.0	100.0	
I36226	MSCI EM Pan-Euro Aggregate Government-Related Sustainability	4.9	100.0	100.0	159.7	100.0	100.0	69.8	7.3	10.6	2.6	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	6.8	100.0	100.0	
I36227	MSCI EM Pan-Euro Aggregate Corporate Sustainability	5.8	100.0	100.0	858.1	100.0	100.0	97.2	100.0	100.0	55.0	100.0	100.0	14.5	100.0	100.0	6.0	100.0	100.0	9.8	100.0	100.0	
I36228	MSCI EM Pan-Euro Aggregate Investment Grade Sustainability	5.0	100.0	100.0	289.1	100.0	100.0	86.4	18.7	28.7	7.3	100.0	100.0	2.3	100.0	100.0	0.9	100.0	100.0	8.2	100.0	100.0	
I36229	MSCI EM Pan-Euro Aggregate High Yield Sustainability	4.8	100.0	100.0	56.1	100.0	100.0	96.0	21.7	25.0	19.5	100.0	100.0	0.0	100.0	100.0	0.8	100.0	100.0	2.2	100.0	100.0	
I36233	MSCI EM Local Currency Government ESG-Weighted	4.2	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36243	Bloomberg MSCI US Aggregate ex-Fossil Fuel Reserves Index	5.8	70.4	67.4	100.5	69.7	64.9	72.0	25.9	58.1	11.9	100.0	99.9	0.7	100.0	99.9	0.8	97.8	74.7	0.6	72.6	92.7	
I36244	MSCI Global Treasury ESG Weighted Bond Index	4.8	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	1.1	100.0	100.0	

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon <sup>3</sup>			Tobacco <sup>4</sup>			Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance		
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I29530	Bloomberg MSCI US Corporate SRI Index	4.8	100.0	100.0	0	97.3	94.3	0.0	100.0	100.0	0.0	100.0	100.0	21.7	19.5	14.1	52.2	100.0	100.0	6.1	28.6	34.2	494	97.3	94.3	0.0	100.0	100.0
I29531	Bloomberg MSCI US Credit SRI Index	5.0	100.0	100.0	0	89.2	86.8	0.0	100.0	100.0	0.0	100.0	100.0	21.7	16.4	12.4	44.0	100.0	100.0	6.1	24.0	30.2	495	88.7	86.5	0.0	100.0	100.0
I29532	Bloomberg MSCI US Aggregate SRI Index	6.1	69.6	64.8	0	23.8	53.6	0.0	97.7	72.7	0.0	100.0	100.0	21.7	4.2	7.3	11.3	97.7	72.7	6.1	6.2	17.8	495	23.3	52.2	0.0	97.7	72.7
I29533	Bloomberg MSCI US Aggregate SRI Index: Sector Neutral	6.0	70.8	64.8	0	26.6	53.6	0.0	97.8	72.7	0.0	100.0	100.0	21.7	4.8	7.3	12.9	97.8	72.7	6.1	7.0	17.8	495	26.1	52.2	0.0	97.8	72.7
I29534	Bloomberg MSCI US Corporate Sustainability Index	5.0	100.0	100.0	0	100.0	100.0	1.4	100.0	100.0	1.4	100.0	100.0	22.6	21.3	15.6	54.5	100.0	100.0	5.1	33.4	40.8	603	100.0	100.0	0.0	100.0	100.0
I29536	Bloomberg MSCI US Government/Credit Sustainability Index	6.2	100.0	100.0	0	36.1	93.6	0.5	100.0	100.0	0.5	100.0	100.0	22.6	7.0	13.9	17.8	100.0	100.0	5.1	11.0	36.7	604	35.9	93.3	0.0	100.0	100.0
I29537	Bloomberg MSCI US Aggregate Sustainability Index	6.2	69.3	63.5	0	25.0	59.4	0.3	97.7	71.7	0.3	100.0	100.0	22.6	4.9	8.8	12.3	97.7	71.7	5.1	7.7	23.3	604	24.9	59.2	0.0	97.7	71.7
I29538	Bloomberg MSCI US Aggregate Sustainability Index: Sector Neutral Class 1	6.1	70.8	63.5	0	28.0	59.4	0.4	97.8	71.7	0.4	100.0	100.0	22.6	5.2	8.8	13.5	97.8	71.7	5.1	8.3	23.3	604	27.8	59.2	0.0	97.8	71.7
I29539	Bloomberg MSCI US Corporate ESG Weighted Index: Sector Neutral	5.0	100.0	100.0	22	99.0	95.4	1.4	100.0	100.0	0.7	100.0	100.0	22.3	21.4	13.9	53.1	100.0	100.0	5.0	32.5	38.1	627	99.0	95.4	0.0	100.0	100.0
I29540	Bloomberg MSCI US Credit ESG Weighted Index: Sector Neutral	5.2	100.0	100.0	22	92.0	89.0	1.2	100.0	100.0	0.6	100.0	100.0	22.3	18.4	12.5	45.8	100.0	100.0	5.0	28.1	34.6	628	91.3	88.7	0.0	100.0	100.0
I29541	Bloomberg MSCI US Government/Credit ESG Weighted Index: Sector Neutral	6.1	100.0	100.0	22	38.5	85.4	0.5	100.0	100.0	0.3	100.0	100.0	22.3	7.4	11.5	18.7	100.0	100.0	5.0	11.3	31.8	628	38.0	83.5	0.0	100.0	100.0
I29542	Bloomberg MSCI US Aggregate ESG Weighted Index: Sector Neutral Class 1	6.1	70.8	68.6	22	27.6	58.5	0.4	97.8	75.6	0.2	100.0	100.0	22.3	5.3	7.9	13.3	97.8	75.6	5.0	8.0	21.8	628	27.3	57.3	0.0	97.8	75.6
I29543	Bloomberg MSCI Euro Corporate SRI Index	5.1	100.0	100.0	0	97.0	95.6	0.0	100.0	100.0	0.0	100.0	100.0	19.0	24.2	21.9	62.1	100.0	100.0	4.0	20.5	22.7	343	96.7	95.3	0.0	100.0	100.0
I29544	Bloomberg MSCI Euro Aggregate SRI Index: Sector Neutral Class 1	6.3	100.0	100.0	58	33.6	74.3	0.0	100.0	100.0	0.0	100.0	100.0	18.7	5.6	12.6	18.3	100.0	100.0	4.0	4.6	12.4	385	32.0	70.9	0.0	100.0	100.0
I29545	Bloomberg MSCI Sterling Corporate SRI Index	5.0	100.0	100.0	0	93.2	90.0	0.0	100.0	100.0	0.0	100.0	100.0	24.5	37.5	33.3	57.4	100.0	100.0	5.7	13.0	14.0	46	93.3	90.2	0.0	100.0	100.0
I29546	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	6.6	99.2	96.2	12	24.8	80.8	0.0	99.2	96.2	0.0	100.0	100.0	25.0	7.3	24.3	12.2	99.2	96.2	5.6	2.6	10.7	47	24.2	79.1	0.0	99.2	96.2
I29547	Bloomberg MSCI Euro Corporate Sustainability Index	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.0	100.0	100.0	18.7	26.2	24.4	66.8	100.0	100.0	3.2	26.9	28.7	443	99.8	99.7	0.0	100.0	100.0
I29548	Bloomberg MSCI Euro Covered Sustainability Index	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	17.2	15.9	14.2	66.8	100.0	100.0	2.9	5.7	5.6	30	93.0	93.8	0.0	100.0	100.0
I29549	Bloomberg MSCI Euro Aggregate Sustainability Index	6.4	100.0	100.0	0	33.3	80.7	0.0	100.0	100.0	0.2	100.0	100.0	18.4	5.9	15.0	18.9	100.0	100.0	3.3	5.7	16.7	478	31.7	77.3	0.0	100.0	100.0
I29550	Bloomberg MSCI Euro Aggregate Sustainability Index: Sector Neutral Class 1	6.4	100.0	100.0	0	35.2	80.7	0.0	100.0	100.0	0.2	100.0	100.0	18.4	6.2	15.0	19.9	100.0	100.0	3.3	6.0	16.7	478	33.5	77.3	0.0	100.0	100.0
I29551	Bloomberg MSCI Sterling Corporate Sustainability Index	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.6	100.0	100.0	23.9	43.5	39.9	63.7	100.0	100.0	4.4	19.2	19.1	60	100.0	100.0	0.0	100.0	100.0
I29552	Bloomberg MSCI Sterling Aggregate Sustainability Index	6.7	99.1	95.8	0	24.2	89.0	0.0	99.1	95.8	0.3	100.0	100.0	24.4	7.8	29.5	12.3	99.1	95.8	4.3	3.5	14.8	61	23.6	86.9	0.0	99.1	95.8
I29553	Bloomberg MSCI Sterling Aggregate ESG Sustainability Index: Sector Neutral Class 1	6.6	99.2	95.8	0	26.7	89.0	0.0	99.2	95.8	0.3	100.0	100.0	24.3	8.5	29.5	13.6	99.2	95.8	4.3	3.9	14.8	61	25.9	86.9	0.0	99.2	95.8
I29554	Bloomberg MSCI Euro Corporate ESG Weighted Index: Sector Neutral	5.2	100.0	100.0	69	98.8	96.2	0.0	100.0	100.0	0.8	100.0	100.0	17.9	25.9	22.4	64.4	100.0	100.0	3.1	25.9	26.9	461	98.6	95.9	0.0	100.0	100.0
I29555	Bloomberg MSCI Euro Aggregate ESG Weighted Index: Sector Neutral Class 1	6.4	100.0	100.0	69	35.3	76.1	0.0	100.0	100.0	0.2	100.0	100.0	17.1	6.3	13.4	19.6	100.0	100.0	3.3	5.8	15.3	497	33.4	73.0	0.0	100.0	100.0
I29556	Bloomberg MSCI Sterling Corporate ESG Weighted Index: Sector Neutral	5.0	100.0	100.0	15	97.2	90.8	0.0	100.0	100.0	1.3	100.0	100.0	23.7	39.2	34.0	61.9	100.0	100.0	4.1	16.8	17.0	63	97.3	91.0	0.0	100.0	100.0
I29557	Bloomberg MSCI Sterling Aggregate ESG Weighted Index: Sector Neutral Class 1	6.6	99.3	96.4	15	26.2	82.1	0.0	99.3	96.4	0.2	100.0	100.0	24.1	7.9	25.3	13.3	99.3	96.4	3.9	3.4	13.3	64	25.4	80.4	0.0	99.3	96.4
I29558	Bloomberg MSCI US Intermediate Corporate SRI Index	4.8	100.0	100.0	0	98.3	96.8	0.0	100.0	100.0	0.0	100.0	100.0	24.0	20.2	14.6	53.3	100.0	100.0	5.9	24.6	30.3	296	98.3	96.8	0.0	100.0	100.0
I29559	Bloomberg MSCI US Long Corporate SRI Index	4.9	100.0	100.0	0	95.2	89.8	0.0	100.0	100.0	0.0	100.0	100.0	16.1	17.9	13.2	49.7	100.0	100.0	6.4	37.2	41.4	198	95.2	89.8	0.0	100.0	100.0
I29560	Bloomberg MSCI US Intermediate Credit SRI Index	5.0	100.0	100.0	0	92.6	92.2	0.0	100.0	100.0	0.0	100.0	100.0	24.0	16.8	13.1	44.8	100.0	100.0	5.9	20.5	27.2	297	91.9	91.7	0.0	100.0	100.0
I29561	Bloomberg MSCI US Long Credit SRI Index	5.0	100.0	100.0	0	81.7	77.3	0.0	100.0	100.0	0.0	100.0	100.0	16.1	15.3	11.3	42.3	100.0	100.0	6.4	31.8	35.5	198	81.7	77.3	0.0	100.0	100.0
I29562	Bloomberg MSCI US Government/Credit SRI Index	6.1	100.0	100.0	0	34.2	82.7	0.0	100.0	100.0	0.0	100.0	100.0	21.7	6.0	11.3	16.3	100.0	100.0	6.1	8.9	27.4	495	33.5	80.5	0.0	100.0	100.0
I29563	Bloomberg MSCI US Long Government/Credit SRI Index	5.9	100.0	100.0	0	39.5	75.0	0.0	100.0	100.0	0.0	100.0	100.0	16.1	7.4	10.9	20.0	100.0	100.0	6.4	15.3	34.3	198	39.5	74.8	0.0	100.0	100.0
I29565	Bloomberg MSCI US Credit SRI+ESG Index	5.0	100.0	100.0	0	89.2	86.8	0.0	100.0	100.0	0.0	100.0	100.0	21.8	16.3	12.4	44.0	100.0	100.0	6.0	24.0	30.2	485	88.7	86.4	0.0	100.0	100.0
I29566	Bloomberg MSCI US Government/Credit SRI+ESG Index	6.1	100.0	100.0	0	34.1	82.6	0.0	100.0	100.0	0.0	100.0	100.0	21.8	6.0	11.3	16.2	100.0	100.0	6.0	8.8	27.4	485	33.4	80.5	0.0	100.0	100.0
I29567	Bloomberg MSCI US Corporate Ex Predatory Lending Index	4.8	100.0	100.0	0	97.3	94.3	0.0	100.0	100.0	0.0	100.0	100.0	21.3	19.1	13.7	52.2	100.0	100.0	6.1	29.1	34.7	496	97.3	94.3	0.0	100.0	100.0
I29568	Bloomberg MSCI US Corporate Ex Controversial Weapons Index	4.8	100.0	100.0	1	97.3	94.3	0.0	100.0	100.0	0.0	100.0	100.0	21.7	19.5	14.1	52.1	100.0	100.0	6.1	28.6	34.2	488	97.3	94.3	0.0	100.0	100.0
I29569	Bloomberg MSCI US Corporate Catholic Values Index	4.8	100.0	100.0	19	98.3	96.8	0.0	100.0	100.0	1.5	100.0	100.0	21.3	18.6	13.4	52.6	100.0	100.0	5.5	33.1	39.3	334	98.3	96.8	0.0	100.0	100.0
I29611	Bloomberg MSCI US Intermediate Corporate ESG Sustainability Index	4.9	100.0	100.0	0	100.0	100.0	1.1	100.0	100.0	1.4	100.0	100.0	24.6	21.9	15.8	55.0	100.0	100.0	5.0	29.3	36.2	345	100.0	100.0	0.0	100.0	100.0
I29612	Bloomberg MSCI US Long Corporate ESG Sustainability Index	5.1	100.0	100.0	0	100.0	100.0	2.0	100.0	100.0	1.6	100.0	100.0	18.2	20.1	15.2	53.4	100.0	100.0	5.3	41.6	48.7	258	100.0	100.0	0.0	100.0	100.0
I29613	Bloomberg MSCI US Credit Sustainability Index	5.2	100.0	100.0	0	95.9	97.3	1.3	100.0	100.0	1.3	100.0	100.0	22.6	18.9	14.6	48.6	100.0	100.0	5.1	29.8	38.5	604	95.4	97.0	0.0	100.0	100.0
I29614	Bloomberg MSCI US Intermediate Aggregate ESG Sustainability Index	6.2	94.7	59.3	0	31.2	55.1	0.3	96.0	60.1	0.4	100.0	100.0	24.6	6.0	8.1	15.6	96.0	60.1	5.0	8.1	18.8	346	31.0	54.8	0.0	96.0	60.1
I29615	Bloomberg MSCI US Long Aggregate ESG Sustainability Index	6.0	37.6	73.2	0	17.3	69.4	0.4	99.8	98.3	0.3	100.0	100.0	18.2	3.4	10.4	8.4	99.8	98.3	5.3	7.2	33.5	258	17.3	69.3	0.0	99.8	98.3
I29616	Bloomberg MSCI US Corporate Sustainability BB+ Index	4.9	100.0	100.0	0	100.0	100.0	1.3	100.0	100.0	1.3	100.0	100.0	22.4	19.9	14.8	53.6	100.0	100.0	5.5	32.6	39.5	603	100.0	100.0</			

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon <sup>3</sup>			Tobacco <sup>4</sup>			Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance		
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I29706	Bloomberg MSCI Sterling Corporate Sustainability Index: Sector Neutral	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.6	100.0	100.0	24.1	43.7	39.9	63.9	100.0	100.0	4.5	18.7	19.1	60	100.0	100.0	0.0	100.0	100.0
I29708	Bloomberg MSCI Euro Corporate ESG Weighted Index	5.2	100.0	100.0	69	98.8	96.2	0.0	100.0	100.0	0.8	100.0	100.0	17.9	25.9	22.4	64.5	100.0	100.0	3.1	25.8	26.9	461	98.6	95.9	0.0	100.0	100.0
I29709	Bloomberg MSCI Euro Intermediate Corporate ESG Weighted Index	5.2	100.0	100.0	66	98.8	96.0	0.0	100.0	100.0	0.8	100.0	100.0	18.2	26.0	22.3	64.6	100.0	100.0	3.2	25.1	26.0	416	98.5	95.7	0.0	100.0	100.0
I29710	Bloomberg MSCI Euro Long Corporate ESG Weighted Index	5.3	100.0	100.0	3	99.7	99.2	0.0	100.0	100.0	0.7	100.0	100.0	14.2	23.7	23.3	63.7	100.0	100.0	2.2	36.0	38.0	45	99.3	98.8	0.0	100.0	100.0
I29712	Bloomberg MSCI Euro Aggregate ESG Weighted Index	6.3	100.0	100.0	69	39.7	76.1	0.0	100.0	100.0	0.2	100.0	100.0	17.2	7.3	13.4	22.4	100.0	100.0	3.3	6.7	15.3	497	37.8	73.0	0.0	100.0	100.0
I29713	Bloomberg MSCI Euro Intermediate Aggregate ESG Weighted Index	6.1	100.0	100.0	66	45.1	79.3	0.0	100.0	100.0	0.2	100.0	100.0	17.4	8.6	14.2	25.6	100.0	100.0	3.3	7.4	15.7	451	42.9	76.2	0.0	100.0	100.0
I29714	Bloomberg MSCI Euro Long Aggregate ESG Weighted Index	7.0	100.0	99.9	3	18.2	55.2	0.0	100.0	99.9	0.1	100.0	100.0	13.4	2.4	7.9	9.8	100.0	99.9	3.0	4.0	12.6	46	17.4	52.0	0.0	100.0	99.9
I29715	Bloomberg MSCI Euro Aggregate ESG Weighted Index: Sector Neutral Class 2	6.4	100.0	100.0	69	34.9	76.1	0.0	100.0	100.0	0.2	100.0	100.0	17.1	6.3	13.4	19.4	100.0	100.0	3.3	5.8	15.3	497	33.1	73.0	0.0	100.0	100.0
I29716	Bloomberg MSCI Sterling Corporate ESG Weighted Index	5.0	100.0	100.0	15	97.2	90.8	0.0	100.0	100.0	1.3	100.0	100.0	23.4	39.2	34.0	61.9	100.0	100.0	4.0	17.1	17.0	63	97.3	91.0	0.0	100.0	100.0
I29717	Bloomberg MSCI Sterling Intermediate Corporate ESG Weighted Index	4.9	100.0	100.0	14	98.4	94.4	0.0	100.0	100.0	1.4	100.0	100.0	24.8	42.5	37.7	63.3	100.0	100.0	3.1	16.1	17.5	44	98.5	94.6	0.0	100.0	100.0
I29718	Bloomberg MSCI Sterling Long Corporate ESG Weighted Index	5.4	100.0	100.0	1	94.6	84.4	0.0	100.0	100.0	1.0	100.0	100.0	19.3	31.6	27.3	58.7	100.0	100.0	5.8	19.3	16.3	19	94.7	84.7	0.0	100.0	100.0
I29719	Bloomberg MSCI Sterling Aggregate ESG Weighted Index	6.6	99.5	96.4	15	27.8	82.1	0.0	99.5	96.4	0.3	100.0	100.0	23.9	8.4	25.3	14.2	99.5	96.4	4.0	3.7	13.3	64	26.9	80.4	0.0	99.5	96.4
I29720	Bloomberg MSCI Sterling Aggregate ESG Weighted Index: Sector Neutral Class 2	6.6	99.2	96.4	15	25.9	82.1	0.0	99.2	96.4	0.3	100.0	100.0	24.2	7.7	25.3	13.3	99.2	96.4	4.0	3.4	13.3	64	25.1	80.4	0.0	99.2	96.4
I29721	Bloomberg MSCI Euro Intermediate Corporate SRI Index	5.1	100.0	100.0	0	96.8	95.4	0.0	100.0	100.0	0.0	100.0	100.0	19.3	24.2	21.8	62.2	100.0	100.0	4.1	19.6	21.7	314	96.6	95.0	0.0	100.0	100.0
I29722	Bloomberg MSCI Euro Long Corporate SRI Index	5.2	100.0	100.0	0	99.1	99.0	0.0	100.0	100.0	0.0	100.0	100.0	14.2	24.1	22.8	60.4	100.0	100.0	2.6	35.4	35.4	29	98.8	98.5	0.0	100.0	100.0
I29723	Bloomberg MSCI Euro Corporate SRI+ESG Index	5.1	100.0	100.0	0	97.0	95.6	0.0	100.0	100.0	0.0	100.0	100.0	19.0	24.2	21.9	62.1	100.0	100.0	4.0	20.5	22.7	343	96.7	95.3	0.0	100.0	100.0
I29724	Bloomberg MSCI Euro Corporate Ex Predatory Lending Index	5.0	100.0	100.0	58	97.0	95.6	0.0	100.0	100.0	0.0	100.0	100.0	18.2	22.2	20.4	61.9	100.0	100.0	3.9	20.7	22.9	350	96.7	95.3	0.0	100.0	100.0
I29725	Bloomberg MSCI Euro Corporate Ex Controversial Weapons Index	5.0	100.0	100.0	58	97.0	95.7	0.0	100.0	100.0	0.0	100.0	100.0	19.0	23.8	21.7	62.0	100.0	100.0	4.0	20.0	22.3	344	96.8	95.4	0.0	100.0	100.0
I29726	Bloomberg MSCI Euro Corporate Catholic Values Index	5.1	100.0	100.0	69	97.2	95.9	0.0	100.0	100.0	1.0	100.0	100.0	19.1	23.1	21.6	64.2	100.0	100.0	3.3	24.3	26.3	375	97.0	95.6	0.0	100.0	100.0
I29727	Bloomberg MSCI Sterling Intermediate Corporate SRI Index	4.9	100.0	100.0	0	96.0	93.9	0.0	100.0	100.0	0.0	100.0	100.0	26.2	41.4	37.8	60.6	100.0	100.0	3.8	13.1	14.8	36	96.2	94.1	0.0	100.0	100.0
I29728	Bloomberg MSCI Sterling Long Corporate SRI Index	5.3	100.0	100.0	0	86.8	82.9	0.0	100.0	100.0	0.0	100.0	100.0	19.2	28.8	25.2	50.2	100.0	100.0	10.0	12.9	12.4	10	87.1	83.2	0.0	100.0	100.0
I29729	Bloomberg MSCI Sterling Corporate SRI Ex CCC	5.0	100.0	100.0	0	93.2	90.0	0.0	100.0	100.0	0.0	100.0	100.0	24.5	37.5	33.3	57.4	100.0	100.0	5.7	13.0	14.0	46	93.3	90.2	0.0	100.0	100.0
I29730	Bloomberg MSCI Sterling Corp SRI Ex Predatory Lending Index	5.0	100.0	100.0	12	93.1	89.9	0.0	100.0	100.0	0.0	100.0	100.0	24.2	35.5	31.7	57.1	100.0	100.0	5.7	13.2	14.0	46	93.3	90.2	0.0	100.0	100.0
I29731	Bloomberg MSCI Sterling Corp SRI Ex Controversial Weapons Index	5.0	100.0	100.0	12	93.2	90.1	0.0	100.0	100.0	0.0	100.0	100.0	24.5	37.1	32.9	57.3	100.0	100.0	5.8	12.6	13.6	44	93.4	90.3	0.0	100.0	100.0
I29732	Bloomberg MSCI Sterling Corporate Catholic Values Index	5.0	100.0	100.0	15	93.7	90.6	0.0	100.0	100.0	1.2	100.0	100.0	24.3	37.8	33.6	59.5	100.0	100.0	3.6	16.8	16.5	40	93.9	90.8	0.0	100.0	100.0
I29733	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.0	100.0	100.0	19.0	26.3	24.4	66.9	100.0	100.0	3.3	26.2	27.8	399	98.9	99.7	0.0	100.0	100.0
I29734	Bloomberg MSCI Euro Long Corporate Sustainability Index	5.3	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.4	100.0	100.0	14.6	24.1	23.6	64.6	100.0	100.0	2.2	37.7	39.3	44	99.8	99.6	0.0	100.0	100.0
I29735	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	6.3	100.0	100.0	0	38.4	84.3	0.0	100.0	100.0	0.2	100.0	100.0	18.7	7.0	16.1	21.9	100.0	100.0	3.3	6.5	17.2	433	36.6	80.8	0.0	100.0	100.0
I29736	Bloomberg MSCI Euro Long Corporate Sustainability Index	7.0	100.0	99.9	0	14.2	58.2	0.0	100.0	99.9	0.1	100.0	100.0	14.4	1.7	8.4	7.6	100.0	99.9	2.8	2.8	13.7	45	13.4	54.6	0.0	100.0	99.9
I29737	Bloomberg MSCI Euro Corporate ESG BB+ Sustainability Index	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.1	100.0	100.0	18.7	26.0	24.2	66.2	100.0	100.0	3.2	27.0	28.8	443	99.8	99.7	0.0	100.0	100.0
I29738	Bloomberg MSCI Euro Aggregate Sustainability BB+ Index	6.4	100.0	100.0	0	33.7	80.8	0.0	100.0	100.0	0.2	100.0	100.0	18.5	5.9	14.9	19.0	100.0	100.0	3.3	5.8	16.7	478	32.2	77.3	0.0	100.0	100.0
I29739	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.6	100.0	100.0	25.4	45.8	42.8	65.2	100.0	100.0	3.2	17.8	19.1	42	100.0	100.0	0.0	100.0	100.0
I29740	Bloomberg MSCI Sterling Long Corporate Sustainability Index	5.4	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.5	100.0	100.0	19.6	38.3	34.2	60.3	100.0	100.0	6.7	22.4	19.2	18	100.0	100.0	0.0	100.0	100.0
I29741	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	6.5	99.4	97.4	0	31.1	92.3	0.0	99.4	97.4	0.3	100.0	100.0	26.0	10.0	31.5	15.4	99.4	97.4	3.2	3.9	14.4	43	29.9	89.2	0.0	99.4	97.4
I29742	Bloomberg MSCI Sterling Long Corporate Sustainability Index	7.0	98.7	92.6	0	14.8	82.1	0.0	98.7	92.6	0.2	100.0	100.0	19.6	4.7	25.4	8.1	98.7	92.6	6.4	3.0	15.7	18	14.8	82.1	0.0	98.7	92.6
I29743	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability Index	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.6	100.0	100.0	23.9	41.7	38.4	62.9	100.0	100.0	4.5	18.9	18.9	60	100.0	100.0	0.0	100.0	100.0
I29744	Bloomberg MSCI Sterling Aggregate Sustainability BB+ Index	6.6	100.0	100.0	0	25.2	93.0	0.0	100.0	100.0	0.3	100.0	100.0	24.4	7.8	29.7	12.7	100.0	100.0	4.4	3.6	15.3	61	24.5	90.9	0.0	100.0	100.0
I29746	Bloomberg MSCI Global Corporate SRI Index	4.9	100.0	100.0	0	95.5	92.2	0.0	100.0	100.0	0.0	100.0	100.0	20.6	20.0	16.3	54.2	100.0	100.0	5.3	24.4	27.3	1067	95.4	91.9	0.0	100.0	100.0
I29747	Bloomberg MSCI Global Intermediate Corporate SRI Index	4.9	100.0	100.0	0	96.3	94.0	0.0	100.0	100.0	0.0	100.0	100.0	21.7	20.6	17.1	55.6	100.0	100.0	5.0	21.4	24.2	793	96.2	93.8	0.0	100.0	100.0
I29748	Bloomberg MSCI Global Long Corporate SRI Index	5.0	100.0	100.0	0	92.6	86.8	0.0	100.0	100.0	0.0	100.0	100.0	16.1	18.0	13.6	49.5	100.0	100.0	6.0	34.5	36.6	274	92.4	86.2	0.0	100.0	100.0
I29749	Bloomberg MSCI Global Corp SRI Ex CCC	4.9	100.0	100.0	0	95.5	92.2	0.0	100.0	100.0	0.0	100.0	100.0	20.6	20.1	16.3	54.3	100.0	100.0	5.3	24.3	27.3	1057	95.3	91.9	0.0	100.0	100.0
I29752	Bloomberg MSCI Global Corporate Catholic Values Index	4.9	100.0	100.0	141	96.1	93.6	0.0	100.0	100.0	1.3	100.0	100.0	20.3	19.2	15.7	55.1	100.0	100.0	4.7	28.5	31.6	902	96.0	93.3	0.0	100.0	100.0
I29753	Bloomberg MSCI Global Corporate Sustainability Index	5.0	100.0	100.0	0	100.0	100.0	0.8	100.0	100.0	1.3	100.0	100.0	20.9	22.6	18.9	58.5	100.0	100.0	4.5	30.5	34.9	1291	99.9	99.7	0.0	100.0	100.0
I29754	Bloomberg MSCI Global Intermediate Corporate Sustainability Index	5.0	100.0	100.0	0	100.0	100.0	0.5	100.0	100.0	1.2	100.0	100.0	21.8	23.0	19.6	59.6	100.0	100.0	4.2	27.3							



# ESG Fixed Income Benchmark Regulation Disclosure Report

## Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon <sup>3</sup>			Tobacco <sup>4</sup>			Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance		
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I31670	Bloomberg MSCI Global Treasury ex-CHF ESG Weighted Index	7.5	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	100.0	100.0
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Index	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	16.1	29.5	23.6	56.8	100.0	100.0	8.7	24.5	28.5	58	100.0	100.0	0.0	100.0	100.0
I31976	Global Aggregate Corporate ex EM	4.9	100.0	100.0	134	96.4	93.5	0.7	100.0	100.0	1.2	100.0	100.0	20.9	20.5	16.6	55.6	100.0	100.0	4.8	28.8	31.7	1317	96.3	93.2	0.0	100.0	100.0
I32141	Bloomberg MSCI Global Corp SRI x JP, 1-10y	5.2	100.0	100.0	28	99.4	98.9	4.2	100.0	100.0	9.3	100.0	100.0	21.1	22.0	17.9	57.9	100.0	100.0	2.8	59.6	58.5	183	99.4	98.9	0.0	100.0	100.0
I32180	Bloomberg MSCI Custom Euro Corporate Sustainability SRI	5.5	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	12.8	17.8	17.6	64.9	100.0	100.0	4.5	24.9	25.5	125	99.6	99.5	0.0	100.0	100.0
I32279	Bloomberg MSCI Global Aggregate Catholic Values	6.4	87.7	84.9	143	26.5	63.4	0.0	99.0	88.2	0.2	100.0	100.0	20.1	3.4	8.5	11.2	99.0	88.2	4.5	5.1	17.0	1204	25.3	59.9	0.0	99.0	88.2
I32293	Bloomberg MSCI Euro Treasury ESG Weighted Customized Index	7.5	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	100.0	100.0
I32294	Bloomberg MSCI Euro Treasury 1-3 years ESG Weighted Customized	7.5	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	100.0	100.0
I32470	Bloomberg MSCI Euro Corporate Custom Catholic	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.1	24.9	23.3	67.1	100.0	100.0	4.2	20.0	23.6	265	99.7	99.6	0.0	100.0	100.0
I32499	Bloomberg MSCI Euro Corporate 0-3 Sustainable SRI Index	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.0	28.0	26.1	64.8	100.0	100.0	4.0	19.1	22.0	122	99.7	99.6	0.0	100.0	100.0
I32516	Bloomberg MSCI Euro Corporate Sustainable SRI Index	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.0	26.2	24.4	66.2	100.0	100.0	3.8	21.7	24.7	341	99.8	99.6	0.0	100.0	100.0
I32528	Bloomberg MSCI Euro Area Liquid Corporates Sustainable Index	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	15.0	21.2	20.5	68.2	100.0	100.0	4.6	16.1	19.1	109	99.7	99.6	0.0	100.0	100.0
I32589	Bloomberg MSCI US Intermediate Corporate Sustainability BB+ Index	4.8	100.0	100.0	0	100.0	100.0	1.1	100.0	100.0	1.3	100.0	100.0	23.8	20.1	14.6	53.9	100.0	100.0	5.4	29.4	36.0	324	100.0	100.0	0.0	100.0	100.0
I33162	Bloomberg MSCI US Corporate 0-3 Yr Sustainable SRI Index	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	25.3	23.1	17.5	56.4	100.0	100.0	5.4	23.1	30.2	149	100.0	100.0	0.0	100.0	100.0
I33170	Bloomberg MSCI US Corporate ESG Focus Index	5.3	100.0	100.0	1	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	19.5	21.8	16.8	56.6	100.0	100.0	4.7	34.4	38.6	321	100.0	100.0	0.0	100.0	100.0
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Index	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	23.3	20.9	18.2	58.7	100.0	100.0	4.5	29.5	30.2	130	100.0	100.0	0.0	100.0	100.0
I33196	Bloomberg MSCI Global Aggregate SRI Index	6.4	87.6	84.1	0	25.6	61.2	0.0	99.0	87.6	0.0	100.0	100.0	20.4	3.5	8.6	10.6	99.0	87.6	5.2	4.1	14.1	1322	24.5	57.6	0.0	99.0	87.6
I33217	Bloomberg MSCI Euro Corporate Sustainability ex Weapon ex Nuclear Power ex Civilian Firearm	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.2	100.0	100.0	18.8	26.7	24.6	66.7	100.0	100.0	3.4	23.3	25.6	325	99.8	99.6	0.0	100.0	100.0
I33223	Bloomberg MSCI US Short Corporate Sustainability BB+ Index	4.7	100.0	100.0	0	100.0	100.0	1.3	100.0	100.0	1.5	100.0	100.0	24.4	20.3	15.9	54.8	100.0	100.0	5.3	26.2	32.9	111	100.0	100.0	0.0	100.0	100.0
I33283	Bloomberg MSCI US Corporate ex Financial 0-7 Year Sustainable Index	5.2	100.0	100.0	4	100.0	100.0	1.5	100.0	100.0	2.5	100.0	100.0	12.5	22.7	17.6	54.1	100.0	100.0	5.3	49.1	52.3	139	100.0	100.0	0.0	100.0	100.0
I33429	Bloomberg MSCI US Aggregate SRI BB+ Index: Sector Neutral Class 1	6.0	70.8	63.7	0	27.9	59.1	0.0	97.8	71.8	0.0	100.0	100.0	21.9	5.0	8.2	13.5	97.8	71.8	5.6	7.8	21.2	524	27.3	57.6	0.0	97.8	71.8
I33432	Bloomberg MSCI US Aggregate ESG Select Index	6.1	70.8	59.8	0	27.5	55.3	0.0	97.8	68.8	0.0	100.0	100.0	20.7	5.0	7.9	13.7	97.8	68.8	5.2	8.5	20.8	465	27.3	55.1	0.0	97.8	68.8
I33454	Bloomberg MSCI EUR FRN Corporate 3% Issuer Cap Sustainable SRI	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	26.6	33.2	34.9	67.3	100.0	100.0	4.5	9.8	12.7	1	100.0	100.0	0.0	100.0	100.0
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond	6.0	70.8	61.8	0	27.9	57.0	0.0	97.8	70.3	0.0	100.0	100.0	21.8	4.9	7.8	13.4	97.8	70.3	6.0	7.2	18.8	485	27.3	55.5	0.0	97.8	70.3
I33740	Bloomberg MSCI Euro Corp 800MM SRI Sustainable	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	21.1	27.2	27.3	66.1	100.0	100.0	3.3	15.7	17.4	113	100.0	100.0	0.0	100.0	100.0
I33836	Bloomberg MSCI Euro Corporate ESG Weighted Select SRI Index	5.3	100.0	100.0	0	98.3	94.6	0.0	100.0	100.0	0.1	100.0	100.0	15.9	24.2	20.2	61.4	100.0	100.0	3.8	24.7	22.2	229	97.8	94.2	0.0	100.0	100.0
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	5.7	100.0	100.0	0	53.5	83.3	0.0	100.0	100.0	0.0	100.0	100.0	19.7	10.5	14.3	33.0	100.0	100.0	4.2	8.8	14.1	354	51.9	79.3	0.0	100.0	100.0
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	7.1	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	100.0	100.0
I33869	Bloomberg MSCI European Green Bond Issuer Capped EUR Index	6.0	100.0	100.0	0	71.3	88.9	0.0	100.0	100.0	0.0	100.0	100.0	20.4	6.6	8.9	43.2	100.0	100.0	3.5	12.9	15.2	40	67.7	83.8	0.0	100.0	100.0
I33875	Bloomberg MSCI US Corporate ESG-Weighted Global Norms Index	5.0	100.0	100.0	0	99.0	95.3	0.0	100.0	100.0	0.8	100.0	100.0	21.9	20.9	13.6	53.3	100.0	100.0	5.0	32.7	38.4	560	99.0	95.3	0.0	100.0	100.0
I33876	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms Index	5.2	100.0	100.0	0	98.8	96.1	0.0	100.0	100.0	0.9	100.0	100.0	18.1	25.8	22.5	64.6	100.0	100.0	3.1	25.7	26.9	429	98.5	95.8	0.0	100.0	100.0
I33877	Bloomberg MSCI Global Treasury ESG-Weighted	7.4	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	100.0	100.0
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	6.3	88.3	80.2	0	26.3	64.5	0.0	98.7	84.5	0.0	100.0	100.0	20.6	4.6	10.4	13.2	98.7	84.5	5.2	4.1	12.4	953	25.0	60.8	0.0	98.7	84.5
I33999	Bloomberg MSCI Global Aggregate ex-CHF Sustainability Index	6.5	85.9	82.1	0	25.0	67.9	0.1	98.9	86.1	0.2	100.0	100.0	20.7	4.4	10.9	12.9	98.9	86.1	4.4	5.9	19.7	1395	24.2	65.5	0.0	98.9	86.1
I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	5.0	100.0	100.0	0	100.0	100.0	0.8	100.0	100.0	1.3	100.0	100.0	20.9	22.5	18.8	58.4	100.0	100.0	4.5	30.5	35.0	1272	99.9	99.7	0.0	100.0	100.0
I34034	Bloomberg MSCI Euro Intermediate Corporate Sustainability BB+	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.1	100.0	100.0	18.7	25.7	24.1	65.6	100.0	100.0	3.5	26.8	28.9	372	99.8	99.7	0.0	100.0	100.0
I34035	Bloomberg MSCI Sterling Intermediate Corporate Sustainability BB+	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.8	100.0	100.0	23.7	39.9	37.7	63.5	100.0	100.0	3.5	19.6	21.1	40	100.0	100.0	0.0	100.0	100.0
I34036	Bloomberg MSCI Canada Corporate Sustainability BB+	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.3	100.0	100.0	26.4	5.4	4.4	64.4	100.0	100.0	4.9	27.7	38.1	17	97.1	96.2	0.0	100.0	100.0
I34037	Bloomberg MSCI Canada Intermediate Corporate Sustainability BB+	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.4	100.0	100.0	26.2	6.9	6.1	65.2	100.0	100.0	4.6	20.1	28.5	16	98.5	97.6	0.0	100.0	100.0
I34088	Bloomberg MSCI EUR Non-Govt UNGC ex-Wpns ex-Tobacco Fit Adj	5.4	100.0	100.0	0	80.4	88.9	0.0	100.0	100.0	0.1	100.0	100.0	18.5	16.5	17.7	48.4	100.0	100.0	3.2	15.2	19.1	456	78.2	86.7	0.0	100.0	100.0
I34091	Bloomberg MSCI Global Green Bond Select (Hedged) Index	6.0	99.9	99.8	0	66.8	83.5	0.0	99.9	99.8	0.0	100.0	100.0	20.6	5.2	6.7	34.0	99.9	99.8	3.8	11.3	14.2	95	63.5	79.2	0.0	99.9	99.8
I34100	Bloomberg MSCI US Aggregate ESG Focus	6.4	70.6	48.6	1	28.6	43.9	0.0	97.7	60.0	0.0	100.0	100.0	18.1	5.7	7.4	14.8	97.7	60.0	4.6	8.2	16.8	287	28.3	43.7	0.0	97.7	60.0
I34175	Bloomberg MSCI Canadian Agg ESG-Weighted Index	6.1	100.0	100.0	6	34.6	61.0	0.0	100.0	100.0	0.1	100.0	100.0	22.6	1.3	2.5	18.2	100.0	100.0	4.7	6.7	18.9	17	34.2	58.8	0.0	100.0	100.0
I34211	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 1	6.1	100.0	100.0	6	33.6	61.0	0.0	100.0	100.0	0.1	100.0	100.0	22.6	1.2	2.5	17.3	100.0	100.0	4.								

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon <sup>3</sup>			Tobacco <sup>4</sup>			Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance		
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I34476	Bloomberg MSCI 1-5 year Euro Corporate ESG-Weighted 35% BBB capped	5.0	100.0	100.0	43	98.8	95.6	0.0	100.0	100.0	0.7	100.0	100.0	19.2	26.7	21.9	65.1	100.0	100.0	2.8	21.4	24.4	244	98.6	95.3	0.0	100.0	100.0
I34477	Bloomberg MSCI Intermediate Sterling Corporate ESG-Weighted 35% BBB capped	4.9	100.0	100.0	14	98.4	94.4	0.0	100.0	100.0	1.0	100.0	100.0	25.4	40.5	37.7	63.9	100.0	100.0	2.9	14.6	17.5	44	98.4	94.6	0.0	100.0	100.0
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	6.3	100.0	100.0	0	34.0	70.0	0.0	100.0	100.0	0.0	100.0	100.0	15.9	1.2	2.6	18.6	100.0	100.0	4.6	5.9	25.8	6	33.0	67.2	0.0	100.0	100.0
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	6.2	100.0	100.0	0	44.3	80.6	0.0	100.0	100.0	0.0	100.0	100.0	29.3	1.6	5.4	21.1	100.0	100.0	4.5	3.8	16.6	12	43.8	80.0	0.0	100.0	100.0
I34599	Bloomberg MSCI US Aggregate ESG-Weighted Select Sector Neutral Index	6.1	70.8	78.3	0	27.5	70.1	0.0	99.1	95.1	0.0	100.0	100.0	20.1	5.7	12.4	13.7	99.1	95.1	5.0	7.2	18.8	343	27.3	69.7	0.0	99.1	95.1
I34605	Bloomberg MSCI Euro Corp ex Subord Custom SRI Index	5.2	100.0	100.0	0	97.6	96.8	0.0	100.0	100.0	1.5	100.0	100.0	17.0	24.1	23.0	61.3	100.0	100.0	3.3	31.4	31.9	290	97.3	96.4	0.0	100.0	100.0
I34701	MSCI 1-3 year Euro Corp SRI Sustainable Ex Fossil Fuel Index	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.8	25.9	26.8	64.8	100.0	100.0	3.6	21.0	16.3	28	100.0	100.0	0.0	100.0	100.0
I34702	Bloomberg MSCI Global Aggregate Custom SRI ex-NZ ex-CNY Index	6.4	86.7	85.0	146	26.1	64.1	0.0	99.0	88.3	0.0	100.0	100.0	20.1	4.1	9.0	12.9	99.0	88.3	4.6	5.8	17.1	1409	24.9	60.7	0.0	99.0	88.3
I34717	Bloomberg MSCI Euro Corp ESG BBB+ Sustainability SRI 0-3 Year Index	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.1	28.3	26.3	65.0	100.0	100.0	4.0	18.8	21.5	118	99.7	99.6	0.0	100.0	100.0
I34729	Bloomberg MSCI Euro Aggregate Sustainable SRI Index	6.4	100.0	100.0	0	31.3	79.1	0.0	100.0	100.0	0.0	100.0	100.0	18.6	5.3	14.1	17.3	100.0	100.0	4.0	4.2	13.7	378	29.7	75.4	0.0	100.0	100.0
I34767	Bloomberg MSCI Euro Green Bond ex Securitized Index	6.2	100.0	100.0	0	63.0	84.3	0.0	100.0	100.0	0.0	100.0	100.0	21.9	6.1	8.6	36.5	100.0	100.0	3.3	13.2	16.3	48	59.7	79.2	0.0	100.0	100.0
I34794	MSCI 3-5 year Euro Corp SRI Sustainable Ex Fossil Fuel Index	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.0	21.4	20.8	63.5	100.0	100.0	4.6	20.8	15.5	46	100.0	100.0	0.0	100.0	100.0
I34838	Bloomberg MSCI Euro ESG Sustainability Index: Industrial ex Subordinated Index	5.3	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	2.3	100.0	100.0	13.6	24.5	23.0	62.3	100.0	100.0	3.4	39.2	39.5	219	100.0	100.0	0.0	100.0	100.0
I34839	Bloomberg MSCI Euro ESG Sustainability Index: Utility ex Subordinated Index	7.3	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	16.8	29.2	30.0	75.7	100.0	100.0	2.5	54.7	51.8	75	98.0	97.6	0.0	100.0	100.0
I34840	Bloomberg MSCI Euro ESG Sustainability Index: Financial ex Subordinated Index	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	24.3	26.4	24.5	68.7	100.0	100.0	3.7	8.6	11.2	122	99.8	99.6	0.0	100.0	100.0
I34841	Bloomberg MSCI Euro Covered Sustainability Index	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	17.2	15.9	14.2	66.8	100.0	100.0	2.9	5.7	5.6	30	93.0	93.8	0.0	100.0	100.0
I34842	Bloomberg MSCI Euro Sustainability Custom Composite Index	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.1	100.0	100.0	17.1	23.6	21.8	65.7	100.0	100.0	3.3	26.8	23.9	446	98.4	98.2	0.0	100.0	100.0
I34979	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	35.1	24.2	23.0	62.8	100.0	100.0	2.8	8.0	9.0	19	100.0	100.0	0.0	100.0	100.0
I34980	Bloomberg MSCI EUR Corporate Liquid SRI Sustainable Index	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.9	26.9	25.1	66.1	100.0	100.0	3.8	21.5	24.2	322	99.8	99.7	0.0	100.0	100.0
I34981	Bloomberg MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	26.9	38.0	36.7	71.3	100.0	100.0	5.9	9.2	10.2	1	100.0	100.0	0.0	100.0	100.0
I34988	Bloomberg MSCI USD 33.33% EUR 33.33% GBP 33.33% Int. Corp ESG Wgt. Index	5.0	100.0	100.0	89	98.9	96.6	0.3	100.0	100.0	0.8	100.0	100.0	23.1	30.6	19.0	61.1	100.0	100.0	3.7	21.5	29.9	819	98.8	96.5	0.0	100.0	100.0
I34998	Bloomberg MSCI EUR Corporate Liquid ex Financial SRI Sustainable Index	5.4	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.0	23.9	23.1	62.3	100.0	100.0	4.0	35.7	36.1	187	99.6	99.5	0.0	100.0	100.0
I35003	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.1	25.8	21.6	56.8	100.0	100.0	6.1	23.6	30.0	306	100.0	100.0	0.0	100.0	100.0
I35010	Bloomberg MSCI EUR Corp ESG BB+ Sustainability excl Sub	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.2	100.0	100.0	18.4	25.5	24.0	65.4	100.0	100.0	3.4	27.6	29.8	416	99.8	99.7	0.0	100.0	100.0
I35046	Bloomberg MSCI Euro Corporate High Yield Sustainable BB+ SRI Bond Index	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	12.8	16.0	14.1	64.1	100.0	100.0	6.6	23.9	25.2	19	100.0	100.0	0.0	100.0	100.0
I35047	Bloomberg MSCI US Corporate High Yield Sustainable BB+ SRI Bond Index	4.5	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	12.8	11.6	10.6	44.4	100.0	100.0	8.4	29.2	28.9	8	100.0	100.0	0.0	100.0	100.0
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	6.4	86.9	82.9	0	21.5	58.6	0.0	99.0	86.7	0.0	100.0	100.0	20.6	3.6	8.9	10.4	99.0	86.7	5.1	3.3	11.1	987	20.4	54.8	0.0	99.0	86.7
I35121	Bloomberg MSCI 1-3 year US Corporate Custom SRI Index	4.8	100.0	100.0	0	98.5	97.0	0.0	100.0	100.0	0.1	100.0	100.0	24.6	21.4	16.7	54.7	100.0	100.0	5.4	23.6	29.5	105	98.5	97.0	0.0	100.0	100.0
I35138	Bloomberg MSCI Euro Green Bond 5% capped Index	5.1	100.0	100.0	0	94.0	91.6	0.0	100.0	100.0	0.0	100.0	100.0	21.9	17.9	15.9	65.1	100.0	100.0	2.6	21.9	19.9	44	93.8	91.3	0.0	100.0	100.0
I35197	Bloomberg MSCI Euro Corporate Green Bond 5% Capped Index	5.1	100.0	100.0	0	94.0	91.6	0.0	100.0	100.0	0.0	100.0	100.0	21.9	17.9	15.9	65.1	100.0	100.0	2.6	21.9	19.9	44	93.8	91.3	0.0	100.0	100.0
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.6	100.0	100.0	9.1	10.6	10.1	48.4	100.0	100.0	6.1	26.5	24.3	21	100.0	100.0	0.0	100.0	100.0
I35242	Bloomberg MSCI Euro Corporate SRI 0-5 Year PAB	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.5	25.5	24.0	65.5	100.0	100.0	4.3	21.7	20.9	189	99.9	99.8	0.0	100.0	100.0
I35259	MSCI Euro Corporate High Yield SRI Sustainable	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	12.7	16.8	15.3	66.1	100.0	100.0	6.5	25.5	26.6	19	100.0	100.0	0.0	100.0	100.0
I35279	MSCI US Corporate High Yield SRI Sustainable	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	12.6	11.5	10.2	49.0	100.0	100.0	6.0	29.4	30.6	2	100.0	100.0	0.0	100.0	100.0
I35284	Bloomberg MSCI Global Agg AAA-AA ex CHF ex MBS Sustainability BBB+ Index	6.9	97.9	65.2	0	15.3	40.9	0.0	97.9	65.1	0.0	100.0	100.0	11.8	1.8	5.5	6.2	97.9	65.1	4.6	1.4	5.1	194	14.0	36.7	0.0	97.9	65.1
I35285	Bloomberg MSCI Global Agg AAA-AA 10+ ex CHF ex MBS Sustainability BBB+ Index	7.2	99.6	94.5	0	8.3	42.7	0.0	99.6	94.4	0.0	100.0	100.0	9.1	2.2	11.0	3.9	99.6	94.4	6.4	1.6	10.1	60	7.9	39.8	0.0	99.6	94.4
I35287	Bloomberg MSCI Global Corporate G32 C19 ESG Index	4.9	100.0	100.0	135	96.6	93.8	0.0	100.0	100.0	0.2	100.0	100.0	20.9	20.5	16.3	56.5	100.0	100.0	4.6	27.6	30.9	1137	96.5	93.5	0.0	100.0	100.0
I35303	Bloomberg MSCI US High Yield SRI	4.4	100.0	100.0	0	81.6	79.0	0.0	100.0	100.0	0.0	100.0	100.0	12.9	8.0	7.4	32.8	100.0	100.0	8.1	21.0	20.6	28	81.6	79.1	0.0	100.0	100.0
I35304	Bloomberg MSCI US High Yield Sustainability	4.6	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.5	100.0	100.0	11.6	11.4	10.1	43.4	100.0	100.0	8.1	33.4							

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon <sup>3</sup>			Tobacco <sup>4</sup>			Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance		
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I35551	Bloomberg MSCI USD Liquid Corporate ESG Weighted SRI	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.9	27.1	21.9	55.4	100.0	100.0	6.0	24.0	28.9	291	100.0	100.0	0.0	100.0	100.0
I35552	Bloomberg MSCI Euro Liquid Corporate ESG Weighted SRI	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.8	27.4	24.2	66.3	100.0	100.0	3.8	21.7	23.4	331	99.9	99.7	0.0	100.0	100.0
I35570	MSCI Euro Corporate ESG Sustainability SRI	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.0	26.2	24.4	66.2	100.0	100.0	3.8	21.7	24.7	341	99.8	99.6	0.0	100.0	100.0
I35571	MSCI US Corporate ESG Sustainability SRI	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	22.0	21.5	15.9	54.8	100.0	100.0	5.8	30.1	37.7	484	100.0	100.0	0.0	100.0	100.0
I35617	MSCI USD/EUR Green Bond Govt Issuer Capped	7.2	100.0	100.0	0	38.0	67.2	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	2.0	100.0	100.0	0.0	0.0	0.0	0	32.8	51.4	0.0	100.0	100.0
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	6.0	100.0	100.0	0	66.3	88.7	0.0	100.0	100.0	0.0	100.0	100.0	21.2	6.2	8.7	38.7	100.0	100.0	3.3	12.7	15.7	49	62.6	83.1	0.0	100.0	100.0
I35631	Bloomberg MSCI Global Green Bond SRI including Nuclear Power Index	6.0	99.9	99.8	0	66.8	83.4	0.0	99.9	99.8	0.0	100.0	100.0	20.6	5.2	6.7	34.1	99.9	99.8	3.8	11.3	14.2	95	63.4	79.1	0.0	99.9	99.8
I35633	MSCI Sterling Liquid Corporates Sustainable	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	24.6	42.4	41.7	64.3	100.0	100.0	6.2	13.1	13.9	36	100.0	100.0	0.0	100.0	100.0
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	12.9	11.6	10.7	45.0	100.0	100.0	7.2	23.8	23.9	8	100.0	100.0	0.0	100.0	100.0
I35653	Bloomberg MSCI US Corporate SRI Select Index	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.3	24.4	20.4	56.3	100.0	100.0	6.3	20.5	24.9	291	100.0	100.0	0.0	100.0	100.0
I35689	Bloomberg MSCI Euro Green Bond Treasury and Government-Related Index	6.8	100.0	100.0	0	46.5	75.7	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	21.1	100.0	100.0	4.5	7.9	12.0	4	41.4	64.7	0.0	100.0	100.0
I35745	Bloomberg MSCI Global Green Bond ex United States Index	6.0	100.0	100.0	0	64.5	82.2	0.0	100.0	100.0	0.0	100.0	100.0	20.8	5.1	7.1	32.6	100.0	100.0	3.2	9.7	12.1	88	60.9	77.2	0.0	100.0	100.0
I35761	Bloomberg MSCI 50% Euro Corp Sustain 50% Euro Agg 1-5 Sustain	5.6	100.0	100.0	0	70.5	89.8	0.0	100.0	100.0	0.6	100.0	100.0	18.9	17.0	18.9	45.2	100.0	100.0	3.2	16.8	21.4	464	69.5	87.4	0.0	100.0	100.0
I35769	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability ex Subordinated Index	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.8	100.0	100.0	21.8	37.6	35.1	61.8	100.0	100.0	4.7	20.9	20.7	56	100.0	100.0	0.0	100.0	100.0
I35774	Bloomberg MSCI EM Asia Credit SRI	5.1	100.0	100.0	0	61.8	63.6	0.0	100.0	100.0	0.0	100.0	100.0	13.7	1.4	1.5	13.5	100.0	100.0	1.9	10.4	10.7	136	61.7	63.4	0.0	100.0	100.0
I35775	Bloomberg MSCI EM Asia Credit Sustainability	5.4	100.0	100.0	0	74.7	83.8	0.0	100.0	100.0	0.0	100.0	100.0	14.4	1.6	1.8	17.6	100.0	100.0	3.7	20.4	20.7	174	74.4	83.6	0.0	100.0	100.0
I35776	Bloomberg MSCI EM Asia Investment Grade Credit SRI	5.2	100.0	100.0	0	61.6	65.0	0.0	100.0	100.0	0.0	100.0	100.0	15.9	1.1	1.3	13.2	100.0	100.0	1.5	10.2	10.7	128	61.3	64.7	0.0	100.0	100.0
I35777	Bloomberg MSCI EM Asia Investment Grade Credit Sustainability	5.4	100.0	100.0	0	71.3	80.7	0.0	100.0	100.0	0.0	100.0	100.0	15.1	1.5	1.8	16.9	100.0	100.0	1.2	19.5	20.7	164	71.0	80.3	0.0	100.0	100.0
I35778	Bloomberg MSCI EM Asia High Yield Credit SRI	4.6	100.0	100.0	0	63.2	59.2	0.0	100.0	100.0	0.0	100.0	100.0	8.6	2.7	2.0	15.0	100.0	100.0	4.0	11.6	10.7	8	63.4	59.4	0.0	100.0	100.0
I35779	Bloomberg MSCI EM Asia High Yield Credit Sustainability	5.2	100.0	100.0	0	96.6	97.5	0.0	100.0	100.0	0.0	100.0	100.0	11.4	2.3	1.5	22.1	100.0	100.0	15.8	26.3	20.8	10	96.6	97.5	0.0	100.0	100.0
I35780	Bloomberg MSCI EM Asia Corporate SRI	5.1	100.0	100.0	0	91.0	88.1	0.0	100.0	100.0	0.0	100.0	100.0	13.7	3.5	3.3	23.1	100.0	100.0	1.6	22.6	20.7	46	91.1	88.3	0.1	100.0	100.0
I35781	Bloomberg MSCI EM Asia Corporate Sustainability	5.3	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	14.4	3.6	3.4	25.9	100.0	100.0	5.0	29.8	27.1	47	100.0	100.0	0.1	100.0	100.0
I35782	Bloomberg MSCI EM Asia Investment Grade Corporate SRI	5.2	100.0	100.0	0	94.8	93.2	0.0	100.0	100.0	0.0	100.0	100.0	15.9	3.2	3.4	23.9	100.0	100.0	1.5	24.4	23.3	42	94.8	93.2	0.1	100.0	100.0
I35783	Bloomberg MSCI EM Asia Investment Grade Corporate Sustainability	5.4	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	15.1	3.8	4.1	26.2	100.0	100.0	1.6	29.8	29.4	42	100.0	100.0	0.1	100.0	100.0
I35784	Bloomberg MSCI EM Asia High Yield Corporate SRI	4.7	100.0	100.0	0	78.9	78.1	0.0	100.0	100.0	0.0	100.0	100.0	8.6	4.4	3.1	20.5	100.0	100.0	1.6	17.2	15.6	4	79.3	78.6	0.0	100.0	100.0
I35785	Bloomberg MSCI EM Asia High Yield Corporate Sustainability	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	11.4	2.8	1.7	24.7	100.0	100.0	15.5	29.7	21.8	5	100.0	100.0	0.0	100.0	100.0
I35786	Bloomberg MSCI EM Asia Credit ESG Weighted	5.3	100.0	100.0	6	72.1	68.1	0.0	100.0	100.0	0.0	100.0	100.0	14.7	1.1	1.3	16.2	100.0	100.0	2.6	16.0	17.7	184	71.9	68.0	0.1	100.0	100.0
I35787	Bloomberg MSCI EM Asia Investment Grade Credit ESG Weighted	5.4	100.0	100.0	6	70.5	69.1	0.0	100.0	100.0	0.0	100.0	100.0	16.1	1.0	1.2	15.8	100.0	100.0	1.1	15.4	18.5	174	70.3	68.9	0.1	100.0	100.0
I35788	Bloomberg MSCI EM Asia High Yield Credit ESG Weighted	5.1	100.0	100.0	0	81.4	65.1	0.1	100.0	100.0	0.0	100.0	100.0	9.6	1.6	1.7	18.4	100.0	100.0	9.4	19.3	15.4	10	81.5	65.3	0.0	100.0	100.0
I35789	Bloomberg MSCI EM Asia Corporate ESG Weighted	5.3	100.0	100.0	4	95.8	89.5	0.0	100.0	100.0	0.0	100.0	100.0	14.7	2.7	3.0	25.3	100.0	100.0	3.2	26.9	25.0	47	95.9	89.7	0.1	100.0	100.0
I35790	Bloomberg MSCI EM Asia Investment Grade Corporate ESG Weighted	5.4	100.0	100.0	4	97.6	93.8	0.0	100.0	100.0	0.0	100.0	100.0	16.1	2.8	3.3	26.3	100.0	100.0	1.5	27.6	27.0	42	97.6	93.8	0.2	100.0	100.0
I35791	Bloomberg MSCI EM Asia High Yield Corporate ESG Weighted	5.1	100.0	100.0	0	90.8	82.4	0.0	100.0	100.0	0.0	100.0	100.0	9.6	2.3	2.5	22.6	100.0	100.0	8.6	25.0	21.5	5	90.9	82.7	0.0	100.0	100.0
I35792	MSCI EM USD Sovereign IG Sustainable 15+ Year ex China Bond Index	5.8	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	100.0	100.0
I35808	Bloomberg MSCI Global Agg Credit ex Controversial & Nuclear Weapons	5.2	100.0	100.0	134	84.0	86.3	0.0	100.0	100.0	0.9	100.0	100.0	20.6	15.0	13.3	43.3	100.0	100.0	4.6	22.6	26.8	1410	82.8	85.0	0.0	100.0	100.0
I35809	Bloomberg MSCI Global Corporate USD ex Select Controversial Industries Bond Index	4.9	100.0	100.0	52	95.9	93.1	0.1	100.0	100.0	0.2	100.0	100.0	21.1	18.1	13.2	50.9	100.0	100.0	5.2	30.6	34.7	764	95.9	93.1	0.0	100.0	100.0
I35815	Bloomberg MSCI Global High Yield Corporate Ba/B SRI Index	4.4	100.0	100.0	0	82.6	80.9	0.0	100.0	100.0	0.0	100.0	100.0	12.2	9.2	8.8	36.8	100.0	100.0	7.0	22.1	21.4	89	82.6	80.9	0.0	100.0	100.0
I35862	Bloomberg MSCI US Corporate 1-10 Sustainability SRI Index	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	24.3	22.1	16.0	55.2	100.0	100.0	5.6	26.0	33.0	288	100.0	100.0	0.0	100.0	100.0
I35881	MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	12.2	15.6	14.1	60.3	100.0	100.0	7.1	23.3	24.8	10	100.0	100.0	0.0	100.0	100.0
I35896	Bloomberg MSCI Global High Yield ex Controversial and Nuclear Weapons	4.5	100.0	100.0	38	66.7	69.9	0.0	100.0	100.0	0.4	100.0	100.0	12.6	6.9	6.8	28.0	100.0	100.0	5.8	21.8	21.3	162	66.7	70.0	0.0	100.0	100.0
I35897	Bloomberg MSCI Global Aggregate ex Controversial and Nuclear Weapons	6.4	87.9	85.3	134	27.5	64.1	0.0	99.1	88.6	0.2	100.0	100.0	20.4	3.8	8.9	11.7	99.1	88.6	4.6	5.4	17.2	1580	26.4	60.7	0.0	99.1	88.6
I35900	MSCI Euro High Yield Liquid Corporate ESG Weighted SRI Bond	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.4	18.3	14.3	68.6	100.0	100.0	6.3	24.6	25.2	19	100.0	100.0	0.0	100.0	100.0
I35935	MSCI Global Corporate Float-Adjusted Bond Screened Index	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	21.3	23.5	20.0	58.4	100.0	100.0	5.5	21.4	24.8	722	99.8	99.6	0.0	100.0	100.0
I35936	MSCI Global Corporate Float-Adjusted Liquid Bond Screened Index	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	22.0	25.5	23.5	59.6	100.0	100.0	5.4	19.3	21.9	612	99.9	99.8	0.0	100.0	100.0
I35945	MSCI US Corporate BBB Senior SRI Sustainable BB+ 15+ ex China 15% Sector Capped	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0															

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon <sup>3</sup>			Tobacco <sup>4</sup>			Gender Pay Gap Ratio			Female-to-Male Directors		Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance			
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I36100	MSCI USD Corporate and Agency Green Bond	5.0	100.0	100.0	0	94.3	97.2	0.0	100.0	100.0	0.0	100.0	100.0	16.8	5.1	5.2	43.4	100.0	100.0	5.8	16.1	17.5	37	92.9	96.4	0.0	100.0	100.0
I36101	MSCI EUR Corporate and Agency Green Bond	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	21.9	14.2	13.3	78.0	100.0	100.0	3.2	28.7	25.2	48	98.5	98.5	0.0	100.0	100.0
I36109	Bloomberg MSCI HY Sustainability Custom Blend	4.6	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.9	100.0	100.0	12.7	15.1	12.5	51.2	100.0	100.0	7.3	30.6	31.9	60	100.0	100.0	0.0	100.0	100.0
I36193	MSCI EM Pan-Euro Aggregate ESG-Weighted	5.6	100.0	100.0	6	32.3	31.1	0.0	100.0	100.0	0.0	100.0	100.0	19.5	5.9	4.0	7.9	100.0	100.0	1.1	8.6	7.7	17	32.3	31.1	0.0	100.0	100.0
I36194	MSCI EM Pan-Euro Aggregate Government-Related ESG-Weighted	5.9	100.0	100.0	6	15.8	16.7	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	1.8	100.0	100.0	0.7	1.7	3.3	10	15.8	16.7	0.0	100.0	100.0
I36195	MSCI EM Pan-Euro Aggregate Corporate ESG-Weighted	5.0	100.0	100.0	0	95.8	89.8	0.0	100.0	100.0	0.0	100.0	100.0	19.5	28.5	20.3	31.4	100.0	100.0	1.2	35.2	25.4	1	95.8	89.8	0.0	100.0	100.0
I36196	MSCI EM Pan-Euro Aggregate Investment Grade ESG-Weighted	6.0	100.0	100.0	0	31.9	31.8	0.0	100.0	100.0	0.0	100.0	100.0	19.7	6.6	4.5	6.9	100.0	100.0	2.0	4.8	4.0	4	31.9	31.8	0.0	100.0	100.0
I36197	MSCI EM Pan-Euro Aggregate High Yield ESG-Weighted	4.1	100.0	100.0	1	34.1	28.9	0.0	100.0	100.0	0.0	100.0	100.0	17.2	2.1	2.6	12.7	100.0	100.0	0.3	27.1	18.4	13	34.1	28.9	0.0	100.0	100.0
I36201	MSCI EM USD Aggregate SRI	5.2	100.0	100.0	0	35.0	48.1	0.0	100.0	100.0	0.0	100.0	100.0	10.3	2.0	2.7	7.4	100.0	100.0	1.9	7.8	10.5	115	34.9	47.8	0.0	100.0	100.0
I36202	MSCI EM USD Aggregate Government-Related SRI	5.2	100.0	100.0	0	19.2	28.8	0.0	100.0	100.0	0.0	100.0	100.0	6.5	0.4	0.5	2.9	100.0	100.0	1.9	2.0	3.0	58	19.0	28.5	0.0	100.0	100.0
I36203	MSCI EM USD Aggregate Corporate SRI	5.0	100.0	100.0	0	83.3	84.3	0.0	100.0	100.0	0.0	100.0	100.0	10.9	7.1	6.9	21.1	100.0	100.0	1.9	25.2	24.8	57	83.3	84.3	0.0	100.0	100.0
I36204	MSCI EM USD Aggregate Investment Grade SRI	5.3	100.0	100.0	0	41.6	57.8	0.0	100.0	100.0	0.0	100.0	100.0	10.6	2.8	3.9	8.6	100.0	100.0	1.9	8.2	11.9	89	41.4	57.4	0.0	100.0	100.0
I36205	MSCI EM USD Aggregate High Yield SRI	4.8	100.0	100.0	0	22.8	31.7	0.0	100.0	100.0	0.0	100.0	100.0	7.6	0.6	0.8	5.1	100.0	100.0	1.7	7.0	8.3	26	22.8	31.7	0.0	100.0	100.0
I36206	MSCI EM USD Aggregate Sustainability	5.4	100.0	100.0	0	42.0	59.2	0.0	100.0	100.0	0.0	100.0	100.0	12.5	2.3	3.6	9.4	100.0	100.0	1.3	14.4	18.4	166	42.0	59.2	0.0	100.0	100.0
I36207	MSCI EM USD Aggregate Government-Related Sustainability	5.5	100.0	100.0	0	24.4	37.2	0.0	100.0	100.0	0.0	100.0	100.0	6.5	0.4	0.7	4.0	100.0	100.0	0.5	8.1	10.1	109	24.4	37.2	0.0	100.0	100.0
I36208	MSCI EM USD Aggregate Corporate Sustainability	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.4	8.4	9.1	27.2	100.0	100.0	2.0	35.0	33.7	57	100.0	100.0	0.0	100.0	100.0
I36209	MSCI EM USD Aggregate Investment Grade Sustainability	5.5	100.0	100.0	0	46.5	65.5	0.0	100.0	100.0	0.0	100.0	100.0	10.9	2.7	4.4	10.0	100.0	100.0	1.3	14.2	18.5	118	46.5	65.5	0.0	100.0	100.0
I36210	MSCI EM USD Aggregate High Yield Sustainability	5.1	100.0	100.0	0	32.3	46.3	0.0	100.0	100.0	0.0	100.0	100.0	18.8	1.4	1.9	8.2	100.0	100.0	1.4	14.8	18.1	48	32.3	46.3	0.0	100.0	100.0
I36211	MSCI EM USD Aggregate ESG-Weighted	5.3	100.0	100.0	37	51.6	54.5	0.0	100.0	100.0	0.0	100.0	100.0	15.6	2.9	2.7	12.0	100.0	100.0	1.4	17.2	17.8	208	51.6	54.3	0.0	100.0	100.0
I36212	MSCI EM USD Aggregate Government-Related ESG-Weighted	5.3	100.0	100.0	30	33.9	38.8	0.0	100.0	100.0	0.0	100.0	100.0	6.5	0.2	0.4	6.3	100.0	100.0	0.6	9.2	12.2	146	33.8	38.5	0.0	100.0	100.0
I36213	MSCI EM USD Aggregate Corporate ESG-Weighted	5.2	100.0	100.0	7	92.1	86.0	0.0	100.0	100.0	0.0	100.0	100.0	16.2	8.9	7.4	24.9	100.0	100.0	1.9	35.4	29.2	62	92.1	86.0	0.0	100.0	100.0
I36214	MSCI EM USD Aggregate Investment Grade ESG-Weighted	5.4	100.0	100.0	9	55.1	62.4	0.0	100.0	100.0	0.0	100.0	100.0	13.1	3.4	3.6	11.7	100.0	100.0	1.4	14.6	18.3	132	55.0	62.1	0.0	100.0	100.0
I36215	MSCI EM USD Aggregate High Yield ESG-Weighted	5.0	100.0	100.0	28	44.1	41.0	0.0	100.0	100.0	0.0	100.0	100.0	26.6	1.7	1.2	12.6	100.0	100.0	1.4	22.9	17.0	76	44.1	41.0	0.0	100.0	100.0
I36218	MSCI Australia Corporate ESG BB+ Sustainability	4.6	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.0	17.6	18.3	66.6	100.0	100.0	5.5	38.5	37.3	1	100.0	100.0	0.0	100.0	100.0
I36220	MSCI EM Pan-Euro Aggregate SRI	5.7	100.0	100.0	0	18.9	26.4	0.0	100.0	100.0	0.0	100.0	100.0	19.2	2.7	4.3	4.1	100.0	100.0	1.1	4.1	4.7	10	18.9	26.4	0.0	100.0	100.0
I36221	MSCI EM Pan-Euro Aggregate Government-Related SRI	5.9	100.0	100.0	0	7.8	10.8	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	3.4	0.4	0.4	3	7.8	10.8	0.0	100.0	100.0
I36222	MSCI EM Pan-Euro Aggregate Corporate SRI	4.8	100.0	100.0	0	91.4	90.7	0.0	100.0	100.0	0.0	100.0	100.0	19.2	20.0	22.2	31.4	100.0	100.0	0.9	28.1	22.2	1	91.4	90.7	0.0	100.0	100.0
I36223	MSCI EM Pan-Euro Aggregate Investment Grade SRI	6.0	100.0	100.0	0	19.1	28.4	0.0	100.0	100.0	0.0	100.0	100.0	19.4	3.0	4.7	3.8	100.0	100.0	2.4	2.0	2.8	3	19.1	28.4	0.0	100.0	100.0
I36224	MSCI EM Pan-Euro Aggregate High Yield SRI	4.4	100.0	100.0	0	18.3	19.7	0.0	100.0	100.0	0.0	100.0	100.0	17.2	1.1	3.0	5.7	100.0	100.0	0.3	13.0	10.6	1	18.3	19.7	0.0	100.0	100.0
I36225	MSCI EM Pan-Euro Aggregate Sustainability	5.8	100.0	100.0	0	19.2	27.9	0.0	100.0	100.0	0.0	100.0	100.0	19.2	2.9	4.9	4.4	100.0	100.0	0.9	4.7	6.1	10	19.2	27.9	0.0	100.0	100.0
I36226	MSCI EM Pan-Euro Aggregate Government-Related Sustainability	6.0	100.0	100.0	0	7.3	10.6	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	-0.2	100.0	100.0	0.0	0.0	0.0	3	7.3	10.6	0.0	100.0	100.0
I36227	MSCI EM Pan-Euro Aggregate Corporate Sustainability	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.2	22.2	25.0	35.7	100.0	100.0	0.9	36.1	31.3	1	100.0	100.0	0.0	100.0	100.0
I36228	MSCI EM Pan-Euro Aggregate Investment Grade Sustainability	6.1	100.0	100.0	0	18.7	28.7	0.0	100.0	100.0	0.0	100.0	100.0	19.4	3.2	5.1	3.9	100.0	100.0	1.8	2.3	3.6	3	18.7	28.7	0.0	100.0	100.0
I36229	MSCI EM Pan-Euro Aggregate High Yield Sustainability	4.5	100.0	100.0	0	21.7	25.0	0.0	100.0	100.0	0.0	100.0	100.0	17.2	1.3	3.8	6.9	100.0	100.0	0.3	16.5	15.4	1	21.7	25.0	0.0	100.0	100.0
I36233	MSCI EM Local Currency Government ESG-Weighted	6.6	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	100.0	100.0
I36243	Bloomberg MSCI US Aggregate ex-Fossil Fuel Reserves Index	6.0	70.4	67.4	16	25.7	56.9	0.3	97.8	74.7	0.3	100.0	100.0	22.4	4.4	7.4	12.3	97.8	74.7	5.9	7.1	19.9	573	25.2	55.6	0.0	97.8	74.7
I36244	MSCI Global Treasury ESG Weighted Bond Index	7.7	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	100.0	100.0

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I29530	Bloomberg MSCI US Corporate SRI Index	5.7	100.0	100.0	82.7	94.4	89.7	34.0	80.1	74.7
I29531	Bloomberg MSCI US Credit SRI Index	5.8	100.0	100.0	82.8	79.8	79.4	34.1	67.8	66.2
I29532	Bloomberg MSCI US Aggregate SRI Index	5.7	69.6	64.8	82.1	21.4	49.2	34.0	18.3	41.5
I29533	Bloomberg MSCI US Aggregate SRI Index: Sector Neutral	5.7	70.8	64.8	82.2	24.1	49.2	34.0	20.6	41.5
I29534	Bloomberg MSCI US Corporate Sustainability Index	5.9	100.0	100.0	83.5	95.3	91.7	33.9	81.4	78.4
I29536	Bloomberg MSCI US Government/Credit Sustainability Index	5.7	100.0	100.0	83.7	32.1	83.4	34.1	27.5	71.5
I29537	Bloomberg MSCI US Aggregate Sustainability Index	5.7	69.3	63.5	83.7	22.2	52.9	34.1	19.1	45.4
I29538	Bloomberg MSCI US Aggregate Sustainability Index: Sector Neutral Class 1	5.7	70.8	63.5	83.8	24.1	52.9	34.2	20.7	45.4
I29539	Bloomberg MSCI US Corporate ESG Weighted Index: Sector Neutral	5.9	100.0	100.0	83.1	94.8	87.4	33.8	80.2	72.7
I29540	Bloomberg MSCI US Credit ESG Weighted Index: Sector Neutral	6.0	100.0	100.0	83.1	82.0	79.1	33.9	69.3	65.7
I29541	Bloomberg MSCI US Government/Credit ESG Weighted Index: Sector Neutral	5.7	100.0	100.0	83.2	34.3	76.2	34.1	29.2	63.9
I29542	Bloomberg MSCI US Aggregate ESG Weighted Index: Sector Neutral Class 1	5.7	70.8	68.6	83.2	24.4	52.2	34.1	20.7	43.8
I29543	Bloomberg MSCI Euro Corporate SRI Index	6.0	100.0	100.0	83.8	92.5	91.1	39.3	70.1	65.9
I29544	Bloomberg MSCI Euro Aggregate SRI Index: Sector Neutral Class 1	6.8	100.0	100.0	83.8	27.0	64.8	39.4	19.5	45.0
I29545	Bloomberg MSCI Sterling Corporate SRI Index	6.2	100.0	100.0	80.2	85.7	81.0	38.8	56.1	47.7
I29546	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	6.7	99.2	96.2	79.7	18.3	65.0	39.8	12.0	39.0
I29547	Bloomberg MSCI Euro Corporate Sustainability Index	6.0	100.0	100.0	84.0	97.2	97.5	39.4	70.9	68.4
I29548	Bloomberg MSCI Euro Covered Sustainability Index	6.3	100.0	100.0	84.4	90.7	91.2	37.4	48.5	46.9
I29549	Bloomberg MSCI Euro Aggregate Sustainability Index	6.9	100.0	100.0	84.1	27.3	73.1	39.7	19.4	50.0
I29550	Bloomberg MSCI Euro Aggregate Sustainability Index: Sector Neutral Class 1	6.9	100.0	100.0	84.1	28.8	73.1	39.7	20.4	50.0
I29551	Bloomberg MSCI Sterling Corporate Sustainability Index	6.2	100.0	100.0	80.2	92.7	90.6	39.2	57.6	51.5
I29552	Bloomberg MSCI Sterling Aggregate Sustainability Index	6.7	99.1	95.8	79.9	18.3	73.2	40.4	11.6	43.0
I29553	Bloomberg MSCI Sterling Aggregate ESG Sustainability Index: Sector Neutral Class 1	6.7	99.2	95.8	79.9	20.1	73.2	40.4	12.8	43.0
I29554	Bloomberg MSCI Euro Corporate ESG Weighted Index: Sector Neutral	6.0	100.0	100.0	83.4	95.9	92.3	39.2	68.3	63.4
I29555	Bloomberg MSCI Euro Aggregate ESG Weighted Index: Sector Neutral Class 1	6.9	100.0	100.0	83.5	28.6	67.2	39.6	20.0	45.7
I29556	Bloomberg MSCI Sterling Corporate ESG Weighted Index: Sector Neutral	6.3	100.0	100.0	80.8	89.3	82.1	39.0	56.2	45.1
I29557	Bloomberg MSCI Sterling Aggregate ESG Weighted Index: Sector Neutral Class 1	6.7	99.3	96.4	80.0	19.5	66.8	40.1	12.3	38.7
I29558	Bloomberg MSCI US Intermediate Corporate SRI Index	5.7	100.0	100.0	82.3	96.5	94.1	34.2	79.4	74.0
I29559	Bloomberg MSCI US Long Corporate SRI Index	5.7	100.0	100.0	83.7	90.0	81.4	33.6	81.7	76.0
I29560	Bloomberg MSCI US Intermediate Credit SRI Index	5.9	100.0	100.0	82.3	81.0	84.9	34.3	66.8	66.8
I29561	Bloomberg MSCI US Long Credit SRI Index	5.6	100.0	100.0	83.7	77.0	69.7	33.6	69.9	65.1
I29562	Bloomberg MSCI US Government/Credit SRI Index	5.7	100.0	100.0	82.1	30.7	75.9	34.0	26.3	64.0
I29563	Bloomberg MSCI US Long Government/Credit SRI Index	5.6	100.0	100.0	83.6	37.2	67.7	33.6	33.8	63.3
I29565	Bloomberg MSCI US Credit SRI+ESG Index	5.9	100.0	100.0	82.8	79.7	79.3	34.1	67.8	66.3
I29566	Bloomberg MSCI US Government/Credit SRI+ESG Index	5.7	100.0	100.0	82.1	30.6	75.8	34.0	26.2	64.0
I29567	Bloomberg MSCI US Corporate Ex Predatory Lending Index	5.7	100.0	100.0	83.1	94.3	89.5	34.1	80.0	74.7
I29568	Bloomberg MSCI US Corporate Ex Controversial Weapons Index	5.7	100.0	100.0	82.7	94.4	89.7	34.0	80.1	74.7
I29569	Bloomberg MSCI US Corporate Catholic Values Index	5.9	100.0	100.0	82.7	92.7	87.7	33.5	76.2	72.6
I29611	Bloomberg MSCI US Intermediate Corporate ESG Sustainability Index	5.9	100.0	100.0	83.2	97.4	95.6	34.1	80.9	77.1
I29612	Bloomberg MSCI US Long Corporate ESG Sustainability Index	5.9	100.0	100.0	84.0	91.2	84.9	33.6	82.5	80.7
I29613	Bloomberg MSCI US Credit Sustainability Index	6.0	100.0	100.0	83.5	85.0	86.6	34.0	72.7	74.1
I29614	Bloomberg MSCI US Intermediate Aggregate ESG Sustainability Index	5.7	94.7	59.3	83.4	27.4	50.4	34.4	22.9	40.8
I29615	Bloomberg MSCI US Long Aggregate ESG Sustainability Index	5.7	37.6	73.2	84.2	15.8	58.8	33.6	14.3	55.9
I29616	Bloomberg MSCI US Corporate Sustainability BB+ Index	5.8	100.0	100.0	82.9	95.6	92.2	33.8	79.1	76.3
I29617	Bloomberg MSCI US Aggregate ESG BB+ Sustainability Index	5.7	71.8	89.6	82.4	24.5	75.2	33.8	20.4	62.9
I29689	Bloomberg MSCI US Corporate Sustainability Index: Sector Neutral	5.9	100.0	100.0	83.5	95.5	91.7	34.0	81.5	78.4
I29690	Bloomberg MSCI US Credit Sustainability Index: Sector Neutral	6.1	100.0	100.0	83.5	82.7	86.6	34.0	70.7	74.1
I29691	Bloomberg MSCI US Government/Credit Sustainability Index: Sector Neutral	5.8	100.0	100.0	83.8	34.3	83.4	34.3	29.5	71.5
I29692	Bloomberg MSCI US Aggregate Sustainability Index: Sector Neutral Class 2	5.8	70.8	63.5	83.8	24.3	52.9	34.3	20.9	45.4
I29693	Bloomberg MSCI US Corporate ESG Weighted Index	5.9	100.0	100.0	83.1	95.2	87.4	33.8	80.2	72.7
I29694	Bloomberg MSCI US Intermediate Corporate ESG Weighted Index	5.9	100.0	100.0	82.7	97.1	92.9	33.9	80.0	72.6
I29695	Bloomberg MSCI US Long Corporate ESG Weighted Index	5.9	100.0	100.0	83.7	91.3	78.4	33.8	80.6	72.7
I29696	Bloomberg MSCI US Credit ESG Weighted Index	6.0	100.0	100.0	83.1	84.9	79.1	33.9	71.6	65.7
I29697	Bloomberg MSCI US Government/Credit ESG Weighted Index	5.7	100.0	100.0	83.2	37.8	76.2	34.0	32.1	63.9
I29698	Bloomberg MSCI US Aggregate ESG Weighted Index	5.7	79.2	68.6	83.2	30.0	52.2	34.0	25.4	43.8
I29699	Bloomberg MSCI US Intermediate Aggregate ESG Weighted Index	5.7	96.8	64.1	82.8	33.5	51.8	34.2	27.8	41.2
I29700	Bloomberg MSCI US Long Aggregate ESG Weighted Index	5.7	51.4	78.1	83.8	24.4	53.3	33.8	21.6	49.3
I29701	Bloomberg MSCI US Aggregate ESG Weighted Index: Sector Neutral Class 2	5.7	70.8	68.6	83.2	24.3	52.2	34.1	20.7	43.8
I29702	Bloomberg MSCI Euro Aggregate SRI Index: Sector Neutral Class 1	6.9	100.0	100.0	83.9	27.0	64.5	39.4	19.8	45.3
I29703	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	6.7	99.2	96.1	79.8	18.3	64.6	39.8	12.1	39.4
I29704	Bloomberg MSCI Euro Corporate Sustainability Index: Sector Neutral	6.0	100.0	100.0	84.0	97.3	97.5	39.4	70.7	68.4
I29705	Bloomberg MSCI Euro Aggregate Sustainability Index: Sector Neutral Class 2	6.9	100.0	100.0	84.1	28.9	73.1	39.7	20.5	50.0



# ESG Fixed Income Benchmark Regulation Disclosure Report

## Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I29706	Bloomberg MSCI Sterling Corporate Sustainability Index: Sector Neutral	6.2	100.0	100.0	80.3	93.0	90.6	39.2	58.5	51.5
I29708	Bloomberg MSCI Euro Corporate ESG Weighted Index	6.0	100.0	100.0	83.5	95.9	92.3	39.3	68.4	63.4
I29709	Bloomberg MSCI Euro Intermediate Corporate ESG Weighted Index	6.0	100.0	100.0	83.4	95.6	91.8	39.4	68.3	63.2
I29710	Bloomberg MSCI Euro Long Corporate ESG Weighted Index	6.0	100.0	100.0	84.0	99.1	98.1	38.0	69.7	65.9
I29712	Bloomberg MSCI Euro Aggregate ESG Weighted Index	6.9	100.0	100.0	83.5	32.7	67.2	39.5	22.8	45.7
I29713	Bloomberg MSCI Euro Intermediate Aggregate ESG Weighted Index	6.8	100.0	100.0	83.5	37.3	70.5	39.4	25.8	47.7
I29714	Bloomberg MSCI Euro Long Aggregate ESG Weighted Index	7.1	100.0	99.9	83.7	14.3	46.1	40.6	10.8	32.5
I29715	Bloomberg MSCI Euro Aggregate ESG Weighted Index: Sector Neutral Class 2	6.9	100.0	100.0	83.5	28.4	67.2	39.5	19.9	45.7
I29716	Bloomberg MSCI Sterling Corporate ESG Weighted Index	6.3	100.0	100.0	80.7	88.8	82.1	39.0	55.0	45.1
I29717	Bloomberg MSCI Sterling Intermediate Corporate ESG Weighted Index	6.3	100.0	100.0	80.8	89.5	85.6	39.6	61.0	53.1
I29718	Bloomberg MSCI Sterling Long Corporate ESG Weighted Index	6.3	100.0	100.0	80.6	87.0	75.8	37.1	41.5	30.7
I29719	Bloomberg MSCI Sterling Aggregate ESG Weighted Index	6.7	99.5	96.4	80.0	20.8	66.8	40.0	13.1	38.7
I29720	Bloomberg MSCI Sterling Aggregate ESG Weighted Index: Sector Neutral Class 2	6.7	99.2	96.4	80.1	19.5	66.8	40.1	12.5	38.7
I29721	Bloomberg MSCI Euro Intermediate Corporate SRI Index	6.0	100.0	100.0	83.8	92.2	90.7	39.4	70.3	65.9
I29722	Bloomberg MSCI Euro Long Corporate SRI Index	6.0	100.0	100.0	83.7	97.5	97.6	37.3	67.5	66.0
I29723	Bloomberg MSCI Euro Corporate SRI+ESG Index	6.0	100.0	100.0	83.8	92.5	91.1	39.3	70.1	65.9
I29724	Bloomberg MSCI Euro Corporate Ex Predatory Lending Index	5.9	100.0	100.0	83.9	92.5	91.1	39.3	68.2	64.7
I29725	Bloomberg MSCI Euro Corporate Ex Controversial Weapons Index	5.9	100.0	100.0	83.6	92.7	91.3	39.3	68.6	64.8
I29726	Bloomberg MSCI Euro Corporate Catholic Values Index	5.9	100.0	100.0	83.5	93.0	91.7	39.8	66.4	63.1
I29727	Bloomberg MSCI Sterling Intermediate Corporate SRI Index	6.2	100.0	100.0	80.7	88.1	84.4	39.6	63.5	56.6
I29728	Bloomberg MSCI Sterling Long Corporate SRI Index	6.2	100.0	100.0	79.0	80.4	74.8	35.9	39.7	31.5
I29729	Bloomberg MSCI Sterling Corporate SRI Ex CCC	6.2	100.0	100.0	80.2	85.7	81.0	38.8	56.1	47.7
I29730	Bloomberg MSCI Sterling Corp SRI Ex Predatory Lending Index	6.1	100.0	100.0	80.4	85.5	80.9	38.7	55.1	46.6
I29731	Bloomberg MSCI Sterling Corp SRI Ex Controversial Weapons Index	6.1	100.0	100.0	80.1	85.9	81.2	38.8	55.5	47.0
I29732	Bloomberg MSCI Sterling Corporate Catholic Values Index	6.2	100.0	100.0	80.8	86.3	81.3	39.3	52.0	44.4
I29733	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	6.0	100.0	100.0	84.0	97.1	97.3	39.6	71.0	68.5
I29734	Bloomberg MSCI Euro Long Corporate Sustainability Index	6.0	100.0	100.0	83.9	99.7	99.6	37.0	69.8	68.2
I29735	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	6.8	100.0	100.0	84.1	31.7	76.8	39.6	22.4	52.3
I29736	Bloomberg MSCI Euro Long Corporate Sustainability Index	7.0	100.0	99.9	83.9	10.8	49.4	41.0	8.2	35.1
I29737	Bloomberg MSCI Euro Corporate ESG BB+ Sustainability Index	6.0	100.0	100.0	83.8	97.3	97.5	39.2	70.8	68.1
I29738	Bloomberg MSCI Euro Aggregate Sustainability BB+ Index	6.8	100.0	100.0	83.8	27.7	73.0	39.4	19.7	50.0
I29739	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	6.2	100.0	100.0	80.5	92.7	91.1	39.9	63.7	58.8
I29740	Bloomberg MSCI Sterling Long Corporate Sustainability Index	6.2	100.0	100.0	79.6	92.7	89.6	37.0	43.6	36.9
I29741	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	6.7	99.4	97.4	80.5	22.1	73.6	40.7	15.1	48.2
I29742	Bloomberg MSCI Sterling Long Corporate Sustainability Index	6.7	98.7	92.6	78.5	13.2	72.4	39.3	6.8	32.2
I29743	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability Index	6.2	100.0	100.0	80.3	93.0	91.0	38.9	57.2	51.1
I29744	Bloomberg MSCI Sterling Aggregate Sustainability BB+ Index	6.7	100.0	100.0	79.7	19.2	76.9	40.2	12.1	44.9
I29746	Bloomberg MSCI Global Corporate SRI Index	5.8	100.0	100.0	82.3	91.4	86.7	35.7	71.6	64.2
I29747	Bloomberg MSCI Global Intermediate Corporate SRI Index	5.9	100.0	100.0	82.0	92.6	89.4	36.2	71.0	64.1
I29748	Bloomberg MSCI Global Long Corporate SRI Index	5.8	100.0	100.0	83.1	87.1	78.8	34.0	73.8	64.6
I29749	Bloomberg MSCI Global Corp SRI Ex CCC	5.8	100.0	100.0	82.3	91.3	86.7	35.7	71.7	64.2
I29752	Bloomberg MSCI Global Corporate Catholic Values Index	5.9	100.0	100.0	82.0	90.6	86.1	35.5	67.9	62.3
I29753	Bloomberg MSCI Global Corporate Sustainability Index	6.0	100.0	100.0	82.8	95.5	93.2	35.7	74.5	70.0
I29754	Bloomberg MSCI Global Intermediate Corporate Sustainability Index	6.0	100.0	100.0	82.7	96.7	95.5	36.2	73.8	69.2
I29755	Bloomberg MSCI Global Long Corporate Sustainability Index	5.9	100.0	100.0	83.3	91.7	86.6	33.9	76.7	72.4
I29756	Bloomberg MSCI Global Aggregate Sustainability Index	6.5	86.0	82.5	83.0	21.5	60.2	35.6	16.4	44.7
I29757	Bloomberg MSCI Global Intermediate Corporate Sustainability Index	6.5	97.9	82.1	83.0	26.1	61.4	36.0	19.3	43.9
I29758	Bloomberg MSCI Global Long Corporate Sustainability Index	6.6	63.9	83.6	83.2	13.0	56.4	34.2	10.9	47.0
I29762	Bloomberg MSCI Global Corporate ESG Weighted Index	6.0	100.0	100.0	82.4	94.0	86.4	35.4	72.0	62.9
I29763	Bloomberg MSCI Global Intermediate Corporate ESG Weighted Index	6.0	100.0	100.0	82.2	95.2	89.6	35.9	71.2	62.6
I29764	Bloomberg MSCI Global Long Corporate ESG Weighted Index	5.9	100.0	100.0	83.1	90.5	77.5	34.2	74.5	63.5
I29765	Bloomberg MSCI Global Corporate ESG Weighted Index: Sector Neutral	6.0	100.0	100.0	82.4	93.9	86.4	35.5	72.0	62.9
I29766	Bloomberg MSCI Global Aggregate ESG Weighted Index	6.3	91.3	85.6	82.4	25.5	56.0	35.3	19.1	40.7
I29769	Bloomberg MSCI Global Corp ESG Weighted Ex CCC Ex Red	6.0	100.0	100.0	82.4	94.0	86.2	35.5	72.3	63.4
I29770	Bloomberg MSCI Global Corp ESG Weighted Ex CCC Ex Red Index: Sector Neutral	6.0	100.0	100.0	82.4	93.9	86.2	35.5	72.3	63.4
I29771	Bloomberg MSCI Global Aggregate ESG Weighted Ex CCC Ex Red Index	6.3	91.3	85.4	82.4	25.3	55.6	35.3	19.1	40.8
I29783	Bloomberg MSCI Global Corporate ESG Sustainability BB+ Index	5.9	100.0	100.0	82.4	95.6	93.4	35.5	72.7	68.5
I29784	Bloomberg MSCI Global Aggregate Sustainability BB+ Index	6.3	87.9	95.8	82.1	21.7	70.0	35.2	16.3	51.2
I30613	Bloomberg MSCI Global Corporate ESG Sustainability Index: Sector Neutral	6.0	100.0	100.0	82.8	95.5	93.2	35.7	74.5	70.0
I31572	Bloomberg MSCI Global Green Bond Index	6.5	99.9	99.8	83.6	47.3	65.6	40.3	35.1	47.2
I31585	Bloomberg MSCI Global Green Bond Index: Sustainable Water	6.8	100.0	100.0	78.8	23.9	49.8	47.0	19.6	36.9
I31602	MSCI Global Green Bond 1-10 Year	6.5	99.9	99.8	83.3	55.3	68.2	39.8	39.4	47.2

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I31670	Bloomberg MSCI Global Treasury ex-CHF ESG Weighted Index	6.7	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Index	5.5	100.0	100.0	83.0	100.0	100.0	35.4	87.4	87.1
I31976	Global Aggregate Corporate ex EM	5.9	100.0	100.0	82.4	91.4	86.5	35.6	69.9	64.0
I32141	Bloomberg MSCI Global Corp SRI x JP, 1-10y	6.0	100.0	100.0	80.5	94.3	90.9	32.8	53.3	54.6
I32180	Bloomberg MSCI Custom Euro Corporate Sustainability SRI	6.6	100.0	100.0	82.6	93.9	94.8	40.0	73.4	72.3
I32279	Bloomberg MSCI Global Aggregate Catholic Values	6.2	87.7	84.9	81.6	19.1	54.4	35.0	14.1	39.3
I32293	Bloomberg MSCI Euro Treasury ESG Weighted Customized Index	7.4	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I32294	Bloomberg MSCI Euro Treasury 1-3 years ESG Weighted Customized	7.4	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I32470	Bloomberg MSCI Euro Corporate Custom Catholic	6.1	100.0	100.0	84.6	96.6	97.0	39.8	74.0	70.7
I32499	Bloomberg MSCI Euro Corporate 0-3 Sustainable SRI Index	6.0	100.0	100.0	83.6	97.0	97.7	39.5	70.1	67.1
I32516	Bloomberg MSCI Euro Corporate Sustainable SRI Index	6.1	100.0	100.0	84.5	96.7	97.0	39.5	73.4	70.3
I32528	Bloomberg MSCI Euro Area Liquid Corporates Sustainable Index	6.2	100.0	100.0	84.8	94.5	95.7	40.7	84.7	82.8
I32589	Bloomberg MSCI US Intermediate Corporate Sustainability BB+ Index	5.8	100.0	100.0	82.4	97.4	95.7	33.8	78.4	74.8
I33162	Bloomberg MSCI US Corporate 0-3 Yr Sustainable SRI Index	5.7	100.0	100.0	83.2	98.8	98.6	35.0	80.1	75.8
I33170	Bloomberg MSCI US Corporate ESG Focus Index	6.1	100.0	100.0	84.1	96.1	94.7	34.5	76.5	77.5
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Index	6.1	100.0	100.0	83.8	98.3	98.3	35.4	81.8	76.2
I33196	Bloomberg MSCI Global Aggregate SRI Index	6.2	87.6	84.1	82.1	18.4	53.1	35.3	14.1	39.1
I33217	Bloomberg MSCI Euro Corporate Sustainability ex Weapon ex Nuclear Power ex Civilian Firearm	6.1	100.0	100.0	83.4	96.9	97.2	39.5	72.7	69.7
I33223	Bloomberg MSCI US Short Corporate Sustainability BB+ Index	5.7	100.0	100.0	82.9	98.0	97.0	34.3	76.9	73.5
I33283	Bloomberg MSCI US Corporate ex Financial 0-7 Year Sustainable Index	5.7	100.0	100.0	81.9	97.3	95.3	33.7	72.4	67.0
I33429	Bloomberg MSCI US Aggregate SRI BB+ Index: Sector Neutral Class 1	5.7	70.8	63.7	82.1	24.9	53.8	34.0	21.1	44.9
I33432	Bloomberg MSCI US Aggregate ESG Select Index	5.8	70.8	59.8	83.7	24.2	49.7	34.6	21.1	42.3
I33454	Bloomberg MSCI EUR FRN Corporate 3% Issuer Cap Sustainable SRI	6.0	100.0	100.0	82.9	97.6	98.4	42.3	64.9	65.1
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond	5.7	70.8	61.8	82.2	25.1	52.7	34.1	21.5	44.2
I33740	Bloomberg MSCI Euro Corp 800MM SRI Sustainable	5.8	100.0	100.0	84.8	96.2	96.7	39.6	81.1	79.3
I33836	Bloomberg MSCI Euro Corporate ESG Weighted Select SRI Index	6.2	100.0	100.0	82.6	94.1	89.1	39.0	66.3	64.0
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	6.4	100.0	100.0	84.6	48.2	74.7	39.0	35.3	52.4
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	6.7	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I33869	Bloomberg MSCI European Green Bond Issuer Capped EUR Index	6.5	100.0	100.0	86.8	54.1	75.4	43.5	43.5	61.3
I33875	Bloomberg MSCI US Corporate ESG-Weighted Global Norms Index	5.9	100.0	100.0	82.9	95.0	87.1	33.9	79.9	72.3
I33876	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms Index	6.1	100.0	100.0	83.4	95.8	92.1	39.3	68.8	64.2
I33877	Bloomberg MSCI Global Treasury ESG-Weighted	6.5	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	6.4	88.3	80.2	83.1	22.3	57.6	35.7	16.8	41.7
I33999	Bloomberg MSCI Global Aggregate ex-CHF Sustainability Index	6.5	85.9	82.1	82.9	21.2	59.7	36.1	16.1	44.0
I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	6.0	100.0	100.0	82.8	95.5	93.2	35.7	74.5	70.0
I34034	Bloomberg MSCI Euro Intermediate Corporate Sustainability BB+	6.0	100.0	100.0	83.6	97.4	97.6	38.9	69.6	66.7
I34035	Bloomberg MSCI Sterling Intermediate Corporate Sustainability BB+	6.1	100.0	100.0	80.2	92.4	90.9	39.1	59.3	54.1
I34036	Bloomberg MSCI Canada Corporate Sustainability BB+	6.5	100.0	100.0	83.8	92.3	90.2	40.0	73.5	65.7
I34037	Bloomberg MSCI Canada Intermediate Corporate Sustainability BB+	6.5	100.0	100.0	84.7	94.6	93.7	40.8	76.4	68.6
I34088	Bloomberg MSCI EUR Non-Govt UNGC ex-Wpns ex-Tobacco Fit Adj	6.3	100.0	100.0	83.6	69.9	81.0	38.8	48.0	54.0
I34091	Bloomberg MSCI Global Green Bond Select (Hedged) Index	6.5	99.9	99.8	83.6	47.3	65.6	40.3	35.2	47.3
I34100	Bloomberg MSCI US Aggregate ESG Focus	5.8	70.6	48.6	84.2	24.6	40.4	35.1	19.7	33.4
I34175	Bloomberg MSCI Canadian Agg ESG-Weighted Index	7.7	100.0	100.0	84.7	23.9	52.3	42.9	19.4	38.6
I34211	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 1	7.7	100.0	100.0	84.7	22.7	52.3	43.1	18.5	38.6
I34212	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 2	7.7	100.0	100.0	84.6	22.7	52.3	43.0	18.5	38.6
I34215	Bloomberg MSCI Canadian Corp ESG-Weighted Index	6.7	100.0	100.0	84.1	89.1	76.9	40.8	72.0	56.7
I34216	Bloomberg MSCI Canadian Corp ESG-Weighted Index: Sector Neutral	6.7	100.0	100.0	84.0	89.0	76.9	40.8	72.2	56.7
I34217	Bloomberg MSCI Canadian Agg Sustainability Index	7.7	100.0	100.0	85.2	20.9	62.3	43.1	17.5	46.5
I34218	Bloomberg MSCI Canadian Agg Sustainability Index: Sector Neutral Class 1	7.7	100.0	100.0	85.2	23.2	62.3	42.9	19.4	46.5
I34219	Bloomberg MSCI Canadian Agg Sustainability Index: Sector Neutral Class 2	7.7	100.0	100.0	85.1	23.1	62.3	42.9	19.4	46.5
I34220	Bloomberg MSCI Canadian Corp Sustainability Index	6.5	100.0	100.0	84.8	92.8	90.3	40.9	76.9	67.8
I34221	Bloomberg MSCI Canadian Corp Sustainability Index: Sector Neutral	6.5	100.0	100.0	84.7	92.7	90.3	40.8	76.7	67.8
I34223	Bloomberg MSCI Canadian Corp SRI Index	6.5	100.0	100.0	84.7	84.2	77.5	40.8	68.0	55.9
I34224	Bloomberg MSCI Canadian Agg SRI Index	7.7	100.0	100.0	85.1	20.1	50.8	43.0	16.6	37.1
I34235	MSCI Euro Corp SRI Sustainable Ex Fossil Fuel Index	6.2	100.0	100.0	83.8	97.1	96.9	38.3	71.0	72.6
I34236	Bloomberg MSCI Canadian Agg ESG-Weighted ex- Controversial Weapons ex-Red Flags Index	7.7	100.0	100.0	84.7	23.8	52.1	42.9	19.5	38.8
I34237	Bloomberg MSCI Canadian Corp ESG-Weighted ex- Controversial Weapons ex-Red Flags Index	6.7	100.0	100.0	84.1	89.0	76.7	40.8	72.2	57.0
I34313	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms Index: Sector Neutral	6.1	100.0	100.0	83.5	95.9	92.1	39.2	68.8	64.5
I34314	Bloomberg MSCI US Corporate ESG-Weighted Global Norms Index: Sector Neutral	5.9	100.0	100.0	82.9	94.8	87.2	33.9	80.0	72.5
I34325	Bloomberg MSCI US Corporate Sustainable SRI	5.8	100.0	100.0	83.4	97.5	95.6	34.3	84.9	81.5
I34406	Bloomberg MSCI Australia 100mn ESG Weighted SRI Select Index	7.7	100.0	100.0	87.5	9.5	43.9	43.3	6.3	27.1
I34475	Bloomberg MSCI Intermediate US Corporate ESG-Weighted 35% BBB capped	5.9	100.0	100.0	82.6	97.0	92.9	34.2	81.1	72.6

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I34476	Bloomberg MSCI 1-5 year Euro Corporate ESG-Weighted 35% BBB capped	6.0	100.0	100.0	82.7	96.1	92.1	39.4	67.9	62.6
I34477	Bloomberg MSCI Intermediate Sterling Corporate ESG-Weighted 35% BBB capped	6.2	100.0	100.0	80.9	89.0	85.6	39.9	62.1	53.1
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	7.7	100.0	100.0	86.5	24.4	58.8	42.7	20.5	44.3
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	7.7	100.0	100.0	86.9	29.9	69.7	42.8	26.1	53.6
I34599	Bloomberg MSCI US Aggregate ESG-Weighted Select Sector Neutral Index	5.8	70.8	78.3	84.1	24.3	66.2	34.4	21.9	55.7
I34605	Bloomberg MSCI Euro Corp ex Subord Custom SRI Index	6.0	100.0	100.0	82.7	94.3	92.9	38.1	61.0	59.1
I34701	MSCI 1-3 year Euro Corp SRI Sustainable Ex Fossil Fuel Index	6.0	100.0	100.0	81.5	98.9	99.0	38.8	68.1	71.1
I34702	Bloomberg MSCI Global Aggregate Custom SRI ex-NZ ex-CNY Index	6.4	86.7	85.0	81.4	22.1	56.2	34.9	16.4	40.4
I34717	Bloomberg MSCI Euro Corp ESG BBB+ Sustainability SRI 0-3 Year Index	6.0	100.0	100.0	83.5	96.9	97.6	39.6	70.4	67.4
I34729	Bloomberg MSCI Euro Aggregate Sustainable SRI Index	6.9	100.0	100.0	84.3	25.1	70.9	39.7	18.2	49.5
I34767	Bloomberg MSCI Euro Green Bond ex Securitized Index	6.6	100.0	100.0	85.6	46.5	69.6	43.0	39.1	57.5
I34794	MSCI 3-5 year Euro Corp SRI Sustainable Ex Fossil Fuel Index	6.2	100.0	100.0	84.5	97.7	97.6	38.2	75.2	77.2
I34838	Bloomberg MSCI Euro ESG Sustainability Index: Industrial ex Subordinated Index	6.0	100.0	100.0	83.4	98.7	98.4	36.8	59.9	60.1
I34839	Bloomberg MSCI Euro ESG Sustainability Index: Utility ex Subordinated Index	6.2	100.0	100.0	86.3	97.6	96.8	43.7	56.4	58.3
I34840	Bloomberg MSCI Euro ESG Sustainability Index: Financial ex Subordinated Index	6.1	100.0	100.0	83.8	95.9	96.9	40.2	83.7	78.4
I34841	Bloomberg MSCI Euro Covered Sustainability Index	6.3	100.0	100.0	84.4	90.7	91.2	37.4	48.5	46.9
I34842	Bloomberg MSCI Euro Sustainability Custom Composite Index	6.1	100.0	100.0	83.9	96.4	96.1	38.4	62.7	62.1
I34979	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	5.7	100.0	100.0	84.1	97.3	96.7	38.3	78.2	78.7
I34980	Bloomberg MSCI EUR Corporate Liquid SRI Sustainable Index	6.1	100.0	100.0	84.5	96.5	96.8	39.8	74.8	71.8
I34981	Bloomberg MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index	5.9	100.0	100.0	85.6	98.7	98.0	42.4	76.6	71.4
I34988	Bloomberg MSCI USD 33.33% EUR 33.33% GBP 33.33% Int. Corp ESG Wgt. Index	6.0	100.0	100.0	82.2	93.9	92.0	37.5	70.5	67.7
I34998	Bloomberg MSCI EUR Corporate Liquid ex Financial SRI Sustainable Index	6.1	100.0	100.0	84.5	98.2	97.8	37.5	62.4	62.2
I35003	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	5.6	100.0	100.0	83.7	97.9	95.9	34.9	88.3	86.5
I35010	Bloomberg MSCI EUR Corp ESG BB+ Sustainability excl Sub	6.0	100.0	100.0	83.6	97.5	97.7	38.7	69.5	66.7
I35046	Bloomberg MSCI Euro Corporate High Yield Sustainable BB+ SRI Bond Index	6.1	100.0	100.0	78.6	100.0	100.0	38.2	71.1	70.4
I35047	Bloomberg MSCI US Corporate High Yield Sustainable BB+ SRI Bond Index	5.9	100.0	100.0	79.9	97.5	98.4	30.0	50.6	54.9
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	6.4	86.9	82.9	82.6	18.1	51.6	35.5	13.7	37.7
I35121	Bloomberg MSCI 1-3 year US Corporate Custom SRI Index	5.7	100.0	100.0	82.6	97.1	95.4	34.5	76.8	71.8
I35138	Bloomberg MSCI Euro Green Bond 5% capped Index	6.3	100.0	100.0	85.2	89.1	86.4	41.9	71.5	67.6
I35197	Bloomberg MSCI Euro Corporate Green Bond 5% Capped Index	6.3	100.0	100.0	85.2	89.1	86.4	41.9	71.5	67.6
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	6.1	100.0	100.0	79.8	99.0	98.3	32.4	44.3	49.3
I35242	Bloomberg MSCI Euro Corporate SRI 0-5 Year PAB	6.1	100.0	100.0	84.2	97.3	97.7	39.0	72.5	72.1
I35259	MSCI Euro Corporate High Yield SRI Sustainable	6.1	100.0	100.0	79.0	100.0	100.0	38.4	72.5	71.4
I35279	MSCI US Corporate High Yield SRI Sustainable	6.2	100.0	100.0	80.8	99.2	99.2	30.7	55.8	59.2
I35284	Bloomberg MSCI Global Agg AAA-AA ex CHF ex MBS Sustainability BBB+ Index	6.5	97.9	65.2	85.1	9.0	27.7	40.0	6.0	18.2
I35285	Bloomberg MSCI Global Agg AAA-AA 10+ ex CHF ex MBS Sustainability BBB+ Index	6.6	99.6	94.5	84.7	6.3	32.9	39.9	5.2	25.0
I35287	Bloomberg MSCI Global Corporate G32 C19 ESG Index	5.8	100.0	100.0	82.8	91.3	86.3	36.0	71.1	63.7
I35303	Bloomberg MSCI US High Yield SRI	5.7	100.0	100.0	76.8	77.1	75.3	28.9	40.4	43.0
I35304	Bloomberg MSCI US High Yield Sustainability	5.9	100.0	100.0	79.7	97.9	98.5	29.4	52.8	57.0
I35305	Bloomberg MSCI US High Yield ESG Weighted	6.1	100.0	100.0	79.9	88.5	78.1	29.9	49.5	46.2
I35306	Bloomberg MSCI Pan-Euro High Yield SRI	5.8	100.0	100.0	76.5	70.9	69.3	37.4	47.0	45.9
I35307	Bloomberg MSCI Pan-Euro High Yield Sustainability	6.0	100.0	100.0	78.6	98.5	98.6	38.0	68.5	67.9
I35308	Bloomberg MSCI Pan-Euro High Yield ESG Weighted	6.1	100.0	100.0	78.9	84.5	70.0	37.8	58.1	45.9
I35309	Bloomberg MSCI Global High Yield SRI	5.2	100.0	100.0	75.2	59.7	63.8	29.9	32.8	37.4
I35310	Bloomberg MSCI Global High Yield Sustainability	5.5	100.0	100.0	77.9	78.0	86.8	30.5	44.1	51.4
I35311	Bloomberg MSCI Global High Yield ESG Weighted	5.7	100.0	100.0	77.6	77.1	67.3	30.7	45.6	40.5
I35333	MSCI Global Corporate High Yield SRI Sustainable	6.2	100.0	100.0	80.3	99.3	99.3	33.5	59.8	62.2
I35347	Bloomberg MSCI US Corporate Sustainability SRI Index	5.9	100.0	100.0	83.2	98.3	98.1	33.8	81.8	80.9
I35348	Bloomberg MSCI Canada Corporate Sustainability SRI Index	6.6	100.0	100.0	85.2	92.9	90.6	41.6	78.7	69.0
I35353	Bloomberg MSCI Sterling Corporate Sustainable SRI 4% Capped Index	6.2	100.0	100.0	80.0	92.3	90.5	39.1	60.9	53.8
I35362	Bloomberg MSCI Sterling Liquid Corporate ESG Weighted SRI	6.3	100.0	100.0	81.8	94.4	92.9	40.0	66.9	61.0
I35394	MSCI Euro Aggregate Sustainable SRI Sector Neutral	6.9	100.0	100.0	84.7	27.7	70.0	40.0	20.1	48.6
I35395	MSCI Global Liquid Corporates Sustainable	5.7	100.0	100.0	84.1	98.2	97.5	36.7	88.3	84.7
I35425	MSCI Euro Credit Corp 500MM 1-10Y ex Fin ex Sub A3+ Cust Country Sustainability	5.8	100.0	100.0	82.9	97.6	96.9	37.6	54.6	54.5
I35426	MSCI US Credit Corp 500MM 1-10Y ex Fin ex Sub A3+ Cust Country Sustainability	5.6	100.0	100.0	82.5	94.8	92.0	34.6	74.4	70.9
I35461	Bloomberg MSCI USD Liquid Investment Grade Corporate SRI PAB	5.7	100.0	100.0	83.6	99.7	99.6	34.4	87.8	88.5
I35469	Bloomberg MSCI US Corporate Sustainability SRI Sector/Credit/Maturity Neutral Index	5.9	100.0	100.0	83.4	95.7	95.6	34.1	84.5	81.5
I35480	MSCI EUR Corporate Liquid 0-3 Year SRI Sustainable	6.0	100.0	100.0	83.5	97.0	97.7	39.9	72.0	69.1
I35482	Bloomberg MSCI Multiverse Custom ESG Index	6.5	86.2	83.1	82.5	21.4	60.7	35.5	16.1	44.2
I35492	Bloomberg MSCI 1-5 year Euro Aggregate Sustainability Index	6.8	100.0	100.0	83.9	34.4	78.9	39.6	24.3	53.6
I35493	MSCI GBP Corporate SRI Sustainable Maturity Neutral	6.3	100.0	100.0	80.4	93.0	91.2	39.3	60.9	55.3
I35531	Bloomberg MSCI Global Corporate ex-EM ex-Fossil Fuel Index	5.8	100.0	100.0	83.1	92.9	88.1	36.2	71.7	64.6



# ESG Fixed Income Benchmark Regulation Disclosure Report

## Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I35551	Bloomberg MSCI USD Liquid Corporate ESG Weighted SRI	5.7	100.0	100.0	83.7	98.3	96.1	34.8	87.3	84.4
I35552	Bloomberg MSCI Euro Liquid Corporate ESG Weighted SRI	6.2	100.0	100.0	84.6	96.5	97.0	39.8	74.7	71.2
I35570	MSCI Euro Corporate ESG Sustainability SRI	6.1	100.0	100.0	84.5	96.7	97.0	39.5	73.4	70.3
I35571	MSCI US Corporate ESG Sustainability SRI	5.8	100.0	100.0	83.4	97.5	95.6	34.3	84.9	81.5
I35617	MSCI USD/EUR Green Bond Govt Issuer Capped	7.1	100.0	100.0	76.7	5.2	19.8	35.7	4.5	16.9
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	6.6	100.0	100.0	85.7	50.3	74.0	42.4	39.0	57.2
I35631	Bloomberg MSCI Global Green Bond SRI including Nuclear Power Index	6.5	99.9	99.8	83.8	47.1	65.4	40.3	35.1	47.2
I35633	MSCI Sterling Liquid Corporates Sustainable	6.0	100.0	100.0	81.7	94.6	93.6	38.8	66.4	62.0
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	5.8	100.0	100.0	78.9	96.8	98.1	30.1	50.1	52.8
I35653	Bloomberg MSCI US Corporate SRI Select Index	5.6	100.0	100.0	83.7	99.9	99.8	35.3	84.7	83.1
I35689	Bloomberg MSCI Euro Green Bond Treasury and Government-Related Index	6.7	100.0	100.0	86.4	23.7	49.7	44.8	22.3	45.5
I35745	Bloomberg MSCI Global Green Bond ex United States Index	6.5	100.0	100.0	83.6	45.1	65.3	41.0	33.1	46.3
I35761	Bloomberg MSCI 50% Euro Corp Sustain 50% Euro Agg 1-5 Sustain	6.5	100.0	100.0	84.0	65.8	84.2	39.4	47.6	58.2
I35769	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability ex Subordinated Index	6.1	100.0	100.0	79.8	92.4	90.4	38.4	53.1	47.0
I35774	Bloomberg MSCI EM Asia Credit SRI	4.9	100.0	100.0	64.7	54.3	57.2	18.4	24.0	23.5
I35775	Bloomberg MSCI EM Asia Credit Sustainability	5.0	100.0	100.0	65.0	69.2	78.6	18.2	31.4	33.4
I35776	Bloomberg MSCI EM Asia Investment Grade Credit SRI	5.0	100.0	100.0	66.4	52.7	56.6	19.3	23.2	21.9
I35777	Bloomberg MSCI EM Asia Investment Grade Credit Sustainability	5.0	100.0	100.0	66.8	65.0	74.4	18.9	28.8	30.0
I35778	Bloomberg MSCI EM Asia High Yield Credit SRI	4.3	100.0	100.0	56.9	63.1	58.9	14.5	28.5	28.5
I35779	Bloomberg MSCI EM Asia High Yield Credit Sustainability	4.8	100.0	100.0	57.2	96.3	97.0	15.3	47.9	48.0
I35780	Bloomberg MSCI EM Asia Corporate SRI	4.8	100.0	100.0	64.4	90.7	87.7	18.6	44.1	41.6
I35781	Bloomberg MSCI EM Asia Corporate Sustainability	5.0	100.0	100.0	64.8	99.9	99.8	18.8	48.4	45.5
I35782	Bloomberg MSCI EM Asia Investment Grade Corporate SRI	4.9	100.0	100.0	67.0	94.4	92.8	19.4	46.8	41.6
I35783	Bloomberg MSCI EM Asia Investment Grade Corporate Sustainability	5.1	100.0	100.0	67.4	100.0	100.0	19.6	49.0	43.2
I35784	Bloomberg MSCI EM Asia High Yield Corporate SRI	4.3	100.0	100.0	54.4	78.7	77.7	15.4	35.7	41.5
I35785	Bloomberg MSCI EM Asia High Yield Corporate Sustainability	4.8	100.0	100.0	56.7	99.7	99.4	16.2	46.6	50.6
I35786	Bloomberg MSCI EM Asia Credit ESG Weighted	5.0	100.0	100.0	65.3	63.9	61.8	16.9	27.0	26.4
I35787	Bloomberg MSCI EM Asia Investment Grade Credit ESG Weighted	5.1	100.0	100.0	66.7	61.2	61.2	17.5	24.6	25.0
I35788	Bloomberg MSCI EM Asia High Yield Credit ESG Weighted	4.6	100.0	100.0	59.0	79.4	63.7	14.5	40.9	30.9
I35789	Bloomberg MSCI EM Asia Corporate ESG Weighted	5.1	100.0	100.0	65.9	95.0	88.6	18.6	40.7	40.8
I35790	Bloomberg MSCI EM Asia Investment Grade Corporate ESG Weighted	5.2	100.0	100.0	68.1	97.4	93.3	19.8	40.4	39.7
I35791	Bloomberg MSCI EM Asia High Yield Corporate ESG Weighted	4.6	100.0	100.0	58.8	88.2	80.6	15.3	41.7	42.6
I35792	MSCI EM USD Sovereign IG Sustainable 15+ Year ex China Bond Index	5.4	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I35808	Bloomberg MSCI Global Agg Credit ex Controversial & Nuclear Weapons	6.0	100.0	100.0	81.2	73.0	76.2	35.2	54.4	54.5
I35809	Bloomberg MSCI Global Corporate USD ex Select Controversial Industries Bond Index	5.8	100.0	100.0	81.7	90.7	85.1	33.7	71.1	64.9
I35815	Bloomberg MSCI Global High Yield Corporate Ba/B SRI Index	5.6	100.0	100.0	76.0	79.4	78.2	31.1	43.5	46.0
I35862	Bloomberg MSCI US Corporate 1-10 Sustainability SRI Index	5.8	100.0	100.0	83.0	98.5	97.7	34.4	83.3	79.1
I35881	MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel	5.9	100.0	100.0	78.0	97.8	98.0	37.1	71.5	71.0
I35896	Bloomberg MSCI Global High Yield ex Controversial and Nuclear Weapons	5.2	100.0	100.0	73.6	63.8	67.1	29.9	37.2	40.4
I35897	Bloomberg MSCI Global Aggregate ex Controversial and Nuclear Weapons	6.2	87.9	85.3	81.4	20.3	55.7	34.9	15.0	40.1
I35900	MSCI Euro High Yield Liquid Corporate ESG Weighted SRI Bond	6.1	100.0	100.0	79.5	98.9	98.2	39.2	72.3	71.4
I35935	MSCI Global Corporate Float-Adjusted Bond Screened Index	5.8	100.0	100.0	83.4	98.1	97.0	36.1	78.9	74.3
I35936	MSCI Global Corporate Float-Adjusted Liquid Bond Screened Index	5.7	100.0	100.0	83.6	98.4	97.7	36.7	79.9	75.1
I35945	MSCI US Corporate BBB Senior SRI Sustainable BB+ 15+ ex China 15% Sector Capped	5.7	100.0	100.0	82.4	95.5	97.5	30.5	81.9	73.4
I35946	MSCI EM USD Aggregate IG SRI Sustainable BB+ 15+ ex China 15% Country Capped	5.2	100.0	100.0	71.6	24.6	28.7	22.0	12.1	15.5
I36000	MSCI Global Aggregate Sustainable and SRI Currency Neutral	6.5	86.9	92.5	83.9	22.8	64.9	36.0	17.9	48.4
I36009	Bloomberg MSCI USD Corporate SRI 0-5 Years PAB	5.7	98.3	100.0	83.5	98.0	99.7	34.7	83.0	83.4
I36011	Bloomberg MSCI Global Corporate Select SRI ex-France, Italy, Japan Index	5.8	100.0	100.0	83.0	90.9	85.5	35.0	67.7	60.9
I36017	MSCI U.S. 1-5 year Credit ex-BBB Select SRI Bond Index	6.0	100.0	100.0	83.5	71.0	77.8	36.7	60.1	60.2
I36028	MSCI US Short and Intermediate Corporate Sustainability BB+ Custom Weighted	5.8	100.0	100.0	82.7	97.7	95.7	34.0	77.7	74.8
I36036	MSCI US Short and Intermediate Corporate Sustainability BB+ Custom Weighted	5.8	100.0	100.0	82.6	97.6	95.7	33.9	78.0	74.8
I36041	MSCI US High Yield Liquid Corporate Sustainability SRI Index	6.2	100.0	100.0	80.2	99.4	99.4	30.7	53.3	55.2
I36051	MSCI Global Agg USD Telecom 15+ Year Sustainable BB+	5.5	100.0	100.0	81.2	100.0	100.0	28.3	80.6	81.9
I36068	MSCI Global Corporate ESG Sustainability SRI 1-5 Year	5.9	100.0	100.0	82.8	97.3	96.6	36.9	75.3	69.9
I36069	MSCI Global Corporate SRI Carbon ESG-Weighted	6.0	100.0	100.0	83.1	95.2	95.4	36.4	76.9	71.2
I36072	MSCI Sterling Corporate SRI Carbon ESG-Weighted	6.2	100.0	100.0	79.9	92.6	91.2	39.0	60.8	55.8
I36073	MSCI Euro Corporate SRI Carbon ESG-Weighted	6.1	100.0	100.0	84.0	96.8	97.1	39.7	72.1	71.2
I36074	MSCI US Corporate SRI Carbon ESG-Weighted	5.9	100.0	100.0	83.2	95.2	96.0	34.8	83.6	80.2
I36083	MSCI EUR Corp ESG BB+ Sustainability 1-3Y excl Sub	5.9	100.0	100.0	82.4	98.1	98.5	38.9	66.6	63.4
I36085	MSCI Euro High Yield Sustainable and SRI	6.0	100.0	100.0	79.2	99.0	98.2	38.1	72.9	72.1
I36092	MSCI Global Corporate Select Sustainability SRI Index	5.9	100.0	100.0	82.2	91.1	86.3	35.6	69.9	63.4
I36093	MSCI US High Yield Corporate 2% Issuer Capped Select Sustainability SRI Index	6.0	100.0	100.0	80.3	75.4	74.5	29.7	40.7	43.0

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I36100	MSCI USD Corporate and Agency Green Bond	5.7	100.0	100.0	77.7	78.8	79.3	32.8	53.8	51.8
I36101	MSCI EUR Corporate and Agency Green Bond	5.9	100.0	100.0	85.9	97.5	97.3	42.6	78.7	77.0
I36109	Bloomberg MSCI HY Sustainability Custom Blend	5.9	100.0	100.0	79.2	98.1	98.6	33.4	59.1	59.9
I36193	MSCI EM Pan-Euro Aggregate ESG-Weighted	5.4	100.0	100.0	75.1	27.7	25.4	17.9	16.5	17.4
I36194	MSCI EM Pan-Euro Aggregate Government-Related ESG-Weighted	5.4	100.0	100.0	76.1	10.7	11.3	17.1	8.4	8.8
I36195	MSCI EM Pan-Euro Aggregate Corporate ESG-Weighted	5.7	100.0	100.0	74.7	93.4	83.1	18.5	47.7	52.5
I36196	MSCI EM Pan-Euro Aggregate Investment Grade ESG-Weighted	5.6	100.0	100.0	76.1	26.5	24.2	16.9	17.3	17.5
I36197	MSCI EM Pan-Euro Aggregate High Yield ESG-Weighted	4.3	100.0	100.0	71.3	34.1	28.9	24.8	12.3	17.1
I36201	MSCI EM USD Aggregate SRI	4.8	100.0	100.0	66.3	31.5	43.2	19.4	14.9	19.5
I36202	MSCI EM USD Aggregate Government-Related SRI	4.8	100.0	100.0	67.1	14.8	22.1	20.1	6.4	8.4
I36203	MSCI EM USD Aggregate Corporate SRI	4.5	100.0	100.0	65.9	82.4	83.2	19.1	40.7	40.3
I36204	MSCI EM USD Aggregate Investment Grade SRI	5.0	100.0	100.0	67.9	36.4	50.5	20.5	17.0	21.7
I36205	MSCI EM USD Aggregate High Yield SRI	4.4	100.0	100.0	61.5	22.4	31.1	16.1	11.0	15.6
I36206	MSCI EM USD Aggregate Sustainability	4.8	100.0	100.0	66.4	39.7	56.0	18.4	19.6	26.2
I36207	MSCI EM USD Aggregate Government-Related Sustainability	4.9	100.0	100.0	65.2	21.5	32.4	16.4	10.8	14.8
I36208	MSCI EM USD Aggregate Corporate Sustainability	4.7	100.0	100.0	67.2	99.9	99.8	19.9	48.8	47.5
I36209	MSCI EM USD Aggregate Investment Grade Sustainability	5.0	100.0	100.0	66.4	43.2	60.8	18.5	21.3	28.3
I36210	MSCI EM USD Aggregate High Yield Sustainability	4.6	100.0	100.0	66.2	32.3	46.3	18.2	16.0	22.0
I36211	MSCI EM USD Aggregate ESG-Weighted	4.8	100.0	100.0	65.6	47.3	50.0	18.7	23.4	24.5
I36212	MSCI EM USD Aggregate Government-Related ESG-Weighted	4.8	100.0	100.0	61.6	27.9	32.8	18.0	15.5	16.5
I36213	MSCI EM USD Aggregate Corporate ESG-Weighted	4.9	100.0	100.0	68.4	91.2	84.5	19.4	41.3	40.8
I36214	MSCI EM USD Aggregate Investment Grade ESG-Weighted	5.0	100.0	100.0	66.5	49.0	55.9	17.3	21.9	26.0
I36215	MSCI EM USD Aggregate High Yield ESG-Weighted	4.4	100.0	100.0	63.5	43.4	39.9	21.3	26.7	22.1
I36218	MSCI Australia Corporate ESG BB+ Sustainability	6.7	100.0	100.0	85.0	94.8	94.4	41.4	60.1	54.8
I36220	MSCI EM Pan-Euro Aggregate SRI	5.4	100.0	100.0	74.2	14.4	20.2	17.9	8.3	12.3
I36221	MSCI EM Pan-Euro Aggregate Government-Related SRI	5.4	100.0	100.0	73.5	3.5	4.9	9.5	2.0	2.7
I36222	MSCI EM Pan-Euro Aggregate Corporate SRI	5.5	100.0	100.0	74.4	85.4	83.3	20.1	49.4	51.9
I36223	MSCI EM Pan-Euro Aggregate Investment Grade SRI	5.6	100.0	100.0	72.3	13.5	20.4	18.6	9.3	13.7
I36224	MSCI EM Pan-Euro Aggregate High Yield SRI	4.5	100.0	100.0	80.3	18.3	19.7	11.3	4.2	7.6
I36225	MSCI EM Pan-Euro Aggregate Sustainability	5.4	100.0	100.0	75.8	17.6	25.9	17.4	10.2	15.4
I36226	MSCI EM Pan-Euro Aggregate Government-Related Sustainability	5.4	100.0	100.0	78.4	5.3	8.0	10.9	3.7	5.5
I36227	MSCI EM Pan-Euro Aggregate Corporate Sustainability	5.4	100.0	100.0	74.8	100.0	100.0	20.4	54.0	56.3
I36228	MSCI EM Pan-Euro Aggregate Investment Grade Sustainability	5.6	100.0	100.0	74.6	16.7	26.2	17.9	11.5	17.4
I36229	MSCI EM Pan-Euro Aggregate High Yield Sustainability	4.6	100.0	100.0	80.2	21.7	25.0	9.4	3.9	7.7
I36233	MSCI EM Local Currency Government ESG-Weighted	5.6	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I36243	Bloomberg MSCI US Aggregate ex-Fossil Fuel Reserves Index	5.7	70.4	67.4	82.3	22.9	50.7	33.8	19.4	43.1
I36244	MSCI Global Treasury ESG Weighted Bond Index	7.3	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0

<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> 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

<sup>3</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).

<sup>4</sup> Exposure to companies classified as tobacco producers, and companies that derive 5% or more aggregate revenue from the manufacture, distribution, retailing, licensing, and supply of tobacco products.

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. This may impact coverage and percentage figures

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