

Bloomberg Index Services Limited

Benchmark Statement for Bloomberg Global Equity Thematic Indices

This benchmark statement (this “**Statement**”) is provided by Bloomberg Index Services Limited (“**BISL**” and, with its affiliates, “**Bloomberg**”) as the administrator of the Bloomberg Global Equity Indices and Bloomberg Global Equity Thematic Indices (collectively, the “**Indices**” and each, an “**Index**”) and is intended to meet the requirements of the European Union’s regulation on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds (Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016, herein the “**EU BMR**”), including the regulatory technical standards (“**RTS**”) promulgated thereunder, , as and to the extent the EU BMR and related RTS were “on-shored” in the UK from 1 January 2021 (the “**BMR**”).

Requirement [Regulatory Reference]	Benchmark Family Information
<p>(1) General disclosure requirements</p> <p><i>The benchmark statement shall state:</i></p> <p><i>(a) the date of publication of the statement and, where applicable, the date of its last update;</i></p> <p><i>(b) where available, the international securities identification number (ISIN) of the benchmark or benchmarks; alternatively, for a family of benchmarks, the statement may provide details of where the ISINs are publicly accessible free of charge;</i></p> <p><i>(c) whether the benchmark, or any benchmark in the family of benchmarks, is determined using contributions of input data;</i></p> <p><i>(d) whether the benchmark or any benchmark in the family of benchmarks qualifies as one of the types of benchmarks listed under Title III of Regulation (EU) 2016/1011, including the specific provision by virtue of which the benchmark qualifies as that type.</i></p> <p>[RTS 1(1)]</p>	<p>Date of publication: 22 June 2021</p> <p>Date of last update: 14 September 2021</p> <p>BISL does not assign ISINs to all of the Indices.</p> <p>Users should be aware that ISINs may have been obtained on the Indices by third parties and, in doing so, such third parties may have supplied inaccurate or incomplete information with regard to the underlying Index or may have obtained multiple ISINs for the same Index. Users should contact BISL if they have questions regarding the proper identification of its Indices.</p> <p>BISL does assign a unique Financial Instrument Global Identifier (“FIGI”) to its Indices. FIGIs may be found at https://openfigi.com/ by searching for the relevant Index within the family.</p> <p>The Indices do not utilize contributions of input data.</p> <p>None of the Indices are ‘regulated-data benchmarks’, ‘interest rate benchmarks’ or ‘commodity benchmarks’ as those terms are defined in the BMR. . In addition, none of the Indices are ‘critical benchmarks’ or ‘significant benchmarks’ as those terms are defined in the BMR. All of the Indices would be deemed ‘non-significant’.</p>

(2) *The benchmark statement shall clearly and unambiguously define the market or economic reality measured by the benchmark and the circumstances in which such measurement may become unreliable.*

[BMR 27(1)(a)]

In defining the market or economic reality, the benchmark statement shall include at least the following information:

(a) a general description of the market or economic reality.

(b) the geographical boundaries, if any, of the market or economic reality;

(c) any other information that the administrator reasonably considers to be relevant or useful to help users or potential users of the benchmark to understand the relevant features of the market or economic reality, including at least the following elements insofar as reliable data on these elements is available:

(i) information on actual or potential participants in the market;

(ii) an indication of the size of the market or economic reality.

[RTS 1(2)]

Market or economic reality measured by the benchmark family:

The Bloomberg Global Equity Thematic indices aims to represent the performance of a set of companies that are expected to derive significant revenues from companies associated with a particular theme. The eligible security universe for the thematic indices is sourced from Bloomberg Intelligence and/or BloombergNEF.

Further information can be found [here](#) or by entering INP <GO> on the Bloomberg Terminal® and selecting "Fact Sheets".

<p>(3) <i>In defining the potential limitations of the benchmark and the circumstances in which the measurement of the market or economic reality may become unreliable, the benchmark statement shall include at least:</i></p> <p><i>(a) a description of the circumstances in which the administrator would lack sufficient input data to determine the benchmark in accordance with the methodology;</i></p> <p><i>(b) where relevant, a description of instances when the accuracy and reliability of the methodology used for determining the benchmark can no longer be ensured, such as when the administrator deems the liquidity in the underlying market as insufficient;</i></p> <p><i>(c) any other information that the administrator reasonably considers to be relevant or useful to help users and potential users to understand the circumstances in which the measurement of the market or economic reality may become unreliable, including a description of what might constitute an exceptional market event.</i></p> <p>[RTS 1(3)]</p>	<p>Benchmark limitations</p> <p>Though the Indices are designed to be representative of the markets they measure or otherwise align with their stated objective, they may not be representative in every case or achieve their stated objective in all instances. They are designed and calculated strictly to follow the rules of the methodology, and any index level or other output is limited in its usefulness to such design and calculation.</p> <p>Markets can be volatile, including those market interests which the Indices intend to measure or upon which the Indices are dependent in order to achieve their stated objective. For example, illiquidity can have an impact on the quality or amount of data available to BISL for calculation and may cause the Indices to produce unpredictable or unanticipated results.</p> <p>In addition, market trends and changes to market structure may render the objective of the Indices unachievable or to become impractical to replicate by investors.</p> <p>In particular, the Indices measure the global equity markets. As with all equity investing, the Indices are exposed to market risk. The value of equities fluctuate with the changes in economic forecasts, interest rate policies established by central banks and perceived geopolitical risk. The Indices do not take into account the cost of replication and as a result a tracking portfolio's returns will underperform the Index with all else equal. As the Indices are designed to measure those markets, its Indices could be materially impacted by market movements, thus significantly impacting the use or usefulness of the index values or levels for some or all users.</p> <p>In addition, certain Sub-Indices may be designed to measure smaller subsets of the Indices such as specific styles, size, and sector.</p> <p>Some of these Sub-Indices have very few qualifying constituents and may have none for a period of time. During such period, the Sub-Index will continue to be published at its last value, effectively reporting a 0% return, until new constituents qualify. If no constituents are expected to qualify (due to changes in market structure and other factors), the Sub-Index may be discontinued. In such an event, this discontinuation will be announced to index users.</p>
<p>(4) <i>The benchmark statement shall lay down technical specifications that clearly and unambiguously identify the elements of the calculation of the benchmark in relation to which discretion may be exercised, the criteria applicable to the exercise of such discretion and the position of the persons that can exercise discretion, and how such discretion may be subsequently evaluated.</i></p> <p>[BMR 27(1)(b)]</p>	<p>The Indices are rules-based (methodology available here and their construction is designed to consistently produce values without the exercise of expert judgment or discretion. Nevertheless, BISL may use expert judgment or discretion with regards to the following:</p> <ul style="list-style-type: none"> ▪ Index restatements ▪ Extraordinary circumstances during a market emergency ▪ Data interruptions, issues, and closures ▪ Country classification of Security ▪ Market classification of countries as Developed, Emerging or Frontier <p>When expert judgment or discretion is required, BISL undertakes to be consistent in its application, with recourse to written procedures outlined in the methodology of the Indices and internal procedures manuals. In certain circumstances exercises of expert judgment or discretion are reviewed by senior members of BISL management and Bloomberg Compliance teams, and are reported to the Product, Risk & Operations</p>

<p><i>In specifying the controls and rules that govern any exercise of judgement or discretion by the administrator or any contributors in calculating the benchmark or benchmarks, the benchmark statement shall include an outline of each step of the process for any ex post evaluation of the use of discretion, together with a clear indication of the position of any person(s) responsible for carrying out the evaluations.</i></p> <p>[RTS 1(4)]</p>	<p>Committee (PROC), BISL’s governance committee, which operates under the supervision of BISL’s oversight function, the Benchmark Oversight Committee (BOC). BISL also maintains and enforces a code of ethics to prevent conflicts of interest from inappropriately influencing index construction, production, and distribution, including the use of expert judgment or discretion.</p>
<p>(5) <i>A benchmark statement shall contain at least the rationale for adopting the benchmark methodology and procedures for the review and approval of the methodology.</i></p> <p>[BMR27(2)(b)]</p> <p><i>In specifying the procedures for review of the methodology, the benchmark statement shall at least outline the procedures for public consultation on any material changes to the methodology.</i></p> <p>[RTS 1(5)]</p>	<p>BISL will review the Indices (both the rules of construction and data inputs) on a periodic basis, not less frequently than annually, to determine whether they continue to reasonably measure the intended underlying market interest, the economic reality or otherwise align with their stated objective. More frequent reviews may result from extreme market events and/or material changes to the applicable underlying market interests.</p> <p>Criteria for data inputs include reliable delivery and active underlying markets. Whether an applicable market is active depends on whether there are sufficient numbers of transactions (or other indications of price, such as indicative quotes) in the applicable constituents (or similar underlying constituent elements) that a price (or other value, as applicable) may be supplied for such constituent(s). Where the constituents of the Indices are themselves other index levels or values, whether or not the underlying market is active is determined solely by reference to whether an official level or value is published in accordance with such underlying index’s methodology. There are no minimum liquidity requirements for Index constituents and/or minimum requirements or standards for the quantity or quality of the input data.</p> <p>The review will be conducted by product managers of the Indices in connection with the periodic rebalancing of the Indices or as otherwise appropriate.</p> <p>Any resulting change to the Methodology deemed to be material (discussed below) will be subject to the review of the PROC under the oversight of the BOC, each of which committees shall be provided all relevant information and materials it requests relating to the change.</p> <p>Material changes will be reflected and tracked in updated versions of the methodology.</p> <p>BISL’s Index administration is also subject to Bloomberg’s Compliance function which periodically reviews various aspects of its businesses in order to determine whether it is adhering to applicable policies and procedures, and assess whether applicable controls are functioning properly.</p> <p>Material changes related to the Indices will be made available in advance to affected stakeholders whose input will be solicited. The stakeholder engagement will set forth the rationale for any proposed changes as well as the timeframe and process for responses. BISL will endeavour to provide at least two weeks for review prior to any material change going into effect. In the event of exigent market circumstances, this</p>

		<p>period may be shorter. Subject to requests for confidentiality, stakeholder feedback and the Index Administrator’s responses will be made accessible upon request.</p> <p>In determining whether a change to an Index is material, the following factors shall be taken into account:</p> <ul style="list-style-type: none"> • The economic and financial impact of the change; • Whether the change affects the original purpose of the Index; and/or • Whether the change is consistent with the overall objective of the Index and the underlying market interest it seeks to measure. <p>In addition to material changes, BISL may from time to time terminate one or more Indices (“Discontinued Indices”), whether due to changes in market structure, a lack of requisite data, insufficient usage, or for other regulatory or practical concerns. The process for terminating such Discontinued Indices is as follows:</p> <p>The PROC will review proposed terminations, taking into account the reasons for termination, the impact on users (if any), the availability of alternative products and other such factors. If termination is approved, users will be provided as much prior notice as is reasonable under the circumstances, typically 90 days. In the event there is little or no known usage identified, the Discontinued Indices may be terminated with less (or no) notice, as applicable. In the event the Discontinued Indices are licensed for use as the basis of an ETF or other widely-available financial product or is otherwise determined by BISL to be an important benchmark without reasonable substitutes, the notice period may be extended, as warranted. Any advance notice period is subject to BISL being reasonably able to continue administering and calculating such benchmark during such period (for example, BISL has access to requisite data on commercially reasonable terms, is not subject to any litigation or other claims, has adequate internal resources and capabilities, etc.). Terminations and associated user engagement decisions made by the PROC are subject to review by BISL’s oversight function, the BOC.</p>
<p>(6)</p>	<p><i>The benchmark statement shall provide notice of the possibility that factors, including external factors beyond the control of the administrator, may necessitate changes to, or the cessation of the benchmark.</i></p> <p>[BMR 27(1)(c)]</p>	<p>Users should be aware that factors, including external factors beyond the control of BISL, may necessitate changes to, or the cessation of the Indices or components thereof. For example, markets measured by the Indices may undergo structural changes which may affect the liquidity of underlying constituents of the Indices. In addition, regulatory changes can adversely impact the effectiveness of methodology design.</p>
<p>(7)</p>	<p><i>The benchmark statement shall advise users that changes to, or the cessation of, the benchmark may have an impact upon the financial contracts and financial instruments that reference the benchmark or the measurement of the performance of investment funds.</i></p> <p>[BMR 27(1)(d)]</p>	<p>If financial product issuers or investment managers choose to use one of the Indices as the basis of an index-linked financial product or an investment fund, they should consider the possibility that factors, including external factors, may necessitate changes to, or the cessation of the Indices or components thereof, including the potential need to terminate or modify the terms of a financial product resulting from the termination of the calculation of one or more of the Indices.</p>

<p>(8)</p>	<p><i>A benchmark statement shall contain at least the definitions for all key terms relating to the benchmark.</i></p> <p>[BMR 27(2)(a)]</p>	<p>All key terms and other relevant information are set forth in the methodology for the Indices available here.</p>
<p>(9)</p>	<p><i>The administrator shall review and, where necessary, update the benchmark statement for each benchmark or family of benchmarks in the event of any changes to the information to be provided under this Article and at least every two years.</i></p> <p>[BMR 27(1)]</p> <p><i>In addition to the cases referred to in the third subparagraph of Article 27(1) of Regulation (EU) 2016/1011, an update of the benchmark statement shall be required whenever the information contained in the statement ceases to be correct or sufficiently precise, and including in any event in the following cases:</i></p> <p><i>(a) whenever there is a change in the type of the benchmark;</i></p> <p><i>(b) whenever there is a material change in the methodology used for determining the benchmark or, if the benchmark statement is for a family of benchmarks, in the methodology used for determining any benchmark within the family of benchmarks.</i></p> <p>[RTS 6]</p>	<p>BISL shall review this Statement on a periodic basis, at least once every two years, or as otherwise warranted in the event of any material changes to the information provided herein.</p>
<p>(10)</p>	<p><i>A benchmark statement shall contain at least the criteria and procedures used to determine the benchmark, including a description of the input data, the priority given to different types of input data, the minimum data needed to determine a</i></p>	<p>Constituent Selection</p> <p>As described under "Market or economic reality measured by the benchmark family" in row (2) above, a number of criteria and characteristics are utilized to determine the</p>

	<p><i>benchmark, the use of any models or methods of extrapolation and any procedure for rebalancing the constituents of a benchmark's index.</i></p> <p>[BMR 27(2)(c)]</p>	<p>index eligibility of particular securities among and across the various Indices. Annex 1 illustrates, at a high level, how the Indices are segregated and organized.</p> <p>Rebalancing The indices are rebalanced quarterly using the latest available Bloomberg Intelligence Electric Vehicles and Hydrogen baskets. The modified market cap weighted Index is maintained as a pro-forma Index until its implementation on the effective date as per the global equity rebalance schedule.</p> <p>Pricing The Index securities are priced by applying a waterfall based on availability, prioritizing the official closing price provided by the respective exchange. The result is the price used for calculation of the Index (Index Price).</p> <p>For greater detail regarding the criteria and procedures used to determine the Indices, please refer to the publicly-available methodology for the Indices available here.</p>
<p>(11)</p>	<p><i>A benchmark statement shall contain at least the controls and rules that govern any exercise of judgement or discretion by the administrator or any contributors, to ensure consistency in the use of such judgement or discretion.</i></p> <p>[BMR27(2)(d)]</p> <p><i>For the purpose of providing information on the controls and rules that govern any exercise of judgment or discretion in the calculation of the benchmark or of the family of benchmarks, the benchmark statement shall at least:</i></p> <p><i>(a) indicate the position of each function or body who may exercise discretion;</i></p> <p><i>(b) outline each step of the ex-post evaluation process for the use of discretion.</i></p> <p>[RTS 27(1)(4)]</p>	<p>The Indices are rules-based (methodology available here and their construction is designed to consistently produce values without the exercise of expert judgment or discretion. Nevertheless, BISL may use expert judgment or discretion with regards to the following:</p> <ul style="list-style-type: none"> ▪ Index restatements ▪ Extraordinary circumstances during a market emergency ▪ Data interruptions, issues, and closures ▪ Country classification of Security ▪ Market classification of country as Developed, Emerging or Frontier <p>When expert judgment or discretion is required, BISL undertakes to be consistent in its application, with recourse to written procedures outlined in the methodology of the Indices and internal procedures manuals. In certain circumstances exercises of expert judgment or discretion are reviewed by senior members of BISL management and Bloomberg Compliance teams, and are reported to the PROC, BISL’s governance committee, which operates under the supervision of BISL’s oversight function, the BOC. BISL also maintains and enforces a code of ethics to prevent conflicts of interest from inappropriately influencing index construction, production, and distribution, including the use of expert judgment or discretion.</p>
<p>(12)</p>	<p><i>A benchmark statement shall contain at least the procedures which govern the determination of the benchmark in periods of stress or periods where transaction data sources may be insufficient, inaccurate or</i></p>	<p>See “Benchmark Limitations” in row (3) above.</p>

	<p><i>unreliable and the potential limitations of the benchmark in such periods.</i></p> <p>[BMR 27(2)(e)]</p>	
(13)	<p><i>A benchmark statement shall contain at least the procedures for dealing with errors in input data or in the determination of the benchmark, including when a re-determination of the benchmark is required.</i></p> <p>[BMR 27(2)(f)]</p>	<p>To the extent a material error in index values is uncovered following publication and dissemination, a notification will be sent to index clients alerting them of such error and the expected date of a revised publication, if warranted. BISL will review all indices for restatement if the discrepancy is in excess of 3 bps. Subsequent course of action is dictated by whether the Index is Primary or Non-Primary and when the discrepancy occurred.</p> <p>A Primary Index will be restated as long as the discrepancy occurred in the last 2 business days. A discrepancy occurring more than the last 2 business days will be reviewed on a case-by-case basis. A discrepancy of less than 3 bps will not be subject to review. A decision to restate any Index results in the restatement of all Indices.</p> <p>Real-time indices are not considered for restatement, all real-time dissemination is considered indicative.</p> <p>Further information regarding the handling of errors can be found in the methodology here.</p>
(14)	<p><i>A benchmark statement shall contain at least the identification of potential limitations of the benchmark, including its operation in illiquid or fragmented markets and the possible concentration of inputs.</i></p> <p>[BMR 27(2)(g)]</p>	<p>See "Benchmark Limitations" in row (3) above.</p>
(15)	<p>Specific disclosure requirements for regulated data benchmarks.</p> <p><i>In addition to the information to be included pursuant to Article 1, for a regulated-data benchmark or, where applicable, family of regulated-data benchmarks, the benchmark statement shall state at least the following in its description of the input data:</i></p> <p><i>(a) the sources of the input data used;</i></p>	<p>Not applicable.</p>

	<p>(b) for each source, the relevant type, as listed in Article 3(1)(24) of Regulation (EU) 2016/1011.</p> <p>[RTS 2]</p>	
<p>(16)</p>	<p>Specific disclosure requirements for interest rate benchmarks</p> <p><i>1. In addition to the information to be included pursuant to Article 1, for an interest rate benchmark or, where applicable, family of interest rate benchmarks, the benchmark statement shall include at least the following information:</i></p> <p><i>(a) a reference alerting users to the additional regulatory regime applicable to interest rate benchmarks under Annex I to Regulation (EU) 2016/1011;</i></p> <p><i>(b) a description of the arrangements that have been put in place to comply with that Annex.</i></p> <p>[RTS 3]</p>	<p>Not applicable.</p>
<p>(17)</p>	<p>Specific disclosure requirements for commodity benchmarks</p> <p><i>In addition to the information to be included pursuant to Article 1, for a commodity benchmark or, where applicable, family of commodity benchmarks, the benchmark statement shall at least:</i></p> <p><i>(a) indicate whether the requirements of Title II of, or Annex II to, Regulation (EU) 2016/1011 apply to the benchmark, or family of benchmarks as prescribed by Article 19 of that Regulation;</i></p> <p><i>(b) include an explanation as to why Title II of or, as the case may</i></p>	<p>Not applicable.</p>

<p><i>be, Annex II to that Regulation applies;</i></p> <p><i>(c) include in the definitions of key terms a concise description of the criteria that define the relevant underlying physical commodity;</i></p> <p><i>(d) where applicable, indicate where the explanations are published that the administrator is required to publish under paragraph 7 of Annex II to that Regulation.</i></p> <p>[RTS 4]</p>	
<p>(18) Specific disclosure requirements for critical benchmarks</p> <p><i>In addition to the information to be included pursuant to Article 1, for a critical benchmark, or, where applicable, a family of benchmarks that contains at least one critical benchmark, the benchmark statement shall include at least the following information:</i></p> <p><i>(a) a reference alerting users to the enhanced regulatory regime applicable to critical benchmarks under Regulation (EU) 2016/1011;</i></p> <p><i>(b) a statement indicating how users will be informed of any delay in the publication of the benchmark or of any re-determination of the benchmark, and indicating the (expected) duration of measures.</i></p> <p>[RTS 5]</p>	<p>Not applicable.</p>

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Annex 1**Bloomberg Global Equity Thematic Indices**

Bloomberg Electric Vehicles Index

Bloomberg Global Semiconductor Top 20 Index

Bloomberg United States Quality Large & Mid Cap Index

Bloomberg Developed Markets Quality Large & Mid Cap Index

Bloomberg Europe Developed Markets Quality Large & Mid Cap Index

Annex 2 - Climate-Related Disclosures

CLIMATE-RELATED DISCLOSURES	
SECTION 1 - CONSIDERATION OF ESG FACTORS	
(1) Name of the benchmark administrator.	Bloomberg Index Services Limited
(2) Type of benchmark.	Equity Benchmarks
(3) Name of the benchmark.	Refer to Annex 1
(4) Does the benchmark pursue ESG objectives?	No
(5) Where the response to (4) is negative, is any EU Climate Transition Benchmark or EU Paris-aligned Benchmark available in the portfolio of the benchmark administrator or does the benchmark administrator have benchmarks that pursue ESG objectives or take into account ESG factors?	See https://www.bloomberg.com/professional/product/indices/
(6) Where the response to (4) is positive, provide details on ESG factors, in accordance with Article 27(2a) of Regulation (EU) 2016/1011, including on the ESG factors listed in Annex II to this Regulation, depending on the type of benchmark concerned. The ESG factors shall not be disclosed for each constituent of the benchmarks but shall be disclosed at an aggregated weighted average value of the benchmark.	
(a) List of combined ESG factors: N/A	Details on each ESG factor: N/A
(b) List of environmental factors: N/A	Details on each ESG factor: N/A
(c) List of social factors: N/A	Details on each ESG factor: N/A
(d) List of governance factors: N/A	Details on each ESG factor: N/A
(7) Data and standards used.	
(a) Description of data sources used to provide information on the ESG factors in the benchmark statement. <i>Describe how the data used to provide information on the ESG factors in the benchmark statement are sourced and whether, and to</i>	N/A

<i>what extent, data are estimated or reported.</i>	
(b) Reference standards. <i>List the supporting standards used for the reporting under (6).</i>	N/A
SECTION 2 - ADDITIONAL DISCLOSURE REQUIREMENTS	
(8) Where a benchmark is labelled as 'EU Climate Transition Benchmark' or 'EU Paris-aligned Benchmark', benchmark administrators shall also disclose the following information:	
(a) forward-looking year-on-year decarbonisation trajectory;	N/A
(b) degree to which the IPCC decarbonisation trajectory (1,5°C with no or limited overshoot) has been achieved on average per year since creation;	N/A
(c) overlap between those benchmarks and their investable universe using the active share at asset level.	N/A
SECTION 3 - DISCLOSURE OF THE ALIGNMENT WITH THE OBJECTIVES OF THE PARIS AGREEMENT	
(9) For significant equity benchmarks, significant bond benchmarks, EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks, benchmark administrators shall also disclose the following information:	
(a) the temperature scenario, in accordance with international standards, used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agreement;	N/A
(b) the name of the provider of the temperature scenario used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agreement;	N/A
(c) the methodology used for the measurement of the alignment with the temperature scenario;	N/A
(d) the hyperlink to the website of the temperature scenario used.	N/A
Information updated on:	21 June 2021

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