

Bloomberg Index Services Limited

Benchmark Statement for

UBS Rolling Receiver Interest Rate Swap Strategy Indices

Bloomberg

This benchmark statement (this “**Statement**”) is provided by Bloomberg Index Services Limited (“**BISL**” and, with its affiliates, “**Bloomberg**”) as the administrator of the UBS Rolling Receiver Interest Rate Swap Strategy 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
(1)	General disclosure requirements <i>The benchmark statement shall state:</i> <i>(a) the date of publication of the statement and, where applicable, the date of its last update;</i> <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> <i>(c) whether the benchmark, or any benchmark in the family of benchmarks, is determined using contributions of input data;</i> <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> [RTS 1(1)]	Date of publication: June 2024 Date of last update: June 2024 BISL does not assign ISINs to all of the Indices. 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. BISL does assign a unique Financial Instrument Global Identifier (“FIGI”) to its Indices. FIGIs may also be found at https://openfigi.com/ by searching for the relevant Index. The Indices do not utilize contributions of input data. 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’.

- (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 UBS Rolling Receiver Interest Rate Swap Strategy Indices aim to reflect the performance of a long position of forward starting IMM Swaps for eleven currencies and up to seven tenors within each currency. Each IMM Swap is an over the counter (OTC) contract, where the holder receives the fixed rate payments and pays the Floating Rate payments. The Floating Rate varies depending on the currency as defined in the methodology document. For example, for the GBP denominated swap index, the Floating rate is the GBP SONIA Overnight Rate.

Annex 1 contains the list of indices covered by this Benchmark Statement.

To request access to the methodology documents of the Indices, please contact stratindices@bloomberg.net. Requests may be subject to the rights of third parties.

(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> <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> <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> <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> [RTS 1(3)]	Risks and Limitations of the Indices 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 value or other output is limited in its usefulness to such design and calculation. 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. In addition, changes to the availability and/or accuracy of data may render the objective of the Index unachievable or to become impractical to replicate by investors. Other than as set forth in the methodologies for the Indices listed in Annex 1, there are no minimum liquidity requirements for index constituents and/or minimum requirements or standards for the quantity or quality of the input data. Market Disruption Events See the Market Disruption Events section of the BISL Benchmark Procedures Handbook.
(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> [BMR 27(1)(b)]	The Indices are rules-based, and their construction is designed to consistently produce values without the exercise of expert judgment or discretion under the standard methodology, in day-to-day index calculation. Nevertheless, BISL product owners may use expert judgment or discretion in certain limited circumstances, with regards to the following: ▪ Extraordinary circumstances during a market emergency ▪ Interruptions, issues, and closures of data including input or non-input (e.g. Volume) data Discretion refers to the right of BISL to make a determination in calculating a Benchmark with respect to its methodology. Expert judgement refers to the exercise of discretion with respect to the use of Input Data. Instances of discretion or expert judgement may include BISL making a decision to modify, derive or substitute input or non-input (e.g. Volume) data points according to what it considers suitable in a particular situation, in order to maintain Index constituents as set out in the

	<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> [RTS 1(4)]	methodology and ensure the index accurately represents the objective of the index as best as possible. Discretion may be applied to (but not limited to) areas of index construction such as CIP multipliers and may include actions such as: • Delaying or estimating the value of input or non-input data • Adjusting the benchmark methodology • Excluding or amending a constituent, input or non-input data When expert judgment or discretion is required, BISL undertakes to be consistent in its application. BISL also maintains and enforces a conflicts of interest framework to prevent conflicts of interest from inappropriately influencing index construction, production, and distribution, including the use of expert judgment or discretion. 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 & Oversight Committee (PROC), BISL's governance committee, which operates under the supervision of BISL's oversight function, the Benchmark Oversight Committee (BOC). See the section titled "Expert Judgment and Discretion" in the BISL Benchmark Procedures Handbook.
(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> [BMR27(2)(b)] <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> [RTS 1(5)] <i>An administrator shall publish, together with the benchmark statement referred to in Article 27, a procedure concerning the actions to be taken by the administrator in the event of changes to or the cessation of a benchmark which may be used in the Union in accordance with Article 29(1). The procedure may be drafted, where applicable, for families of benchmarks and shall be updated and published whenever a material change occurs</i> [BMR28(1)]	The methodology approach incorporates a rules-based calculation that does not require the exercise of discretion in their daily calculation processes. Additionally, the methodology is subject to strict input data eligibility requirements to ensure its replicability and resilience. The methodologies incorporate a regular rebalancing schedule to ensure representativeness on an ongoing basis. For further detail on the procedures for the review and approval of methodologies, the procedures for public consultation on materials changes and the process for cessation, see the Benchmark and Methodology Launch & Changes and Cessation Policy sections of the BISL Benchmark Procedures Handbook.

(6)	<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> [BMR 27(1)(c)]	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.
(7)	<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> [BMR 27(1)(d)]	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.
(8)	<i>A benchmark statement shall contain at least the definitions for all key terms relating to the benchmark.</i> [BMR 27(2)(a)]	All key terms and other relevant information are set forth in the methodologies for the Indices listed in Annex 1.
(9)	<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> [BMR 27(1)] <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> <i>(a) whenever there is a change in the type of the benchmark;</i>	BISL shall review this Statement on a periodic basis, at least once every two years. BISL will also review and, if determined necessary, update this Statement in the event of any material changes to the information provided herein, and whenever the information contained herein ceases to be correct or sufficiently precise including whenever there is a change in the type of the benchmark or a material change in the methodology.

	<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> [RTS 6]	
(10)	<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 benchmark, the use of any models or methods of extrapolation and any procedure for rebalancing the constituents of a benchmark's index.</i> [BMR 27(2)(c)]	Description of the Input Data The input data used for the Indices are Floating Rates associated with each currency and marked to market daily BVAL values. BVAL also incorporates market data into their models. Priority is not assigned to any input data used in calculation. Constituent Selection and Rebalancing The Indices are invested into two swaps at any given time except for the first three months after associated base dates. The Indices roll out of one swap and immediately roll into the other swap daily. Each swap lives as a constituent of an index for 180 days until it has fully rolled out of the index.
(11)	<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> [BMR27(2)(d)] <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> <i>(a) indicate the position of each function or body who may exercise discretion;</i> <i>(b) outline each step of the ex-post evaluation process for the use of discretion.</i> [RTS 27(1)(4)]	See row (4) above.

(12)	<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 unreliable and the potential limitations of the benchmark in such periods.</i> [BMR 27(2)(e)]	See “<i>Risks and Limitations of the Indices</i>” in row (3) above.
(13)	<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> [BMR 27(2)(f)]	To the extent a material error in Index values, input or non-input data (e.g. Volume data) is uncovered following Index 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 considers the following factors to determine whether to restate and the nature of that restatement. Not all conditions need to be present to warrant a restatement, and certain factors may be more determinative than others depending on the circumstances of the given error. ▪ The relative importance of the data field impacted by the error; ▪ Consideration of impact to end investor and/or clients’ non-financial objectives; ▪ When the error occurred and when it was discovered; ▪ The number of Indices and sub-Indices affected; ▪ Whether the impacted Indices are linked to tradable products; ▪ The magnitude of the error; ▪ The burden of restatement on client re-processing relative to the impact of the error; and ▪ The impact of the restatement on analytical tools. See the Restatement Policy set out in the BISL Benchmark Procedures Handbook.
(14)	<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> [BMR 27(2)(g)]	See ““<i>Risks and Limitations of the Indices</i>” in row (3) above.
(15)	Specific disclosure requirements for regulated data benchmarks. <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>	Not applicable.

	<i>(a) the sources of the input data used;</i> <i>(b) for each source, the relevant type, as listed in Article 3(1)(24) of Regulation (EU) 2016/1011.</i> [RTS 2]	
(16)	Specific disclosure requirements for interest rate benchmarks <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> <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> <i>(b) a description of the arrangements that have been put in place to comply with that Annex.</i> [RTS 3]	Not applicable.
(17)	Specific disclosure requirements for commodity benchmarks <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> <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> <i>(b) include an explanation as to why Title II of or, as the case may</i>	Not applicable.

	<i>be, Annex II to that Regulation applies;</i> <i>(c) include in the definitions of key terms a concise description of the criteria that define the relevant underlying physical commodity;</i> <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> [RTS 4]	
(18)	Specific disclosure requirements for critical benchmarks <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> <i>(a) a reference alerting users to the enhanced regulatory regime applicable to critical benchmarks under Regulation (EU) 2016/1011;</i> <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> [RTS 5]	Not applicable.

Annex 1 - List of Indices

Indices ¹	Ticker
UBS Rolling Receiver Interest Rate Swap Index - AUD 2Y	UISRSA02
UBS Rolling Receiver Interest Rate Swap Index - AUD 5Y	UISRSA05
UBS Rolling Receiver Interest Rate Swap Index - AUD 10Y	UISRSA10
UBS Rolling Receiver Interest Rate Swap Index - AUD 20Y	UISRSA20
UBS Rolling Receiver Interest Rate Swap Index - AUD 30Y	UISRSA30
UBS Rolling Receiver Interest Rate Swap Index - CAD 2Y	UISRSC02
UBS Rolling Receiver Interest Rate Swap Index - CAD 5Y	UISRSC05
UBS Rolling Receiver Interest Rate Swap Index - CAD 10Y	UISRSC10
UBS Rolling Receiver Interest Rate Swap Index - CAD 20Y	UISRSC20
UBS Rolling Receiver Interest Rate Swap Index - CAD 30Y	UISRSC30
UBS Rolling Receiver Interest Rate Swap Index - CHF SARON 2Y	UISRAF02
UBS Rolling Receiver Interest Rate Swap Index - CHF SARON 5Y	UISRAF05
UBS Rolling Receiver Interest Rate Swap Index - CHF SARON 10Y	UISRAF10
UBS Rolling Receiver Interest Rate Swap Index - CHF SARON 20Y	UISRAF20
UBS Rolling Receiver Interest Rate Swap Index - CHF SARON 30Y	UISRAF30
UBS Rolling Receiver Interest Rate Swap Index - EUR 2Y	UISRSE02
UBS Rolling Receiver Interest Rate Swap Index - EUR 3Y	UISRSE03
UBS Rolling Receiver Interest Rate Swap Index - EUR 5Y	UISRSE05
UBS Rolling Receiver Interest Rate Swap Index - EUR 7Y	UISRSE07
UBS Rolling Receiver Interest Rate Swap Index - EUR 10Y	UISRSE10
UBS Rolling Receiver Interest Rate Swap Index - EUR 20Y	UISRSE20
UBS Rolling Receiver Interest Rate Swap Index - EUR 30Y	UISRSE30
UBS Rolling Receiver Interest Rate Swap Index - GBP SONIA 2Y	UISRAG02
UBS Rolling Receiver Interest Rate Swap Index - GBP SONIA 3Y	UISRAG03
UBS Rolling Receiver Interest Rate Swap Index - GBP SONIA 5Y	UISRAG05
UBS Rolling Receiver Interest Rate Swap Index - GBP SONIA 7Y	UISRAG07
UBS Rolling Receiver Interest Rate Swap Index - GBP SONIA 10Y	UISRAG10
UBS Rolling Receiver Interest Rate Swap Index - GBP SONIA 20Y	UISRAG20
UBS Rolling Receiver Interest Rate Swap Index - GBP SONIA 30Y	UISRAG30
UBS Rolling Receiver Interest Rate Swap Index - JPY TONAR 2Y	UISRAJ02
UBS Rolling Receiver Interest Rate Swap Index - JPY TONAR 3Y	UISRAJ03
UBS Rolling Receiver Interest Rate Swap Index - JPY TONAR 5Y	UISRAJ05
UBS Rolling Receiver Interest Rate Swap Index - JPY TONAR 7Y	UISRAJ07
UBS Rolling Receiver Interest Rate Swap Index - JPY TONAR 10Y	UISRAJ10
UBS Rolling Receiver Interest Rate Swap Index - JPY TONAR 20Y	UISRAJ20
UBS Rolling Receiver Interest Rate Swap Index - JPY TONAR 30Y	UISRAJ30
UBS Rolling Receiver Interest Rate Swap Index - NZD 2Y	UISRSZ02
UBS Rolling Receiver Interest Rate Swap Index - NZD 5Y	UISRSZ05
UBS Rolling Receiver Interest Rate Swap Index - NZD 10Y	UISRSZ10
UBS Rolling Receiver Interest Rate Swap Index - SEK 2Y	UISRSS02
UBS Rolling Receiver Interest Rate Swap Index - SEK 5Y	UISRSS05

¹ Methodology documents are available upon request

UBS Rolling Receiver Interest Rate Swap Index - SEK 10Y	UISRSS10
UBS Rolling Receiver Interest Rate Swap Index - SEK 20Y	UISRSS20
UBS Rolling Receiver Interest Rate Swap Index - SEK 30Y	UISRSS30
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 2Y	UISRAU02
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 3Y	UISRAU03
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 5Y	UISRAU05
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 7Y	UISRAU07
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 10Y	UISRAU10
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 20Y	UISRAU20
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 30Y	UISRAU30
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 2Y II	UISRBU02
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 5Y II	UISRBU05
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 10Y II	UISRBU10
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 20Y II	UISRBU20
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 30Y II	UISRBU30
UBS Rolling Receiver Interest Rate Swap Index - DKK 2Y	UISRSD02
UBS Rolling Receiver Interest Rate Swap Index - DKK 5Y	UISRSD05
UBS Rolling Receiver Interest Rate Swap Index - DKK 10Y	UISRSD10
UBS Rolling Receiver Interest Rate Swap Index - DKK 20Y	UISRSD20
UBS Rolling Receiver Interest Rate Swap Index - DKK 30Y	UISRSD30
UBS Rolling Receiver Interest Rate Swap Index - NOK 2Y	UISRSN02
UBS Rolling Receiver Interest Rate Swap Index - NOK 5Y	UISRSN05
UBS Rolling Receiver Interest Rate Swap Index - NOK 10Y	UISRSN10
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 5Y II A	UISRBU5A
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 5Y II B	UISRBU5B
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 5Y II C	UISRBU5C
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 10Y II A	UISRBU1A
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 10Y II B	UISRBU1B
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 10Y II C	UISRBU1C
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 20Y II A	UISRBU2A
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 20Y II B	UISRBU2B
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 20Y II C	UISRBU2C
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 30Y II A	UISRBU3A
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 30Y II B	UISRBU3B
UBS Rolling Receiver Interest Rate Swap Index - USD SOFR 30Y II C	UISRBU3C

Annex 2 - Environmental, Social & Governance (ESG) Disclosures

EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE BENCHMARK STATEMENT	
SECTION 1 - CONSIDERATION OF ESG FACTORS	
(1) Name of the benchmark administrator.	Bloomberg Index Services Limited
(2) Type of benchmark.	Other Benchmarks
(3) Name of the benchmark.	Refer to Annex 1
(4) Does the benchmark or family of benchmarks 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</i>	N/A

<i>whether, and to 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 dated on:	19 April 2024

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