

Bloomberg MSCI ESG Disclosure Data

Overall Disclosure

Index Name	Index ID	ESG Rating			UNGC Violations			International Standards Signatories		
		Score	Data Coverage		%	Data Coverage		%	Data Coverage	
			MV	Count		MV	Count		MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	6.7	99.8%	99.8%	0%	100.0%	100.0%	0%	0%	0%
Bloomberg MSCI US Agg Corporate PAB Index	37024	6.3	100.0%	99.9%	0%	100.0%	100.0%	0%	0%	0%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	7.2	99.7%	99.6%	0%	100.0%	100.0%	0%	0%	0%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	6.3	100.0%	100.0%	0%	100.0%	100.0%	0%	0%	0%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	7.3	100.0%	100.0%	0%	100.0%	100.0%	0%	0%	0%
Bloomberg MSCI 3-5 Year Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34794	7.7	100.0%	100.0%	0%	100.0%	100.0%	0%	0%	0%
Bloomberg MSCI Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34235	7.7	100.0%	100.0%	0%	100.0%	100.0%	0%	0%	0%
Bloomberg MSCI 1-3 Year Euro Corporate SRI Sustainable Ex Fossil Fuel PAB Select Index	34701	7.7	100.0%	100.0%	0%	100.0%	100.0%	0%	0%	0%

Top 10 Tickers by MV (descending order; including ESG Rating)

Bloomberg MSCI Global Corporate PAB Index	Bloomberg MSCI US Agg Corporate PAB Index	Bloomberg MSCI Euro Agg Corporate PAB Index	Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index
BAC (A)	BAC (BBB)	BNP (AA)	BAC (BBB)	BNP (AA)
JPM (A)	JPM (A)	BFCM (AA)	JPM (A)	BFCM (AA)
GS (A)	GS (A)	ACAFP (A)	GS (A)	ACAFP (A)
WFC (BB)	MS (AA)	BPCEGP (AA)	MS (AA)	BPCEGP (AA)
MS (AA)	WFC (BB)	ENELIM (AAA)	C (A)	ORAFP (AA)
C (A)	T (BB)	SOCGEN (AAA)	AAPL (A)	ENELIM (AAA)
HSBC (AA)	VZ (AA)	ANNGR (A)	VZ (AA)	INTNED (AA)
VZ (AA)	HSBC (AA)	BAC (BBB)	CMCA (BB)	SOCGEN (AAA)
AAPL (A)	AMZN (BBB)	T (B)	HSBC (AA)	ANNGR (A)
BNP (AA)	MSFT (AAA)	CABKSM (AA)	ORCL (BBB)	GS (A)

Bloomberg MSCI 3-5 Year Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	Bloomberg MSCI Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	Bloomberg MSCI 1-3 Year Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index
BNP (AA)	BNP (AA)	CABKSM (AA)
BPCEGP (AA)	BFCM (AA)	BPCEGP (AA)
SOCGEN (AAA)	INTNED (AA)	BFCM (AA)
CABKSM (AA)	BPCEGP (AA)	BBVASM (AAA)
DB (A)	ACAFP (AA)	BNP (AA)
CS (A)	SOCGEN (AAA)	UCGIM (A)
SANTAN (AA)	ANNGR (A)	ACAFP (AA)
BBVASM (AAA)	CABKSM (AA)	DANBNK (BBB)
CMZB (AA)	UBS (AA)	SOCGEN (AAA)
ANNGR (A)	SANTAN (AA)	UBS (AA)

Environmental Disclosure

Index Name	Index ID	Environmental Rating			Fossil Fuel Exposure			Green Revenue			Green Bonds	
		Score	Data Coverage MV	Data Coverage Count	%	Data Coverage MV	Data Coverage Count	%	Data Coverage MV	Data Coverage Count	Data Coverage MV	Data Coverage Count
Bloomberg MSCI Global Corporate PAB Index	37017	7.5	99.8%	99.8%	5.3%	94.7%	93.3%	3.5%	100.0%	100.0%	2.5%	3.5%
Bloomberg MSCI US Agg Corporate PAB Index	37024	7.5	100.0%	100.0%	5.9%	94.1%	91.2%	3.1%	100.0%	100.0%	0.9%	1.4%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	7.7	99.7%	99.9%	5.4%	94.6%	94.4%	4.9%	100.0%	100.0%	6.6%	7.8%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	7.6	100.0%	100.0%	5.8%	94.2%	91.4%	3.2%	100.0%	100.0%	0.9%	1.5%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	7.8	100.0%	100.0%	5.4%	94.6%	94.3%	4.8%	100.0%	100.0%	6.5%	7.7%
Bloomberg MSCI 3-5 Year Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34794	7.9	100.0%	100.0%	0.0%	100.0%	100.0%	3.3%	100.0%	100.0%	11.5%	13.0%
Bloomberg MSCI Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34235	7.9	100.0%	100.0%	0.0%	100.0%	100.0%	3.7%	100.0%	100.0%	8.0%	9.4%
Bloomberg MSCI 1-3 Year Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34701	7.9	100.0%	100.0%	0.0%	100.0%	100.0%	2.1%	100.0%	100.0%	7.2%	8.8%

Social Disclosure

Index Name	Index ID	Social Rating			Social Violation			Controversial Weapons			Tobacco		
		Score	Data Coverage MV	Data Coverage Count	Bond Count	Data Coverage MV	Data Coverage Count	%	Data Coverage MV	Data Coverage Count	%	Data Coverage MV	Data Coverage Count
Bloomberg MSCI Global Corporate PAB Index	37017	5.0	99.8%	99.8%	0/11132	100.0%	100.0%	0%	100.0%	100.0%	0.2%	100.0%	100.0%
Bloomberg MSCI US Agg Corporate PAB Index	37024	4.9	100.0%	99.9%	0/5396	100.0%	100.0%	0%	100.0%	100.0%	0.1%	100.0%	100.0%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	5.3	99.7%	99.9%	0/2817	100.0%	100.0%	0%	100.0%	100.0%	0.2%	100.0%	100.0%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	4.9	100.0%	100.0%	0/5240	100.0%	100.0%	0%	100.0%	100.0%	0.0%	100.0%	100.0%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	5.4	100.0%	100.0%	0/2750	100.0%	100.0%	0%	100.0%	100.0%	0.0%	100.0%	100.0%
Bloomberg MSCI 3-5 Year Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34794	5.3	100.0%	100.0%	0/399	100.0%	100.0%	0%	100.0%	100.0%	0.0%	100.0%	100.0%
Bloomberg MSCI Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34235	5.3	100.0%	100.0%	0/1559	100.0%	100.0%	0%	100.0%	100.0%	0.0%	100.0%	100.0%
Bloomberg MSCI 1-3 Year Euro Corporate SRI Sustainable Ex Fossil Fuel PAB Select Index	34701	5.1	100.0%	100.0%	0/350	100.0%	100.0%	0%	100.0%	100.0%	0.0%	100.0%	100.0%

Index Name	Index ID	Income Inequality			Freedom of Expression			ILO Policy Non-Compliance			Gender Pay Gap Ratio		
		Score	Data Coverage MV	Data Coverage Count	Score	Data Coverage MV	Data Coverage Count	%	Data Coverage MV	Data Coverage Count	%	Data Coverage MV	Data Coverage Count
Bloomberg MSCI Global Corporate PAB Index	37017	-	0%	0%	9.3	100.0%	100.0%	0.2%	0.8%	1.0%	4.4%	21.9%	19.2%
Bloomberg MSCI US Agg Corporate PAB Index	37024	-	0%	0%	9.2	100.0%	100.0%	0.3%	1.1%	1.5%	4.5%	19.8%	15.6%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	-	0%	0%	9.3	100.0%	100.0%	0.0%	0.5%	0.7%	4.5%	27.0%	25.7%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	-	0%	0%	9.3	100.0%	100.0%	0.3%	1.2%	1.5%	4.4%	19.4%	15.3%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	-	0%	0%	9.3	100.0%	100.0%	0.0%	0.5%	0.7%	4.6%	27.0%	25.8%
Bloomberg MSCI 3-5 Year Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34794	-	0%	0%	9.3	100.0%	100.0%	0.0%	0.5%	0.7%	4.6%	27.0%	25.8%
Bloomberg MSCI Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34235	-	0%	0%	9.3	100.0%	100.0%	0.0%	0.5%	0.7%	4.6%	27.0%	25.8%
Bloomberg MSCI 1-3 Year Euro Corporate SRI Sustainable Ex Fossil Fuel PAB Select Index	34701	-	0%	0%	9.3	100.0%	100.0%	0.0%	0.5%	0.7%	4.6%	27.0%	25.8%

Index Name	Index ID	Female to Male Directors			Accident, Injury, Fatality			Corruption, Bribery, Conviction, Fines		
		Score	Data Coverage MV	Count	%	Data Coverage MV	Count	Sum	Data Coverage MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	34.5%	98.9%	98.5%	5.5%	96.3%	95.1%	106	100.0%	100.0%
Bloomberg MSCI US Agg Corporate PAB Index	37024	33.7%	99.7%	99.6%	2.5%	98.1%	98.4%	54	100.0%	100.0%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	37.8%	98.9%	98.8%	11.3%	95.4%	95.0%	96	100.0%	100.0%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	33.8%	99.8%	99.7%	1.5%	99.8%	99.7%	51	100.0%	100.0%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	37.9%	98.9%	98.7%	11.6%	95.6%	95.3%	69	100.0%	100.0%
Bloomberg MSCI 3-5 Year Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34794	38.4%	99.8%	99.8%	0.5%	96.4%	95.2%	19	100.0%	100.0%
Bloomberg MSCI Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34235	38.3%	99.2%	99.1%	0.8%	96.7%	96.1%	32	100.0%	100.0%
Bloomberg MSCI 1-3 Year Euro Corporate SRI Sustainable Ex Fossil Fuel PAB Select Index	34701	39.0%	99.6%	99.4%	0.5%	94.1%	93.4%	20	100.0%	100.0%

Governance Disclosure

Index Name	Index ID	Governance Rating			Corruption			Political Stability		
		Score	Data Coverage MV	Count	Bond Count	Data Coverage MV	Count	%	Data Coverage MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	5.9	99.8%	99.8%	-	0%	0%	-	0%	0%
Bloomberg MSCI US Agg Corporate PAB Index	37024	5.7	100.0%	100.0%	-	0%	0%	-	0%	0%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	6.1	99.7%	99.9%	-	0%	0%	-	0%	0%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	5.7	99.9%	100.0%	-	0%	0%	-	0%	0%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	6.1	100.0%	100.0%	-	0%	0%	-	0%	0%
Bloomberg MSCI 3-5 Year Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34794	6.3	100.0%	100.0%	-	0%	0%	-	0%	0%
Bloomberg MSCI Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34235	6.3	100.0%	100.0%	-	0%	0%	-	0%	0%
Bloomberg MSCI 1-3 Year Euro Corporate SRI Sustainable Ex Fossil Fuel PAB Select Index	34701	6.3	100.0%	100.0%	-	0%	0%	-	0%	0%

Additional Paris-Aligned Disclosures

Index Name	Index ID	Reported Carbon Emissions (Scope 1 and 2)		Estimated Carbon Emissions (Scope 3)		Carbon Intensity (Scope 1, 2, 3) (t CO2/\$M EVIC)		
		MV	Count	MV	Count	Actual	MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	87.3%	82.5%	100.0%	100.0%	185.3	92.9%	90.2%
Bloomberg MSCI US Agg Corporate PAB Index	37024	87.6%	81.2%	100.0%	100.0%	177.2	97.1%	95.0%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	91.3%	90.1%	100.0%	100.0%	213.6	90.7%	90.6%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	87.9%	81.7%	100.0%	100.0%	175.6	97.4%	95.4%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	36928	92.0%	90.8%	100.0%	100.0%	213.2	90.9%	90.7%
Bloomberg MSCI 3-5 Year Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34794	92.3%	91.5%	100.0%	100.0%	126.5	88.1%	87.2%
Bloomberg MSCI Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34235	92.3%	91.9%	100.0%	100.0%	144.6	89.4%	89.2%
Bloomberg MSCI 1-3 Year Euro Corporate SRI Sustainable Ex Fossil Fuel PAB Select Index	34701	89.3%	89.1%	100.0%	100.0%	145.7	85.5%	86.0%

Index Name	Index ID	Fossil Fuel Based Sector Exposure*		
		%	Data Coverage	
			MV	Count
Bloomberg MSCI Global Corporate PAB Index	37017	2.0%	100.0%	100.0%
Bloomberg MSCI US Agg Corporate PAB Index	37024	1.7%	100.0%	100.0%
Bloomberg MSCI Euro Agg Corporate PAB Index	37023	3.0%	100.0%	100.0%
Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index	36927	1.5%	100.0%	100.0%
Bloomberg MSCI 3-5 Year Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	36928	3.0%	100.0%	100.0%
Bloomberg MSCI Euro Corporate SRI Sustainable Select Ex Fossil Fuel PAB Index	34794	1.9%	100.0%	100.0%
Bloomberg MSCI 1-3 Year Euro Corporate SRI Sustainable Ex Fossil Fuel PAB Select Index	34235	2.4%	100.0%	100.0%
Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index	34701	1.1%	100.0%	100.0%

* Based on exposure to NACE sectors 05, 06, 07, 08, 09, 19, 20

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