

Bloomberg Equity Paris-Aligned & Climate Transition Indices

ESG Equity Benchmark Regulation Disclosure Report

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ESG data disclosure under Regulation EU 2020/1816

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Top 10 Constituents

Index Ticker	Index Name	Top 10 Tickers
CAPABTL	Bloomberg Paris-Aligned Canada Large-Mid CAD	SHOP,RY,WPM,DOL,AEM,CSU,L,WCN,ATD,BN
JPPABTL	Bloomberg Paris-Aligned Japan Large-Mid JPY	6758 JT, 8306 JT, 6857 JT, 7974 JT, 4568 JT, 8316 JT, 7203 JT, 9984 JT, 9983 JT, 4519 JT
USPABT	Bloomberg Paris-Aligned US Large-Mid USD	NVDA,MSFT,AAPL,AMZN,AVGO,TSLA,LLY,V,JPM,NFLX
APXPABT	Bloomberg Paris-Aligned APAC DM ex Japan Large-Mid USD	CBA,WBC,NAB,1299,WES,CSL,DBS,ANZ,MQG,388
ERPPABTE	Bloomberg Paris-Aligned Europe DM Large-Mid EUR	ASML,SAP,NOVN,NESN,AZN,NOVOB,ROG,SIE,HSBA,SU
EUXPABTL	Bloomberg Paris-Aligned Europe DM ex Eurozone Large-Mid EUR	NOVN,NESN,NOVOB,AZN,ROG,HSBA,ULVR,REL,RR/,ZURN
EURPABTL	Bloomberg Paris-Aligned Eurozone DM Large-Mid EUR	ASML,SAP,SIE,MC,SU,OR,SAN,DTE,EL,MUV2
DMPABT	Bloomberg Paris-Aligned Developed Markets Large-Mid USD	NVDA,MSFT,AAPL,AMZN,AVGO,TSLA,JPM,LLY,V,NFLX
EU50PABT	Bloomberg Paris-Aligned Eurozone Top 50 EUR	ASML,SAP,SAN,OR,DTE,SIE,MC,MUV2,SU,EL
DMISCTBT	Bloomberg CTB DM Industry Select Large-Mid USD 0.5%	APH,MSTR,IBE,INTU,AMD,ORCL,NEM,PLTR,WPM,SYM
SEPABTL	Bloomberg Paris-Aligned Sweden Large-Mid SEK	INVEB,ATCOA,SWEDA,SAABB,ASSAB,ATCOB,SEBA,SHBA,SAND,HEXAB
NORDPABT	Bloomberg Paris-Aligned Nordics Large-Mid EUR	NOVOB,ATCOA,NSISB,INVEB,VWS,SAABB,DSV,NDA,ATCOB,SAMPO
PABEZ5E	Bloomberg PAB Eurozone 50 Decrement 5% Index EUR	ASML,SAP,SAN,OR,DTE,SIE,MC,MUV2,SU,EL
PABEZ4E	Bloomberg PAB Eurozone 50 Decrement 4% Index EUR	ASML,SAP,SAN,OR,DTE,SIE,MC,MUV2,SU,EL
PABEZ5T	Bloomberg PAB Eurozone 50 Decrement 50 Point Index EUR	ASML,SAP,SAN,OR,DTE,SIE,MC,MUV2,SU,EL
EMPABT	Bloomberg Paris-Aligned Emerging Markets Large-Mid USD	2330,005930,9988,HDFCB,1810,000660,ICICIBC,RJHI,939,PDD
DMCTBT	Bloomberg CTB Developed Markets Large-Mid USD	NVDA,MSFT,AAPL,AMZN,AVGO,TSLA,JPM,LLY,V,BRK/B
CACTBTL	Bloomberg Climate-Transition Canada Large-Mid CAD	RY,SHOP,ENB,CP,BN,BMO,WSP,CM,BNS,AEM
JPCTBTL	Bloomberg Climate-Transition Japan Large-Mid JPY	6758 JT, 7203 JT, 8306 JT, 8001 JT, 7974 JT, 8316 JT, 8058 JT, 9984 JT, 6861 JT, 6857 JT
USCTBT	Bloomberg Climate-Transition US Large-Mid USD	NVDA,MSFT,AAPL,AMZN,AVGO,TSLA,JPM,LLY,V,BRK/B
APXCTBT	Bloomberg Climate-Transition APAC DM ex Japan Large-Mid USD	CBA,1299,NAB,WBC,CSL,WES,DBS,ANZ,388,MQG
ERPCTBTE	Bloomberg Climate-Transition Europe DM Large-Mid EUR	ASML,SAP,NOVN,NESN,NOVOB,AZN,ROG,HSBA,SIE,SU
EUXCTBTL	Bloomberg Climate-Transition Europe DM ex Eurozone Large-Mid EUR	NESN,NOVN,NOVOB,AZN,ROG,HSBA,ULVR,RR/,REL,ZURN
EURCTBTL	Bloomberg Climate-Transition Eurozone DM Large-Mid EUR	ASML,SAP,SIE,SU,MC,AI,OR,DTE,SAN,SAN
DMCTBTE	Bloomberg Climate-Transition Developed Markets Large-Mid EUR	NVDA,MSFT,AAPL,AMZN,AVGO,TSLA,JPM,LLY,V,BRK/B
SECTBTL	Bloomberg Climate-Transition Sweden Large-Mid SEK	INVEB,ATCOA,SWEDA,ASSAB,SAABB,ATCOB,SEBA,SAND,SHBA,HEXAB
NORDCTBT	Bloomberg Climate-Transition Nordics Large-Mid EUR	NOVOB,DSV,NSISB,INVEB,VWS,ATCOA,NDA,SAABB,ATCOB,CARLB
EMCTBT	Bloomberg Climate-Transition Emerging Markets Large-Mid USD	2330,005930,9988,HDFCB,1810,000660,ICICIBC,RJHI,RELIANCE,939
WCTBT	Bloomberg Climate-Transition World Large-Mid USD	NVDA,MSFT,AAPL,AMZN,AVGO,TSLA,JPM,2330,LLY,V
WPABT	Bloomberg Paris-Aligned World Large-Mid USD	NVDA,MSFT,AAPL,AMZN,AVGO,TSLA,JPM,2330,LLY,V

Note: For decrement indices, please refer to the ESG disclosures for the Underlying Index

ESG Equity Benchmark Regulation Disclosure Report

Environmental Disclosure

Index Ticker	Index Name	HC1 Sector Exposure ¹			GHG Intensity (tCO2e/EVIC) ²			GHG Emissions (Reported vs Estimated)			Fossil Fuel Exposure ³			Green Exposure	
		%	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	Count
CAPABTL	Bloomberg Paris-Aligned Canada Large-Mid CAD	75.1	100.0	100.0	199.2	100.0	100.0	70.3	100.0	100.0	13.5	100.0	100.0	2.7	100.0
JPPABTL	Bloomberg Paris-Aligned Japan Large-Mid JPY	84.2	100.0	100.0	116.8	100.0	100.0	48.6	100.0	100.0	1.9	100.0	100.0	0.0	100.0
USPABT	Bloomberg Paris-Aligned US Large-Mid USD	65.7	100.0	100.0	164.0	100.0	100.0	58.8	100.0	100.0	1.9	100.0	100.0	0.3	100.0
APXPABT	Bloomberg Paris-Aligned APAC DM ex Japan Large-Mid USD	74.8	100.0	100.0	143.1	100.0	100.0	76.3	100.0	100.0	1.3	100.0	100.0	0.2	100.0
ERPPABTE	Bloomberg Paris-Aligned Europe DM Large-Mid EUR	83.2	100.0	100.0	508.0	100.0	100.0	97.4	100.0	100.0	2.8	100.0	100.0	1.5	100.0
EUXPABTL	Bloomberg Paris-Aligned Europe DM ex Eurozone Large-Mid EUR	88.0	100.0	100.0	241.6	100.0	100.0	98.0	100.0	100.0	2.2	100.0	100.0	2.7	100.0
EURPABTL	Bloomberg Paris-Aligned Eurozone DM Large-Mid EUR	78.1	100.0	100.0	735.0	100.0	100.0	97.5	100.0	100.0	3.3	100.0	100.0	0.2	100.0
DMPABT	Bloomberg Paris-Aligned Developed Markets Large-Mid USD	70.3	100.0	100.0	217.4	100.0	100.0	65.6	100.0	100.0	2.1	100.0	100.0	0.5	100.0
EU50PABT	Bloomberg Paris-Aligned Eurozone Top 50 EUR	78.0	100.0	100.0	863.0	100.0	100.0	97.3	100.0	100.0	5.2	100.0	100.0	0.0	100.0
DMISCTBT	Bloomberg CTB DM Industry Select Large-Mid USD 0.5%	74.5	100.0	100.0	390.7	100.0	100.0	64.6	100.0	100.0	15.1	100.0	100.0	1.7	100.0
SEPABTL	Bloomberg Paris-Aligned Sweden Large-Mid SEK	94.9	100.0	100.0	608.4	100.0	100.0	100.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0
NORDPABT	Bloomberg Paris-Aligned Nordics Large-Mid EUR	94.0	100.0	100.0	430.1	100.0	100.0	100.0	100.0	100.0	4.6	100.0	100.0	5.8	100.0
PABEZ5E	Bloomberg PAB Eurozone 50 Decrement 5% Index EUR	78.0	100.0	100.0	863.0	100.0	100.0	97.3	100.0	100.0	5.2	100.0	100.0	0.0	100.0
PABEZ4E	Bloomberg PAB Eurozone 50 Decrement 4% Index EUR	78.0	100.0	100.0	863.0	100.0	100.0	97.3	100.0	100.0	5.2	100.0	100.0	0.0	100.0
PABEZ5T	Bloomberg PAB Eurozone 50 Decrement 50 Point Index EUR	78.0	100.0	100.0	863.0	100.0	100.0	97.3	100.0	100.0	5.2	100.0	100.0	0.0	100.0
EMPABT	Bloomberg Paris-Aligned Emerging Markets Large-Mid USD	85.7	100.0	100.0	198.5	100.0	100.0	84.0	100.0	100.0	4.0	100.0	100.0	1.0	100.0
DMCTBT	Bloomberg CTB Developed Markets Large-Mid USD	72.4	100.0	100.0	258.2	100.0	100.0	65.4	100.0	100.0	3.5	100.0	100.0	0.4	100.0
CACTBTL	Bloomberg Climate-Transition Canada Large-Mid CAD	78.6	100.0	100.0	189.0	100.0	100.0	79.5	100.0	100.0	11.3	100.0	100.0	0.0	100.0
JPCTBTL	Bloomberg Climate-Transition Japan Large-Mid JPY	85.1	100.0	100.0	182.0	100.0	100.0	48.7	100.0	100.0	2.7	100.0	100.0	0.0	100.0
USCTBT	Bloomberg Climate-Transition US Large-Mid USD	68.7	100.0	100.0	208.9	100.0	100.0	58.2	100.0	100.0	3.2	100.0	100.0	0.3	100.0
APXCTBT	Bloomberg Climate-Transition APAC DM ex Japan Large-Mid USD	76.1	100.0	100.0	195.7	100.0	100.0	77.4	100.0	100.0	3.9	100.0	100.0	0.2	100.0
ERPCTBTE	Bloomberg Climate-Transition Europe DM Large-Mid EUR	84.8	100.0	100.0	545.8	100.0	100.0	97.4	100.0	100.0	4.3	100.0	100.0	1.3	100.0
EUXCTBTL	Bloomberg Climate-Transition Europe DM ex Eurozone Large-Mid EUR	88.1	100.0	100.0	294.0	100.0	100.0	98.2	100.0	100.0	4.0	100.0	100.0	2.4	100.0
EURCTBTL	Bloomberg Climate-Transition Eurozone DM Large-Mid EUR	81.3	100.0	100.0	782.6	100.0	100.0	96.9	100.0	100.0	5.4	100.0	100.0	0.3	100.0
DMCTBTE	Bloomberg Climate-Transition Developed Markets Large-Mid EUR	72.4	100.0	100.0	258.2	100.0	100.0	65.4	100.0	100.0	3.5	100.0	100.0	0.4	100.0
SECTBTL	Bloomberg Climate-Transition Sweden Large-Mid SEK	95.0	100.0	100.0	661.5	100.0	100.0	100.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0
NORDCTBT	Bloomberg Climate-Transition Nordics Large-Mid EUR	94.7	100.0	100.0	511.6	100.0	100.0	100.0	100.0	100.0	4.2	100.0	100.0	5.9	100.0
EMCTBT	Bloomberg Climate-Transition Emerging Markets Large-Mid USD	86.1	100.0	100.0	241.7	100.0	100.0	83.1	100.0	100.0	5.2	100.0	100.0	0.9	100.0
WCTBT	Bloomberg Climate-Transition World Large-Mid USD	74.4	100.0	100.0	258.0	100.0	100.0	67.5	100.0	100.0	3.6	100.0	100.0	0.4	100.0
WPABT	Bloomberg Paris-Aligned World Large-Mid USD	72.7	100.0	100.0	221.5	100.0	100.0	67.8	100.0	100.0	2.2	100.0	100.0	0.5	100.0

Note: % - refers to the percentage of constituents matching the condition or meeting the relevant criteria; MV - refers to the percentage of the sum of the market value of the constituents which have information on the field; Count - refers to the percentage of the number of constituents which have information on the field.
For decrement indices, please refer to the ESG disclosures for the Underlying Index

¹ HCI Sector Exposure is the degree of exposure of the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006
² Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value including cash using data provided by Bloomberg. For more information on the emissions models click [here](#)
³ Fossil Fuel Exposure is the degree of exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006

ESG Equity Benchmark Regulation Disclosure Report

Social Disclosure

Index Ticker	Index Name	Social Violations				Controversial Weapons ⁴				Tobacco		ILO Policy Non-Compliance		
		Sum	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
CAPABTL	Bloomberg Paris-Aligned Canada Large-Mid CAD	0	0.0	100.0	100.0	0.0	100.0	100.0	4.1	100.0	100.0	51.1	97.3	97.0
JPPABTL	Bloomberg Paris-Aligned Japan Large-Mid JPY	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.6	100.0	100.0
USPABT	Bloomberg Paris-Aligned US Large-Mid USD	0	0.0	100.0	99.5	0.0	100.0	99.5	0.0	100.0	99.5	34.4	100.0	99.5
APXPABT	Bloomberg Paris-Aligned APAC DM ex Japan Large-Mid USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	21.3	100.0	100.0
ERPPABTE	Bloomberg Paris-Aligned Europe DM Large-Mid EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	6.7	100.0	100.0
EUXPABTL	Bloomberg Paris-Aligned Europe DM ex Eurozone Large-Mid EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	7.7	100.0	100.0
EURPABTL	Bloomberg Paris-Aligned Eurozone DM Large-Mid EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	5.5	100.0	100.0
DMPABT	Bloomberg Paris-Aligned Developed Markets Large-Mid USD	0	0.0	100.0	99.7	0.0	100.0	99.7	0.1	100.0	99.7	28.7	100.0	99.7
EU50PABT	Bloomberg Paris-Aligned Eurozone Top 50 EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	3.2	100.0	100.0
DMISCTBT	Bloomberg CTB DM Industry Select Large-Mid USD 0.5%	0	0.0	99.7	99.3	0.0	99.7	99.3	0.3	99.7	99.3	28.8	99.2	98.5
SEPABTL	Bloomberg Paris-Aligned Sweden Large-Mid SEK	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.8	100.0	100.0
NORDPABT	Bloomberg Paris-Aligned Nordics Large-Mid EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	11.1	100.0	100.0
PABEZ5E	Bloomberg PAB Eurozone 50 Decrement 5% Index EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	3.2	100.0	100.0
PABEZ4E	Bloomberg PAB Eurozone 50 Decrement 4% Index EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	3.2	100.0	100.0
PABEZ5T	Bloomberg PAB Eurozone 50 Decrement 50 Point Index EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	3.2	100.0	100.0
EMPABT	Bloomberg Paris-Aligned Emerging Markets Large-Mid USD	0	0.0	99.8	99.6	0.0	99.8	99.6	0.1	99.8	99.6	47.4	99.8	99.3
DMCTBT	Bloomberg CTB Developed Markets Large-Mid USD	0	0.0	100.0	99.8	0.0	100.0	99.8	0.1	100.0	99.8	28.6	100.0	99.8
CACBTBL	Bloomberg Climate-Transition Canada Large-Mid CAD	0	0.0	100.0	100.0	0.0	100.0	100.0	2.8	100.0	100.0	45.9	100.0	100.0
JPCTBTL	Bloomberg Climate-Transition Japan Large-Mid JPY	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.0	100.0	100.0
USCTBT	Bloomberg Climate-Transition US Large-Mid USD	0	0.0	100.0	99.6	0.0	100.0	99.6	0.0	100.0	99.6	34.1	100.0	99.6
APXCTBT	Bloomberg Climate-Transition APAC DM ex Japan Large-Mid USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	22.8	100.0	100.0
ERPCTBTE	Bloomberg Climate-Transition Europe DM Large-Mid EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	6.5	100.0	100.0
EUXCTBTL	Bloomberg Climate-Transition Europe DM ex Eurozone Large-Mid EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	7.7	100.0	100.0
EURCTBTL	Bloomberg Climate-Transition Eurozone DM Large-Mid EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	5.5	100.0	100.0
DMCTBTE	Bloomberg Climate-Transition Developed Markets Large-Mid EUR	0	0.0	100.0	99.8	0.0	100.0	99.8	0.1	100.0	99.8	28.6	100.0	99.8
SECTBTL	Bloomberg Climate-Transition Sweden Large-Mid SEK	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.8	100.0	100.0
NORDCTBT	Bloomberg Climate-Transition Nordics Large-Mid EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	11.4	100.0	100.0
EMCTBT	Bloomberg Climate-Transition Emerging Markets Large-Mid USD	0	0.0	99.7	99.6	0.0	99.7	99.6	0.1	99.7	99.6	46.6	99.7	99.2
WCTBT	Bloomberg Climate-Transition World Large-Mid USD	0	0.0	100.0	99.8	0.0	100.0	99.8	0.1	100.0	99.8	30.3	100.0	99.8
WPABT	Bloomberg Paris-Aligned World Large-Mid USD	0	0.0	100.0	99.8	0.0	100.0	99.8	0.1	100.0	99.8	30.6	100.0	99.8

Note: % - refers to the percentage of constituents matching the condition or meeting the relevant criteria; MV - refers to the percentage of the sum of the market value of the constituents which have information on the field; Count – refers to the percentage of the number of constituents which have information on the field.
For decrement indices, please refer to the ESG disclosures for the Underlying Index

⁴Represents 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).

ESG Equity Benchmark Regulation Disclosure Report

Social Disclosure continued...

Index Ticker	Index Name	Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Convictions, Fines	
		%	MV	Count	Score	MV	Count	%	MV	Count	Number	Amount ⁵
CAPABTL	Bloomberg Paris-Aligned Canada Large-Mid CAD	0.0	0.0	0.0	38.3	100.0	100.0	1.4	8.0	6.1	0	0.0
JPPABTL	Bloomberg Paris-Aligned Japan Large-Mid JPY	31.9	10.8	19.4	23.8	100.0	100.0	0.4	2.8	1.4	0	0.0
USPABT	Bloomberg Paris-Aligned US Large-Mid USD	2.0	3.1	2.6	35.6	88.2	92.6	0.7	3.0	3.1	0	0.0
APXPABT	Bloomberg Paris-Aligned APAC DM ex Japan Large-Mid USD	19.7	21.8	19.1	37.3	91.8	92.6	0.9	5.1	8.8	0	0.0
ERPPABTE	Bloomberg Paris-Aligned Europe DM Large-Mid EUR	9.0	41.9	36.5	42.1	100.0	100.0	0.5	14.5	14.8	2	0.0
EUXPABTL	Bloomberg Paris-Aligned Europe DM ex Eurozone Large-Mid EUR	1.4	28.3	24.6	42.4	100.0	100.0	0.3	12.3	11.4	2	0.0
EURPABTL	Bloomberg Paris-Aligned Eurozone DM Large-Mid EUR	12.5	55.3	55.2	42.0	100.0	100.0	0.6	16.7	17.2	0	0.0
DMPABT	Bloomberg Paris-Aligned Developed Markets Large-Mid USD	12.0	11.6	13.5	36.2	91.4	95.8	0.6	4.7	5.5	0	0.0
EU50PABT	Bloomberg Paris-Aligned Eurozone Top 50 EUR	13.5	53.1	54.8	42.2	100.0	100.0	0.4	17.1	16.1	0	0.0
DMISCTBT	Bloomberg CTB DM Industry Select Large-Mid USD 0.5%	11.4	10.6	10.9	33.1	95.5	96.4	0.6	15.7	16.1	1	0.0
SEPABTL	Bloomberg Paris-Aligned Sweden Large-Mid SEK	10.6	31.3	28.1	40.7	100.0	100.0	0.7	19.2	12.5	1	0.0
NORDPABT	Bloomberg Paris-Aligned Nordics Large-Mid EUR	8.3	31.4	31.4	41.8	100.0	100.0	0.8	14.5	13.7	2	0.0
PABEZ5E	Bloomberg PAB Eurozone 50 Decrement 5% Index EUR	13.5	53.1	54.8	42.2	100.0	100.0	0.4	17.1	16.1	0	0.0
PABEZ4E	Bloomberg PAB Eurozone 50 Decrement 4% Index EUR	13.5	53.1	54.8	42.2	100.0	100.0	0.4	17.1	16.1	0	0.0
PABEZ5T	Bloomberg PAB Eurozone 50 Decrement 50 Point Index EUR	13.5	53.1	54.8	42.2	100.0	100.0	0.4	17.1	16.1	0	0.0
EMPABT	Bloomberg Paris-Aligned Emerging Markets Large-Mid USD	17.2	17.8	16.8	19.5	99.2	98.4	0.3	5.8	7.5	16	17.4
DMCTBT	Bloomberg CTB Developed Markets Large-Mid USD	11.6	11.2	14.1	36.1	91.6	95.9	0.5	6.0	7.1	1	0.0
CACTBTL	Bloomberg Climate-Transition Canada Large-Mid CAD	0.0	0.0	0.0	39.1	100.0	100.0	0.8	16.4	15.8	0	0.0
JPCTBTL	Bloomberg Climate-Transition Japan Large-Mid JPY	29.8	12.6	20.7	23.7	100.0	100.0	0.4	4.7	4.6	0	0.0
USCTBT	Bloomberg Climate-Transition US Large-Mid USD	2.1	2.9	2.5	35.4	88.5	92.8	0.5	3.9	4.0	0	0.0
APXCTBT	Bloomberg Climate-Transition APAC DM ex Japan Large-Mid USD	19.8	20.6	17.8	37.2	92.2	91.8	1.1	7.7	12.3	0	0.0
ERPCTBTE	Bloomberg Climate-Transition Europe DM Large-Mid EUR	9.0	40.8	36.7	42.1	100.0	100.0	0.5	15.1	15.5	3	0.0
EUXCTBTL	Bloomberg Climate-Transition Europe DM ex Eurozone Large-Mid EUR	1.7	28.0	25.8	42.4	100.0	100.0	0.3	13.1	11.7	2	0.0
EURCTBTL	Bloomberg Climate-Transition Eurozone DM Large-Mid EUR	12.6	53.0	49.6	41.8	100.0	100.0	0.5	17.2	19.7	1	0.0
DMCTBTE	Bloomberg Climate-Transition Developed Markets Large-Mid EUR	11.6	11.2	14.1	36.1	91.6	95.9	0.5	6.0	7.1	1	0.0
SECTBTL	Bloomberg Climate-Transition Sweden Large-Mid SEK	10.9	31.3	27.3	40.6	100.0	100.0	0.7	19.1	12.1	1	0.0
NORDCTBT	Bloomberg Climate-Transition Nordics Large-Mid EUR	9.6	32.2	32.1	41.7	100.0	100.0	0.8	14.3	12.5	2	0.0
EMCTBT	Bloomberg Climate-Transition Emerging Markets Large-Mid USD	16.9	17.9	16.5	19.5	99.1	98.3	0.3	6.2	8.1	17	17.4
WCTBT	Bloomberg Climate-Transition World Large-Mid USD	12.8	11.8	15.3	33.9	92.5	96.9	0.5	6.3	7.6	11	0.0
WPABT	Bloomberg Paris-Aligned World Large-Mid USD	12.7	12.0	15.3	33.9	92.3	96.9	0.5	4.9	6.6	11	0.0

Note: % - refers to the percentage of constituents matching the condition or meeting the relevant criteria; MV - refers to the percentage of the sum of the market value of the constituents which have information on the field; Count – refers to the percentage of the number of constituents which have information on the field.
For decrement indices, please refer to the ESG disclosures for the Underlying Index

⁵ Amount of fines related to bribery or corruption in \$m

ESG Equity Benchmark Regulation Disclosure Report

Governance Disclosure

Index Ticker	Index Name	Board Independence			Board Diversity		
		%	MV	Count	%	MV	Count
CAPABTL	Bloomberg Paris-Aligned Canada Large-Mid CAD	80.0	100.0	100.0	38.3	100.0	100.0
JPPABTL	Bloomberg Paris-Aligned Japan Large-Mid JPY	54.7	100.0	100.0	23.8	100.0	100.0
USPABT	Bloomberg Paris-Aligned US Large-Mid USD	86.1	87.8	92.1	35.6	88.2	92.6
APXPABT	Bloomberg Paris-Aligned APAC DM ex Japan Large-Mid USD	78.5	91.8	92.6	37.3	91.8	92.6
ERPPABTE	Bloomberg Paris-Aligned Europe DM Large-Mid EUR	72.7	99.0	96.6	42.1	100.0	100.0
EUXPABTL	Bloomberg Paris-Aligned Europe DM ex Eurozone Large-Mid EUR	77.9	97.7	94.7	42.4	100.0	100.0
EURPABTL	Bloomberg Paris-Aligned Eurozone DM Large-Mid EUR	67.8	100.0	98.9	42.0	100.0	100.0
DMPABT	Bloomberg Paris-Aligned Developed Markets Large-Mid USD	80.3	91.0	94.9	36.2	91.4	95.8
EU50PABT	Bloomberg Paris-Aligned Eurozone Top 50 EUR	67.5	100.0	100.0	42.2	100.0	100.0
DMISCTBT	Bloomberg CTB DM Industry Select Large-Mid USD 0.5%	79.0	94.2	95.3	33.1	95.5	96.4
SEPABTL	Bloomberg Paris-Aligned Sweden Large-Mid SEK	58.6	100.0	100.0	40.7	100.0	100.0
NORDPABT	Bloomberg Paris-Aligned Nordics Large-Mid EUR	60.7	100.0	100.0	41.8	100.0	100.0
PABEZ5E	Bloomberg PAB Eurozone 50 Decrement 5% Index EUR	67.5	100.0	100.0	42.2	100.0	100.0
PABEZ4E	Bloomberg PAB Eurozone 50 Decrement 4% Index EUR	67.5	100.0	100.0	42.2	100.0	100.0
PABEZ5T	Bloomberg PAB Eurozone 50 Decrement 50 Point Index EUR	67.5	100.0	100.0	42.2	100.0	100.0
EMPABT	Bloomberg Paris-Aligned Emerging Markets Large-Mid USD	51.1	99.2	98.5	19.5	99.2	98.4
DMCTBT	Bloomberg CTB Developed Markets Large-Mid USD	80.4	91.2	95.1	36.1	91.6	95.9
CACTBTL	Bloomberg Climate-Transition Canada Large-Mid CAD	83.2	100.0	100.0	39.1	100.0	100.0
JPCTBTL	Bloomberg Climate-Transition Japan Large-Mid JPY	54.7	100.0	100.0	23.7	100.0	100.0
USCTBT	Bloomberg Climate-Transition US Large-Mid USD	85.9	88.2	92.4	35.4	88.5	92.8
APXCTBT	Bloomberg Climate-Transition APAC DM ex Japan Large-Mid USD	78.9	92.2	91.8	37.2	92.2	91.8
ERPCTBTE	Bloomberg Climate-Transition Europe DM Large-Mid EUR	72.3	98.9	97.1	42.1	100.0	100.0
EUXCTBTL	Bloomberg Climate-Transition Europe DM ex Eurozone Large-Mid EUR	77.9	97.7	95.3	42.4	100.0	100.0
EURCTBTL	Bloomberg Climate-Transition Eurozone DM Large-Mid EUR	67.8	99.8	99.1	41.8	100.0	100.0
DMCTBTE	Bloomberg Climate-Transition Developed Markets Large-Mid EUR	80.4	91.2	95.1	36.1	91.6	95.9
SECTBTL	Bloomberg Climate-Transition Sweden Large-Mid SEK	58.8	100.0	100.0	40.6	100.0	100.0
NORDCTBT	Bloomberg Climate-Transition Nordics Large-Mid EUR	61.5	100.0	100.0	41.7	100.0	100.0
EMCTBT	Bloomberg Climate-Transition Emerging Markets Large-Mid USD	51.2	99.0	98.3	19.5	99.1	98.3
WCTBT	Bloomberg Climate-Transition World Large-Mid USD	76.6	92.1	96.4	33.9	92.5	96.9
WPABT	Bloomberg Paris-Aligned World Large-Mid USD	76.3	91.9	96.2	33.9	92.3	96.9

Note: % - refers to the percentage of constituents matching the condition or meeting the relevant criteria; MV - refers to the percentage of the sum of the market value of the constituents which have information on the field; Count – refers to the percentage of the number of constituents which have information on the field.
For decrement indices, please refer to the ESG disclosures for the Underlying Index

ESG Equity Benchmark Regulation Disclosure Report

Decarbonization Trajectories

Base Index	Bloomberg Developed Markets Industry Select Index (Ticker: DMIST)
CTB Index	Bloomberg CTB Developed Markets Industry Select Index (Ticker: DMISCTBT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	665.5	465.8	38,198	1	465.8	665.5	465.8	465.2	34.3	-
2021-04-30	665.5	433.2	41,091	1.1	402.7	657.1	402.7	402.1	33.7	500.5
2022-04-30	665.5	402.9	47,688	1.2	322.7	722.4	322.7	322.3	38.1	465.1
2023-04-30	868.2	488.8	54,643	1.4	341.7	1047.2	341.7	341.3	43.7	284.5
2024-04-30	868.2	454.6	56,793	1.5	305.8	769.4	305.8	305.5	49.1	431.5
2025-04-30	960.4	467.7	70,530	1.9	249.2	620.1	249.2	249.1	54.0	803.8
2026-04-30		435.0								
2027-04-30		404.5								
2028-04-30		376.2								
2029-04-30		349.9								

Index Tickers	Return	Currency
DMISCTBP	Price Return	USD
DMISCTBT	Total Return	USD
DMISCTBN	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Developed Markets Large & Mid Cap Index (Ticker: DMTR)
CTB Index	Bloomberg CTB Developed Markets Industry Select Index (Ticker: DMCTBT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	193.8	135.7	48,136	1	135.7	193.8	135.7	132.7	12.4	-
2021-04-30	193.8	126.2	51,775	1.1	117.3	209.9	117.3	115.0	13.1	99.9
2022-04-30	193.8	117.3	59,864	1.2	94.3	237.2	94.3	93.9	14.3	61.2
2023-04-30	305.7	172.1	69,431	1.4	119.3	399.3	119.3	118.8	18.2	90.0
2024-04-30	305.7	160.0	69,834	1.5	110.3	344.3	110.3	109.6	19.2	110.5
2025-04-30	478.5	233.0	83,895	1.7	140.9	433.9	140.9	140.6	20.7	145.5
2026-04-30		216.7								
2027-04-30		201.5								
2028-04-30		187.4								
2029-04-30		174.3								

Index Tickers	Return	Currency
DMCTBP	Price Return	USD
DMCTBT	Total Return	USD
DMCTBN	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Canada Large & Mid Cap Net Return Index (Ticker: CATL)
CTB Index	Bloomberg CTB Canada Large & Mid Cap Net Return Index (Ticker: CACTBNL)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	291.9	204.3	45,544	1	204.3	291.9	204.3	204.3	10.8	-
2021-04-30	291.9	190.0	45,437	1.0	190.5	441.4	190.5	190.5	11.9	132.3
2022-04-30	291.9	176.7	48,685	1.1	165.3	618.0	165.3	164.9	16.4	123.3
2023-04-30	265.8	149.7	56,934	1.3	119.7	537.2	119.7	119.7	21.7	227.0
2024-04-30	265.8	139.2	57,353	1.3	110.5	414.2	110.5	110.5	18.7	231.1
2025-04-30	587.6	286.2	68,734	1.3	219.3	737.6	219.3	219.3	26.5	214.9
2026-04-30		266.1								
2027-04-30		247.5								
2028-04-30		230.2								
2029-04-30		214.1								

Index Tickers	Return	Currency
CACTBP	Price Return	USD
CACTBT	Total Return	USD
CACTBN	Net Total Return	USD
CACTBPE	Price Return	EUR
CACTBE	Total Return	EUR
CACTBNE	Net Total Return	EUR

Index Tickers	Return	Currency
CACTBPRL	Price Return	CAD
CACTBL	Total Return	CAD
CACTBNL	Net Total Return	CAD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Japan Large & Mid Cap Index (Ticker: JPTL)
CTB Index	Bloomberg CTB Japan Large & Mid Cap Index (Ticker: JPCTBTL)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	267.9	187.5	28,366	1	187.5	267.9	187.5	187.5	5.1	-
2021-04-30	267.9	174.4	29,864	1.1	165.6	214.5	150.1	146.8	4.8	45.3
2022-04-30	267.9	162.2	44,104	1.6	104.3	222.6	104.3	104.3	5.1	43.6
2023-04-30	679.2	382.4	47,433	1.7	228.7	738.5	228.7	228.7	15.2	35.0
2024-04-30	679.2	355.7	48,287	1.7	208.9	725.6	208.9	208.9	21.0	324.4
2025-04-30	683.4	332.8	60,999	2.0	163.4	627.4	163.4	163.4	26.7	419.6
2026-04-30		309.5								
2027-04-30		287.8								
2028-04-30		267.7								
2029-04-30		248.9								

Index Tickers	Return	Currency
JPCTBP	Price Return	USD
JPCTBT	Total Return	USD
JPCTBN	Net Total Return	USD
JPCTBPE	Price Return	EUR
JPCTBTE	Total Return	EUR
JPCTBNE	Net Total Return	EUR

Index Tickers	Return	Currency
JPCTBPL	Price Return	JPY
JPCTBTL	Total Return	JPY
JPCTBNL	Net Total Return	JPY

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg US Large & Mid Cap Index (Ticker: UST)
CTB Index	Bloomberg CTB US Large & Mid Cap Index (Ticker: USCTBT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	113.9	79.7	58,307	1	79.7	113.9	79.7	79.7	14.4	-
2021-04-30	113.9	74.1	64,677	1.1	66.8	130.3	66.8	66.7	14.8	144.9
2022-04-30	113.9	68.9	69,491	1.2	57.8	166.6	57.8	57.8	15.5	89.8
2023-04-30	189.1	106.5	81,645	1.4	76.0	263.8	76.0	75.8	19.6	137.9
2024-04-30	189.1	99.0	82,446	1.4	70.0	228.0	70.0	69.9	21.9	160.3
2025-04-30	373.6	182.0	97,901	1.6	113.9	359.6	113.9	113.9	21.9	147.0
2026-04-30		169.2								
2027-04-30		157.4								
2028-04-30		146.4								
2029-04-30		136.1								

Index Tickers	Return	Currency
USCTBP	Price Return	USD
USCTBT	Total Return	USD
USCTBN	Net Total Return	USD
USCTBPE	Price Return	EUR
USCTBTE	Total Return	EUR
USCTBNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg APAC DM ex Japan Large & Mid Cap Index (Ticker: APACXJT)
CTB Index	Bloomberg CTB APAC DM ex Japan Large & Mid Cap Index (Ticker: APXCTBT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	467.0	326.9	29,329	1	326.9	467.0	326.9	326.9	13.9	-
2021-04-30	467.0	304.0	28,828	1.0	309.3	600.5	309.3	309.3	16.6	195.7
2022-04-30	467.0	282.7	38,603	1.3	214.8	589.2	214.8	214.8	21.8	325.2
2023-04-30	468.8	264.0	38,072	1.3	203.3	681.4	203.3	203.3	17.5	322.9
2024-04-30	468.8	245.5	41,919	1.4	171.7	566.4	171.7	171.7	19.3	213.9
2025-04-30	536.2	261.1	48,273	1.6	167.2	497.8	167.2	167.2	14.7	239.8
2026-04-30		242.9								
2027-04-30		225.9								
2028-04-30		210.0								
2029-04-30		195.3								

Index Tickers	Return	Currency
APXCTBP	Price Return	USD
APXCTBT	Total Return	USD
APXCTBN	Net Total Return	USD
APXCTBPE	Price Return	EUR
APXCTBTE	Total Return	EUR
APXCTBNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Europe DM Large & Mid Cap Index (Ticker: EDMTEU)
CTB Index	Bloomberg CTB Europe DM Large & Mid Cap Index (Ticker: ERPCTBTE)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	354.0	247.8	53,666	1	247.8	354.0	247.8	247.9	10.6	-
2021-04-30	354.0	230.5	56,756	1.1	217.9	374.7	217.9	218.0	11.4	163.2
2022-04-30	354.0	214.3	59,916	1.1	192.0	377.0	192.0	192.1	11.4	142.5
2023-04-30	500.7	281.9	70,273	1.3	215.3	732.5	215.3	215.3	19.6	152.0
2024-04-30	500.7	262.2	67,331	1.3	209.0	666.3	209.0	208.9	21.4	149.0
2025-04-30	703.2	342.5	80,066	1.4	239.8	674.7	239.8	239.8	21.5	174.8
2026-04-30		318.5								
2027-04-30		296.2								
2028-04-30		275.5								
2029-04-30		256.2								

Index Tickers	Return	Currency
ERPCTB	Price Return	USD
ERPCTBT	Total Return	USD
ERPCTBN	Net Total Return	USD
ERPCTBE	Price Return	EUR
ERPCTBTE	Total Return	EUR
ERPCTBNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Europe DM ex Eurozone Large & Mid Cap Index (Ticker: EDMXEZTE)
CTB Index	Bloomberg CTB Europe DM ex Eurozone Large & Mid Cap Index (Ticker: EUXCTBTL)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	421.9	295.3	49,476	1	295.3	421.9	295.3	243.0	10.8	-
2021-04-30	421.9	274.6	49,556	1.0	274.2	493.0	274.2	257.2	11.6	226.0
2022-04-30	421.9	255.4	51,205	1.0	246.8	514.6	246.8	246.8	13.7	165.0
2023-04-30	510.1	287.2	61,866	1.3	229.7	575.9	229.7	229.7	17.9	218.0
2024-04-30	510.1	267.1	58,638	1.2	225.4	598.4	225.4	225.4	18.5	159.7
2025-04-30	734.5	357.7	70,046	1.4	259.0	593.0	259.0	258.9	18.3	149.8
2026-04-30		332.7								
2027-04-30		309.4								
2028-04-30		287.7								
2029-04-30		267.6								

Index Tickers	Return	Currency
EUXCTBP	Price Return	USD
EUXCTBT	Total Return	USD
EUXCTBN	Net Total Return	USD
EUXCTBPL	Price Return	USD
EUXCTBTL	Total Return	USD
EUXCTBNL	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Eurozone DM Large & Mid Cap Index (Ticker: EURODT)
CTB Index	Bloomberg CTB Eurozone DM Large & Mid Cap Index (Ticker: EURCTBTL)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	283.7	198.6	57,418	1	198.6	283.7	198.6	198.6	11.9	-
2021-04-30	283.7	184.7	63,563	1.1	166.9	263.1	166.9	166.9	12.9	177.2
2022-04-30	283.7	171.8	68,322	1.2	144.4	242.0	144.4	144.3	10.6	181.0
2023-04-30	491.1	276.5	77,855	1.4	203.9	880.4	203.9	203.9	23.7	145.7
2024-04-30	491.1	257.2	75,264	1.3	196.2	730.5	196.2	196.2	26.3	174.8
2025-04-30	670.8	326.7	89,054	1.5	223.3	750.5	223.3	223.3	24.9	221.0
2026-04-30		303.8								
2027-04-30		282.5								
2028-04-30		262.8								
2029-04-30		244.4								

Index Tickers	Return	Currency
EURCTBP	Price Return	USD
EURCTBT	Total Return	USD
EURCTBN	Net Total Return	USD
EURCTBPL	Price Return	EUR
EURCTBTL	Total Return	EUR
EURCTBNL	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Nordic Large & Mid Cap Index (Ticker: NORDT)
CTB Index	Bloomberg CTB Nordic Large & Mid Cap Index (Ticker: NORDCTBT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	255.4	178.8	32,985	1	178.8	255.4	178.8	178.8	7.3	-
2021-04-30	255.4	166.3	33,983	1.0	161.4	222.5	155.8	155.8	4.8	73.3
2022-04-30	255.4	154.6	36,776	1.1	138.7	260.2	138.7	138.7	9.0	74.2
2023-04-30	507.2	285.6	45,422	1.4	207.4	504.1	207.4	207.4	18.5	159.5
2024-04-30	507.2	265.6	45,175	1.4	193.9	626.7	193.9	193.9	34.7	379.5
2025-04-30	617.1	300.5	54,311	1.6	188.7	565.3	188.7	188.7	28.5	710.0
2026-04-30		279.5								
2027-04-30		259.9								
2028-04-30		241.7								
2029-04-30		224.8								

Index Tickers	Return	Currency
NORDCTBP	Price Return	EUR
NORDCTBT	Total Return	EUR
NORDCTBN	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Sweden Large & Mid Cap Index (Ticker: SELSTL)
CTB Index	Bloomberg CTB Sweden Large & Mid Cap Index (Ticker: SECTBTL)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	25.3	17.7	38,020	1	17.7	25.3	17.7	17.7	7.3	-
2021-04-30	25.3	16.5	37,475	1.0	16.7	34.3	16.7	16.7	5.7	291.8
2022-04-30	25.3	15.3	37,861	1.0	15.4	36.2	15.4	15.4	6.7	160.9
2023-04-30	552.0	310.8	43,309	1.1	272.9	551.4	272.9	272.9	11.2	160.1
2024-04-30	552.0	289.1	36,346	1.0	302.4	1085.8	302.4	302.4	14.4	213.1
2025-04-30	649.7	316.4	48,062	1.2	266.2	751.5	266.2	266.2	11.7	175.1
2026-04-30		294.2								
2027-04-30		273.6								
2028-04-30		254.5								
2029-04-30		236.7								

Index Tickers	Return	Currency
SECTBP	Price Return	USD
SECTBT	Total Return	USD
SECTBN	Net Total Return	USD
SECTBPL	Price Return	EUR
SECTBTL	Total Return	EUR
SECTBNL	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Emerging Markets Large & Mid Cap Index (Ticker: EMT)
CTB Index	Bloomberg CTB Emerging Markets Large & Mid Cap Index (Ticker: EMCTBT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	608.0	425.6	22,696	1	425.6	608.0	425.6	417.5	15.0	-
2021-04-30	608.0	395.8	22,328	1.0	402.3	540.6	378.4	374.1	14.8	157.5
2022-04-30	608.0	368.1	32,656	1.4	255.8	602.1	255.8	253.4	17.2	118.2
2023-04-30	647.6	364.6	33,059	1.5	250.3	551.8	250.3	249.2	20.9	146.3
2024-04-30	647.6	339.1	39,108	1.7	196.8	828.7	196.8	196.2	24.8	101.6
2025-04-30	731.5	356.2	45,000	1.8	201.3	605.8	201.3	200.8	16.3	206.9
2026-04-30		331.3								
2027-04-30		308.1								
2028-04-30		286.5								
2029-04-30		266.5								

Index Tickers	Return	Currency
EMCTBP	Price Return	USD
EMCTBT	Total Return	USD
EMCTBN	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg World Large & Mid Cap Index (Ticker: WORLDT)
CTB Index	Bloomberg CTB World Large & Mid Cap Index (Ticker: WCTBT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	258.7	181.1	36,918	1	181.1	258.7	181.1	161.9	15.3	-
2021-04-30	258.7	168.4	38,030	1.0	163.5	263.0	163.5	156.6	16.1	72.6
2022-04-30	258.7	156.6	47,443	1.3	121.9	287.5	121.9	122.0	16.2	53.1
2023-04-30	359.2	202.2	52,547	1.4	142.1	418.9	142.1	142.3	18.5	68.1
2024-04-30	359.2	188.1	55,377	1.5	125.4	402.2	125.4	124.9	20.0	79.9
2025-04-30	518.0	252.3	65,249	1.6	153.0	452.9	153.0	152.9	20.5	119.6
2026-04-30		234.6								
2027-04-30		218.2								
2028-04-30		202.9								
2029-04-30		188.7								

Index Tickers	Return	Currency
WCTBP	Price Return	USD
WCTBT	Total Return	USD
WCTBN	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Developed Markets Large & Mid Cap Index (Ticker: DMTR)
PAB Index	Bloomberg PAB Developed Markets Large & Mid Cap Index (Ticker: DMPABT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	193.8	96.9	48,136	1	96.9	193.8	96.9	53.4	20.2	-
2021-04-30	193.8	90.1	51,775	1.1	83.8	209.9	83.8	52.6	19.4	166.3
2022-04-30	193.8	83.8	59,864	1.2	67.4	237.2	67.4	44.2	20.3	122.8
2023-04-30	305.7	122.9	69,431	1.4	85.2	399.3	85.2	84.8	22.7	169.9
2024-04-30	305.7	114.3	69,834	1.5	78.8	344.3	78.8	78.7	24.9	167.4
2025-04-30	478.5	166.4	83,895	1.7	100.7	433.9	100.7	100.4	27.4	150.7
2026-04-30		154.8								
2027-04-30		143.9								
2028-04-30		133.9								
2029-04-30		124.5								

Index Tickers	Return	Currency
DMPABP	Price Return	USD
DMPABT	Total Return	USD
DMPABN	Net Total Return	USD
DMPABPE	Price Return	EUR
DMPABTE	Total Return	EUR
DMPABNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Canada Large & Mid Cap Index (Ticker: CATL)
PAB Index	Bloomberg PAB Canada Large & Mid Cap Index (Ticker: CAPABTL)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	291.9	146.0	45,544	1	146.0	291.9	146.0	146.0	34.1	-
2021-04-30	291.9	135.7	45,437	1.0	136.1	441.4	136.1	136.1	30.8	267.6
2022-04-30	291.9	126.2	48,685	1.1	118.1	618.0	118.1	118.1	35.1	293.2
2023-04-30	265.8	106.9	56,934	1.3	85.5	537.2	85.5	85.5	40.8	434.7
2024-04-30	265.8	99.4	57,353	1.3	79.0	414.2	79.0	79.0	34.8	290.4
2025-04-30	587.6	204.4	68,734	1.3	156.7	737.6	156.7	156.7	46.9	323.3
2026-04-30		190.1								
2027-04-30		176.8								
2028-04-30		164.4								
2029-04-30		152.9								

Index Tickers	Return	Currency
CAPABPRL	Price Return	CAD
CAPABTL	Total Return	CAD
CAPABNL	Net Total Return	CAD
CAPABP	Price Return	USD
CAPABT	Total Return	USD
CAPABN	Net Total Return	USD

Index Tickers	Return	Currency
CAPABPE	Price Return	EUR
CAPABTE	Total Return	EUR
CAPABNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Japan Large & Mid Cap Index (Ticker: JPTL)
PAB Index	Bloomberg PAB Japan Large & Mid Cap Index (Ticker: JPPABTL)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	267.9	133.9	28,366	1	133.9	267.9	133.9	57.2	11.1	-
2021-04-30	267.9	124.6	29,864	1.1	118.3	214.5	107.2	66.7	10.4	123.2
2022-04-30	267.9	115.8	44,104	1.6	74.5	222.6	74.5	49.1	11.7	92.1
2023-04-30	679.2	273.2	47,433	1.7	163.4	738.5	163.4	163.4	26.3	102.6
2024-04-30	679.2	254.0	48,287	1.7	149.2	725.6	149.2	149.2	34.2	311.8
2025-04-30	683.4	237.7	60,999	2.0	116.7	627.4	116.7	116.7	38.3	336.0
2026-04-30		221.1								
2027-04-30		205.6								
2028-04-30		191.2								
2029-04-30		177.8								

Index Tickers	Return	Currency
JPPABPL	Price Return	JPY
JPPABTL	Total Return	JPY
JPPABNL	Net Total Return	JPY
JPPABP	Price Return	USD
JPPABT	Total Return	USD
JPPABN	Net Total Return	USD

Index Tickers	Return	Currency
JPPABPE	Price Return	EUR
JPPABTE	Total Return	EUR
JPPABNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg US Large & Mid Cap Index (Ticker: UST)
PAB Index	Bloomberg PAB US Large & Mid Cap Index (Ticker: USPABT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	113.9	56.9	58,307	1	56.9	113.9	56.9	22.5	20.5	-
2021-04-30	113.9	52.9	64,677	1.1	47.7	130.3	47.7	18.2	19.4	200.5
2022-04-30	113.9	49.2	69,491	1.2	41.3	166.6	41.3	19.9	19.9	135.5
2023-04-30	189.1	76.0	81,645	1.4	54.3	263.8	54.3	54.3	22.1	189.5
2024-04-30	189.1	70.7	82,446	1.4	50.0	228.0	50.0	50.0	26.1	219.9
2025-04-30	373.6	130.0	97,901	1.6	81.4	359.6	81.4	81.2	27.9	139.6
2026-04-30		120.9								
2027-04-30		112.4								
2028-04-30		104.5								
2029-04-30		97.2								

Index Tickers	Return	Currency
USPABP	Price Return	USD
USPABT	Total Return	USD
USPABN	Net Total Return	USD
USPABPE	Price Return	EUR
USPABTE	Total Return	EUR
USPABNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg APAC DM ex-Japan Large & Mid Cap Index (Ticker: APACXJT)
PAB Index	Bloomberg PAB APAC DM ex-Japan Large & Mid Cap Index (Ticker: APXPABT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	467.0	233.5	29,329	1	233.5	467.0	233.5	169.2	25.3	-
2021-04-30	467.0	217.2	28,828	1.0	220.9	600.5	220.9	209.7	25.2	261.4
2022-04-30	467.0	202.0	38,603	1.3	153.4	589.2	153.4	153.4	29.8	365.4
2023-04-30	468.8	188.5	38,072	1.3	145.2	681.4	145.2	145.2	24.8	306.5
2024-04-30	468.8	175.3	41,919	1.4	122.7	566.4	122.7	122.7	25.6	283.9
2025-04-30	536.2	186.5	48,273	1.6	119.4	497.8	119.4	119.4	18.5	234.5
2026-04-30		173.5								
2027-04-30		161.3								
2028-04-30		150.0								
2029-04-30		139.5								

Index Tickers	Return	Currency
APXPABP	Price Return	USD
APXPABT	Total Return	USD
APXPABN	Net Total Return	USD
APXPABPE	Price Return	EUR
APXPABTE	Total Return	EUR
APXPABNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Europe DM Large & Mid Cap Index (Ticker: EDMTEU)
PAB Index	Bloomberg PAB Europe DM Large & Mid Cap Index (Ticker: ERPPABTE)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	354.0	177.0	53,666	1	177.0	354.0	177.0	95.5	20.2	-
2021-04-30	354.0	164.6	56,756	1.1	155.7	374.7	155.7	95.8	20.1	265.4
2022-04-30	354.0	153.1	59,916	1.1	137.1	377.0	137.1	85.8	21.3	223.1
2023-04-30	500.7	201.4	70,273	1.3	153.8	732.5	153.8	153.7	26.7	247.9
2024-04-30	500.7	187.3	67,331	1.3	149.3	666.3	149.3	149.3	30.8	190.3
2025-04-30	703.2	244.6	80,066	1.4	171.3	674.7	171.3	171.3	28.9	210.0
2026-04-30		227.5								
2027-04-30		211.6								
2028-04-30		196.8								
2029-04-30		183.0								

Index Tickers	Return	Currency
ERPPAB	Price Return	USD
ERPPABT	Total Return	USD
ERPPABN	Net Total Return	USD
ERPPABE	Price Return	EUR
ERPPABTE	Total Return	EUR
ERPPABNE	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Europe DM ex-Eurozone Large & Mid Cap Index (Ticker: EDMXEZTE)
PAB Index	Bloomberg PAB Europe DM ex-Eurozone Large & Mid Cap Index (Ticker: EUXPABTL)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	421.9	210.9	49,476	1	210.9	421.9	210.9	121.7	17.0	-
2021-04-30	421.9	196.2	49,556	1.0	195.9	493.0	195.9	131.4	17.7	300.3
2022-04-30	421.9	182.4	51,205	1.0	176.3	514.6	176.3	127.4	20.7	244.9
2023-04-30	510.1	205.1	61,866	1.3	164.1	575.9	164.1	164.1	24.6	311.3
2024-04-30	510.1	190.8	58,638	1.2	161.0	598.4	161.0	161.0	25.0	215.0
2025-04-30	734.5	255.5	70,046	1.4	185.0	593.0	185.0	185.0	23.3	180.6
2026-04-30		237.6								
2027-04-30		221.0								
2028-04-30		205.5								
2029-04-30		191.1								

Index Tickers	Return	Currency
EUXPABP	Price Return	USD
EUXPABT	Total Return	USD
EUXPABN	Net Total Return	USD
EUXPABPL	Price Return	EUR
EUXPABTL	Total Return	EUR
EUXPABNL	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Eurozone Large & Mid Cap Index (Ticker: EURODT)
PAB Index	Bloomberg PAB Eurozone DM Large & Mid Cap Index (Ticker: EURPABTL)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	283.7	141.9	57,418	1	141.9	283.7	141.9	65.5	23.5	-
2021-04-30	283.7	131.9	63,563	1.1	119.2	263.1	119.2	61.8	22.6	282.8
2022-04-30	283.7	122.7	68,322	1.2	103.1	242.0	103.1	45.8	22.0	250.6
2023-04-30	491.1	197.5	77,855	1.4	145.7	880.4	145.7	145.7	32.3	234.5
2024-04-30	491.1	183.7	75,264	1.3	140.1	730.5	140.1	140.1	36.9	195.7
2025-04-30	670.8	233.3	89,054	1.5	159.5	750.5	159.5	159.5	34.8	349.3
2026-04-30		217.0								
2027-04-30		201.8								
2028-04-30		187.7								
2029-04-30		174.5								

Index Tickers	Return	Currency
EURPABP	Price Return	USD
EURPABT	Total Return	USD
EURPABN	Net Total Return	USD
EURPABPL	Price Return	EUR
EURPABTL	Total Return	EUR
EURPABNL	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Eurozone 50 Index (Ticker: BEU50T)
PAB Index	Bloomberg PAB Eurozone 50 Index (Ticker: EU50PABT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	267.3	133.7	131,445	1	133.7	267.3	133.7	34.2	28.1	-
2021-04-30	267.3	124.3	145,313	1.1	112.4	260.0	112.4	39.1	28.3	363.3
2022-04-30	267.3	115.6	157,925	1.2	96.2	230.5	96.2	35.8	23.9	396.7
2023-04-30	470.8	189.4	166,439	1.3	149.5	942.4	149.5	149.5	34.8	327.2
2024-04-30	470.8	176.1	145,412	1.1	159.2	581.4	159.2	159.2	35.0	234.9
2025-04-30	618.4	215.1	165,787	1.2	178.1	714.9	178.1	178.1	34.3	187.7
2026-04-30		200.1								
2027-04-30		186.1								
2028-04-30		173.0								
2029-04-30		160.9								

Index Tickers	Return	Currency
EU50PABP	Price Return	EUR
EU50PABT	Total Return	EUR
EU50PABN	Net Total Return	EUR

Index Tickers	Index Name	Currency
PABEZ5E	Bloomberg PAB Eurozone 50 Decrement 5% Index	EUR
PABEZ4E	Bloomberg PAB Eurozone 50 Decrement 4% Index	EUR
PABEZ5T	Bloomberg PAB Eurozone 50 Decrement 50 Point Index	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

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ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Nordic Large & Mid Cap Index (Ticker: NORDT)
PAB Index	Bloomberg PAB Nordic Large & Mid Cap Index (Ticker: NORDPABT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	255.4	127.7	32,985	1	127.7	255.4	127.7	93.6	15.8	-
2021-04-30	255.4	118.8	33,983	1.0	115.3	222.5	111.3	89.0	11.5	154.8
2022-04-30	255.4	110.5	36,776	1.1	99.1	260.2	99.1	99.1	13.4	142.5
2023-04-30	507.2	204.0	45,422	1.4	148.1	504.1	148.1	148.1	26.3	219.5
2024-04-30	507.2	189.7	45,175	1.4	138.5	626.7	138.5	138.5	41.5	451.8
2025-04-30	617.1	214.7	54,311	1.6	134.8	565.3	134.8	134.8	37.9	661.3
2026-04-30		199.6								
2027-04-30		185.7								
2028-04-30		172.7								
2029-04-30		160.6								

Index Tickers	Return	Currency
NORDPABP	Price Return	EUR
NORDPABT	Total Return	EUR
NORDPABN	Net Total Return	EUR

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

* Estimated effective dates in the future subject to change

ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Sweden Large & Mid Cap Index (Ticker: SEPABTL)
PAB Index	Bloomberg PAB Sweden Large & Mid Cap Index (Ticker: SELSTL)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	25.3	12.7	38,020	1	12.7	25.3	12.7	12.7	9.6	-
2021-04-30	25.3	11.8	37,475	1.0	11.9	34.3	11.9	11.9	6.3	313.8
2022-04-30	25.3	10.9	37,861	1.0	11.0	36.2	11.0	11.0	6.9	229.7
2023-04-30	552.0	222.0	43,309	1.1	194.9	551.4	194.9	194.9	15.8	665.9
2024-04-30	552.0	206.5	36,346	1.0	216.0	1085.8	216.0	216.0	15.5	227.4
2025-04-30	649.7	226.0	48,062	1.2	190.2	751.5	190.2	190.2	13.7	176.2
2026-04-30		210.2								
2027-04-30		195.5								
2028-04-30		181.8								
2029-04-30		169.1								

Index Tickers	Return	Currency
SEPABPL	Price Return	SEK
SEPABTL	Total Return	SEK
SEPABNL	Net Total Return	SEK
SEPABP	Price Return	USD
SEPABT	Total Return	USD
SEPABN	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

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ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg Emerging Markets Large & Mid Cap Index (Ticker: EMT)
PAB Index	Bloomberg PAB Emerging Markets Large & Mid Cap Index (Ticker: EMPABT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	608.0	304.0	22,696	1	304.0	608.0	304.0	236.1	20.3	-
2021-04-30	608.0	282.7	22,328	1.0	287.4	540.6	270.3	236.0	19.8	133.7
2022-04-30	608.0	262.9	32,656	1.4	182.7	602.1	182.7	180.8	22.6	161.0
2023-04-30	647.6	260.5	33,059	1.5	178.8	551.8	178.8	176.5	25.6	161.3
2024-04-30	647.6	242.2	39,108	1.7	140.6	828.7	140.6	139.9	29.1	148.7
2025-04-30	731.5	254.4	45,000	1.8	143.8	605.8	143.8	143.3	20.0	220.1
2026-04-30		236.6								
2027-04-30		220.1								
2028-04-30		204.7								
2029-04-30		190.3								

Index Tickers	Return	Currency
EMPABP	Price Return	USD
EMPABT	Total Return	USD
EMPABN	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

¹ Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value (USDm) using data provided by Bloomberg. For more information on the emissions models click [here](#)

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ESG Equity Benchmark Regulation Disclosure Report

Decarbonisation Trajectories

Base Index	Bloomberg World Large & Mid Cap Index (Ticker: WORLDT)
PAB Index	Bloomberg PAB World Large & Mid Cap Index (Ticker: WPABT)

Effective Date	GHG Intensity ¹ Parent Base Date	GHG Intensity Decarbonization Trajectory	Average EVIC (USDm)	Inflation Adjustment Factor (IAF)	IAF Adjusted GHG Decarbonization Trajectory	GHG Intensity Parent	GHG Intensity PAB Target	GHG Intensity PAB Actual	Active Share %	Tracking Error (bps)
2020-04-06	258.7	129.3	36,918	1	129.3	258.7	129.3	91.9	20.9	-
2021-04-30	258.7	120.3	38,030	1.0	116.8	263.0	116.8	82.6	20.8	150.7
2022-04-30	258.7	111.9	47,443	1.3	87.0	287.5	87.0	70.3	22.2	105.1
2023-04-30	359.2	144.5	52,547	1.4	101.5	418.9	101.5	99.3	24.0	149.1
2024-04-30	359.2	134.3	55,377	1.5	89.6	402.2	89.6	88.7	25.8	145.2
2025-04-30	518.0	180.2	65,249	1.6	109.3	452.9	109.3	109.0	26.8	131.6
2026-04-30		167.6								
2027-04-30		155.8								
2028-04-30		144.9								
2029-04-30		134.8								

Index Tickers	Return	Currency
WPABP	Price Return	USD
WPABT	Total Return	USD
WPABN	Net Total Return	USD

Bloomberg Global Equity Paris-Aligned & Climate Transition Index Methodology available [here](#)

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