

Bloomberg Equity Screened Choice Indices

ESG Equity Benchmark Regulation Disclosure Report

August 2025

ESG data disclosure under Regulation EU 2020/1816

bloomberg.com/esgindices

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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
SRWOSCTU	Bloomberg World Screened Choice Large & Mid Cap USD	79.0	100.0	100.0	282.0	100.0	100.0	69.9	100.0	100.0	1.9	100.0	100.0	0.4	100.0
SRWOFXTU	Bloomberg World Select FossilEX Large & Mid Cap USD	73.6	100.0	100.0	364.7	100.0	100.0	65.8	100.0	100.0	2.8	100.0	100.0	0.3	100.0
SRWOCOTU	Bloomberg World Select Large & Mid Cap USD	75.1	100.0	100.0	508.0	100.0	100.0	66.0	100.0	100.0	5.8	100.0	100.0	0.3	100.0
SRWOSCTE	Bloomberg World Screened Choice Large & Mid Cap EUR	79.0	100.0	100.0	282.0	100.0	100.0	69.9	100.0	100.0	1.9	100.0	100.0	0.4	100.0
SRWOFXTE	Bloomberg World Select FossilEX Large & Mid Cap EUR	73.6	100.0	100.0	364.7	100.0	100.0	65.8	100.0	100.0	2.8	100.0	100.0	0.3	100.0
SRWOCOTE	Bloomberg World Select Large & Mid Cap EUR	75.1	100.0	100.0	508.0	100.0	100.0	66.0	100.0	100.0	5.8	100.0	100.0	0.3	100.0
SREMSCTU	Bloomberg Emerging Markets Screened Choice Large & Mid Cap USD	86.1	100.0	100.0	228.2	100.0	100.0	83.0	100.0	100.0	3.9	100.0	100.0	1.2	100.0
SREMFXTU	Bloomberg Emerging Markets Select FossilEX Large & Mid Cap USD	87.0	100.0	100.0	318.8	100.0	100.0	83.1	100.0	100.0	4.6	100.0	100.0	1.0	100.0
SREMCOTU	Bloomberg Emerging Markets Select Large & Mid Cap USD	87.7	100.0	100.0	457.0	100.0	100.0	82.1	100.0	100.0	7.2	100.0	100.0	1.0	100.0
SREMSCTE	Bloomberg Emerging Markets Screened Choice Large & Mid Cap EUR	86.1	100.0	100.0	228.2	100.0	100.0	83.0	100.0	100.0	3.9	100.0	100.0	1.2	100.0
SREMFXTE	Bloomberg Emerging Markets Select FossilEX Large & Mid Cap EUR	87.0	100.0	100.0	318.8	100.0	100.0	83.1	100.0	100.0	4.6	100.0	100.0	1.0	100.0
SREMCOTE	Bloomberg Emerging Markets Select Large & Mid Cap EUR	87.7	100.0	100.0	457.0	100.0	100.0	82.1	100.0	100.0	7.2	100.0	100.0	1.0	100.0
SRDMSCTU	Bloomberg Developed Markets Screened Choice Large & Mid Cap USD	78.0	100.0	100.0	290.3	100.0	100.0	67.9	100.0	100.0	1.6	100.0	100.0	0.3	100.0
SRDMFXTU	Bloomberg Developed Markets Select FossilEX Large & Mid Cap USD	71.9	100.0	100.0	370.3	100.0	100.0	63.7	100.0	100.0	2.6	100.0	100.0	0.2	100.0
SRDMCOTU	Bloomberg Developed Markets Select Large & Mid Cap USD	73.6	100.0	100.0	514.1	100.0	100.0	64.0	100.0	100.0	5.6	100.0	100.0	0.2	100.0
SRDMSCTE	Bloomberg Developed Markets Screened Choice Large & Mid Cap EUR	78.0	100.0	100.0	290.3	100.0	100.0	67.9	100.0	100.0	1.6	100.0	100.0	0.3	100.0
SRDMFXTE	Bloomberg Developed Markets Select FossilEX Large & Mid Cap EUR	71.9	100.0	100.0	370.3	100.0	100.0	63.7	100.0	100.0	2.6	100.0	100.0	0.2	100.0
SRDMCOTE	Bloomberg Developed Markets Select Large & Mid Cap EUR	73.6	100.0	100.0	514.1	100.0	100.0	64.0	100.0	100.0	5.6	100.0	100.0	0.2	100.0
SREDSCTU	Bloomberg Europe DM Screened Choice Large & Mid Cap USD	82.5	100.0	100.0	236.8	100.0	100.0	97.2	100.0	100.0	3.2	100.0	100.0	0.6	100.0
SREDFXTU	Bloomberg Europe DM Select FossilEX Large & Mid Cap USD	86.3	100.0	100.0	761.9	100.0	100.0	97.2	100.0	100.0	4.8	100.0	100.0	0.7	100.0
SREDCOTU	Bloomberg Europe DM Select Large & Mid Cap USD	87.2	100.0	100.0	920.1	100.0	100.0	97.3	100.0	100.0	9.7	100.0	100.0	0.6	100.0
SREDSCTE	Bloomberg Europe DM Screened Choice Large & Mid Cap EUR	82.5	100.0	100.0	236.8	100.0	100.0	97.2	100.0	100.0	3.2	100.0	100.0	0.6	100.0
SREDFXTE	Bloomberg Europe DM Select FossilEX Large & Mid Cap EUR	86.3	100.0	100.0	761.9	100.0	100.0	97.2	100.0	100.0	4.8	100.0	100.0	0.7	100.0
SREDCOTE	Bloomberg Europe DM Select Large & Mid Cap EUR	87.2	100.0	100.0	920.1	100.0	100.0	97.3	100.0	100.0	9.7	100.0	100.0	0.6	100.0
SRXESCTU	Bloomberg Europe DM ex Eurozone Screened Choice Large & Mid Cap USD	86.7	100.0	100.0	120.8	100.0	100.0	98.9	100.0	100.0	2.1	100.0	100.0	1.1	100.0
SRXEFXTU	Bloomberg Europe DM ex Eurozone Select FossilEX Large & Mid Cap USD	88.4	100.0	100.0	417.7	100.0	100.0	97.4	100.0	100.0	3.6	100.0	100.0	0.9	100.0
SRXECOTU	Bloomberg Europe DM ex Eurozone Select Large & Mid Cap USD	89.3	100.0	100.0	663.1	100.0	100.0	97.6	100.0	100.0	10.4	100.0	100.0	0.8	100.0
SRXESCTE	Bloomberg Europe DM ex Eurozone Screened Choice Large & Mid Cap EUR	86.7	100.0	100.0	120.8	100.0	100.0	98.9	100.0	100.0	2.1	100.0	100.0	1.1	100.0
SRXEFXTE	Bloomberg Europe DM ex Eurozone Select FossilEX Large & Mid Cap EUR	88.4	100.0	100.0	417.7	100.0	100.0	97.4	100.0	100.0	3.6	100.0	100.0	0.9	100.0
SRXECOTE	Bloomberg Europe DM ex Eurozone Select Large & Mid Cap EUR	89.3	100.0	100.0	663.1	100.0	100.0	97.6	100.0	100.0	10.4	100.0	100.0	0.8	100.0
SREZSCTU	Bloomberg Eurozone DM Screened Choice Large & Mid Cap USD	78.6	100.0	100.0	339.9	100.0	100.0	95.6	100.0	100.0	4.3	100.0	100.0	0.1	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.

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

Environmental Disclosure continued...

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
SREZFTU	Bloomberg Eurozone DM Select FossilEX Large & Mid Cap USD	84.4	100.0	100.0	1057.0	100.0	100.0	97.0	100.0	100.0	5.9	100.0	100.0	0.5	100.0
SREZCOTU	Bloomberg Eurozone DM Select Large & Mid Cap USD	85.2	100.0	100.0	1148.5	100.0	100.0	97.0	100.0	100.0	9.1	100.0	100.0	0.4	100.0
SREZSCTE	Bloomberg Eurozone DM Screened Choice Large & Mid Cap EUR	78.6	100.0	100.0	339.9	100.0	100.0	95.6	100.0	100.0	4.3	100.0	100.0	0.1	100.0
SREZFXTE	Bloomberg Eurozone DM Select FossilEX Large & Mid Cap EUR	84.4	100.0	100.0	1057.0	100.0	100.0	97.0	100.0	100.0	5.9	100.0	100.0	0.5	100.0
SREZCOTE	Bloomberg Eurozone DM Select Large & Mid Cap EUR	85.2	100.0	100.0	1148.5	100.0	100.0	97.0	100.0	100.0	9.1	100.0	100.0	0.4	100.0
SRNOSCTU	Bloomberg Nordic Screened Choice Large & Mid Cap USD	94.2	100.0	100.0	172.5	100.0	100.0	100.0	100.0	100.0	3.9	100.0	100.0	3.0	100.0
SRNOFTU	Bloomberg Nordic Select FossilEX Large & Mid Cap USD	95.6	100.0	100.0	617.9	100.0	100.0	100.0	100.0	100.0	2.3	100.0	100.0	2.1	100.0
SRNOCOTU	Bloomberg Nordic Select Large & Mid Cap USD	95.8	100.0	100.0	808.6	100.0	100.0	100.0	100.0	100.0	5.1	100.0	100.0	2.0	100.0
SRNOSCTE	Bloomberg Nordic Screened Choice Large & Mid Cap EUR	94.2	100.0	100.0	172.5	100.0	100.0	100.0	100.0	100.0	3.9	100.0	100.0	3.0	100.0
SRNOFXTE	Bloomberg Nordic Select FossilEX Large & Mid Cap EUR	95.6	100.0	100.0	617.9	100.0	100.0	100.0	100.0	100.0	2.3	100.0	100.0	2.1	100.0
SRNOCOTE	Bloomberg Nordic Select Large & Mid Cap EUR	95.8	100.0	100.0	808.6	100.0	100.0	100.0	100.0	100.0	5.1	100.0	100.0	2.0	100.0
SRAXSCTU	Bloomberg APAC DM ex Japan Screened Choice Large & Mid Cap USD	77.2	100.0	100.0	134.8	100.0	100.0	77.2	100.0	100.0	2.4	100.0	100.0	0.3	100.0
SRAXFTU	Bloomberg APAC DM ex Japan Select FossilEX Large & Mid Cap USD	79.7	100.0	100.0	472.8	100.0	100.0	78.2	100.0	100.0	11.3	100.0	100.0	0.2	100.0
SRAXCOTU	Bloomberg APAC DM ex Japan Select Large & Mid Cap USD	80.6	100.0	100.0	540.2	100.0	100.0	78.5	100.0	100.0	13.4	100.0	100.0	0.2	100.0
SRAXSCTE	Bloomberg APAC DM ex Japan Screened Choice Large & Mid Cap EUR	77.2	100.0	100.0	134.8	100.0	100.0	77.2	100.0	100.0	2.4	100.0	100.0	0.3	100.0
SRAXFXTE	Bloomberg APAC DM ex Japan Select FossilEX Large & Mid Cap EUR	79.7	100.0	100.0	472.8	100.0	100.0	78.2	100.0	100.0	11.3	100.0	100.0	0.2	100.0
SRAXCOTE	Bloomberg APAC DM ex Japan Select Large & Mid Cap EUR	80.6	100.0	100.0	540.2	100.0	100.0	78.5	100.0	100.0	13.4	100.0	100.0	0.2	100.0
SRJPSCTU	Bloomberg Japan Screened Choice Large & Mid Cap USD	81.5	100.0	100.0	321.9	100.0	100.0	49.0	100.0	100.0	3.7	100.0	100.0	0.0	100.0
SRJPFXTU	Bloomberg Japan Select FossilEX Large & Mid Cap USD	82.5	100.0	100.0	585.8	100.0	100.0	48.2	100.0	100.0	3.0	100.0	100.0	0.0	100.0
SRJPCOTU	Bloomberg Japan Select Large & Mid Cap USD	83.9	100.0	100.0	670.2	100.0	100.0	49.2	100.0	100.0	3.7	100.0	100.0	0.0	100.0
SRJPSCTE	Bloomberg Japan Screened Choice Large & Mid Cap EUR	81.5	100.0	100.0	321.9	100.0	100.0	49.0	100.0	100.0	3.7	100.0	100.0	0.0	100.0
SRJPFXTU	Bloomberg Japan Select FossilEX Large & Mid Cap EUR	82.5	100.0	100.0	585.8	100.0	100.0	48.2	100.0	100.0	3.0	100.0	100.0	0.0	100.0
SRJPCOTE	Bloomberg Japan Select Large & Mid Cap EUR	83.9	100.0	100.0	670.2	100.0	100.0	49.2	100.0	100.0	3.7	100.0	100.0	0.0	100.0
SRUSSCTU	Bloomberg US Screened Choice Large & Mid Cap USD	76.7	100.0	100.0	305.5	100.0	100.0	62.5	100.0	100.0	0.7	100.0	100.0	0.2	100.0
SRUSFTU	Bloomberg US Select FossilEX Large & Mid Cap USD	67.9	100.0	100.0	274.7	100.0	100.0	57.4	100.0	100.0	1.5	100.0	100.0	0.1	100.0
SRUSCOTU	Bloomberg US Select Large & Mid Cap USD	69.4	100.0	100.0	418.2	100.0	100.0	57.7	100.0	100.0	4.0	100.0	100.0	0.1	100.0
SRUSSCTE	Bloomberg US Screened Choice Large & Mid Cap EUR	76.7	100.0	100.0	305.5	100.0	100.0	62.5	100.0	100.0	0.7	100.0	100.0	0.2	100.0
SRUSFXTE	Bloomberg US Select FossilEX Large & Mid Cap EUR	67.9	100.0	100.0	274.7	100.0	100.0	57.4	100.0	100.0	1.5	100.0	100.0	0.1	100.0
SRUSCOTE	Bloomberg US Select Large & Mid Cap EUR	69.4	100.0	100.0	418.2	100.0	100.0	57.7	100.0	100.0	4.0	100.0	100.0	0.1	100.0
SRSWSCOTU	Bloomberg Sweden Screened Choice Large & Mid Cap USD	94.4	100.0	100.0	250.7	100.0	100.0	100.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0
SRSWFXTU	Bloomberg Sweden Select FossilEX Large & Mid Cap USD	95.4	100.0	100.0	1018.5	100.0	100.0	100.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0
SRSWCOTU	Bloomberg Sweden Select Large & Mid Cap USD	95.4	100.0	100.0	1018.5	100.0	100.0	100.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0
SRSWSCTE	Bloomberg Sweden Screened Choice Large & Mid Cap EUR	94.4	100.0	100.0	250.7	100.0	100.0	100.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0
SRSWFXTU	Bloomberg Sweden Select FossilEX Large & Mid Cap EUR	95.4	100.0	100.0	1018.5	100.0	100.0	100.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0
SRSWCOTE	Bloomberg Sweden Select Large & Mid Cap EUR	95.4	100.0	100.0	1018.5	100.0	100.0	100.0	100.0	100.0	0.0	100.0	100.0	0.0	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.

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
SRWOSCTU	Bloomberg World Screened Choice Large & Mid Cap USD	0	0.0	100.0	99.9	0.0	100.0	99.9	0.1	100.0	99.9	33.8	99.8	99.1
SRWOFXTU	Bloomberg World Select FossilEX Large & Mid Cap USD	23	1.1	100.0	99.8	0.0	100.0	99.8	0.3	100.0	99.8	31.4	99.8	99.2
SRWOCOTU	Bloomberg World Select Large & Mid Cap USD	27	1.2	100.0	99.8	0.0	100.0	99.8	0.3	100.0	99.8	31.1	99.9	99.2
SRWOSCTE	Bloomberg World Screened Choice Large & Mid Cap EUR	0	0.0	100.0	99.9	0.0	100.0	99.9	0.1	100.0	99.9	33.8	99.8	99.1
SRWOFXTE	Bloomberg World Select FossilEX Large & Mid Cap EUR	23	1.1	100.0	99.8	0.0	100.0	99.8	0.3	100.0	99.8	31.4	99.8	99.2
SRWOCOTE	Bloomberg World Select Large & Mid Cap EUR	27	1.2	100.0	99.8	0.0	100.0	99.8	0.3	100.0	99.8	31.1	99.9	99.2
SREMSCTU	Bloomberg Emerging Markets Screened Choice Large & Mid Cap USD	0	0.0	99.9	99.8	0.0	99.9	99.8	0.1	99.9	99.8	50.8	99.4	98.6
SREMFXTU	Bloomberg Emerging Markets Select FossilEX Large & Mid Cap USD	5	0.5	99.9	99.8	0.0	99.9	99.8	0.1	99.9	99.8	48.1	99.5	98.8
SREMCOTU	Bloomberg Emerging Markets Select Large & Mid Cap USD	7	0.7	99.9	99.7	0.0	99.9	99.7	0.1	99.9	99.7	47.2	99.5	98.9
SREMSCTE	Bloomberg Emerging Markets Screened Choice Large & Mid Cap EUR	0	0.0	99.9	99.8	0.0	99.9	99.8	0.1	99.9	99.8	50.8	99.4	98.6
SREMFXTE	Bloomberg Emerging Markets Select FossilEX Large & Mid Cap EUR	5	0.5	99.9	99.8	0.0	99.9	99.8	0.1	99.9	99.8	48.1	99.5	98.8
SREMCOTE	Bloomberg Emerging Markets Select Large & Mid Cap EUR	7	0.7	99.9	99.7	0.0	99.9	99.7	0.1	99.9	99.7	47.2	99.5	98.9
SRDMSCTU	Bloomberg Developed Markets Screened Choice Large & Mid Cap USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	31.2	99.9	99.6
SRDMFXTU	Bloomberg Developed Markets Select FossilEX Large & Mid Cap USD	18	1.7	100.0	99.8	0.0	100.0	99.8	0.3	100.0	99.8	29.4	99.9	99.5
SRDMCOTU	Bloomberg Developed Markets Select Large & Mid Cap USD	20	1.7	100.0	99.8	0.0	100.0	99.8	0.3	100.0	99.8	29.1	99.9	99.6
SRDMSCTE	Bloomberg Developed Markets Screened Choice Large & Mid Cap EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	31.2	99.9	99.6
SRDMFXTE	Bloomberg Developed Markets Select FossilEX Large & Mid Cap EUR	18	1.7	100.0	99.8	0.0	100.0	99.8	0.3	100.0	99.8	29.4	99.9	99.5
SRDMCOTE	Bloomberg Developed Markets Select Large & Mid Cap EUR	20	1.7	100.0	99.8	0.0	100.0	99.8	0.3	100.0	99.8	29.1	99.9	99.6
SREDSCTU	Bloomberg Europe DM Screened Choice Large & Mid Cap USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	8.6	100.0	100.0
SREDFXTU	Bloomberg Europe DM Select FossilEX Large & Mid Cap USD	6	2.1	99.8	99.7	0.0	99.8	99.7	0.0	99.8	99.7	8.7	99.8	99.7
SREDCOTU	Bloomberg Europe DM Select Large & Mid Cap USD	7	2.3	99.8	99.7	0.0	99.8	99.7	0.0	99.8	99.7	8.2	99.8	99.7
SREDSCTE	Bloomberg Europe DM Screened Choice Large & Mid Cap EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	8.6	100.0	100.0
SREDFXTE	Bloomberg Europe DM Select FossilEX Large & Mid Cap EUR	6	2.1	99.8	99.7	0.0	99.8	99.7	0.0	99.8	99.7	8.7	99.8	99.7
SREDCOTE	Bloomberg Europe DM Select Large & Mid Cap EUR	7	2.3	99.8	99.7	0.0	99.8	99.7	0.0	99.8	99.7	8.2	99.8	99.7
SRXESCTU	Bloomberg Europe DM ex Eurozone Screened Choice Large & Mid Cap USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	6.9	100.0	100.0
SRXEFXTU	Bloomberg Europe DM ex Eurozone Select FossilEX Large & Mid Cap USD	4	2.9	99.5	99.3	0.0	99.5	99.3	0.0	99.5	99.3	8.7	99.5	99.3
SRXECOTU	Bloomberg Europe DM ex Eurozone Select Large & Mid Cap USD	5	3.4	99.5	99.3	0.0	99.5	99.3	0.0	99.5	99.3	8.0	99.5	99.3
SRXESCTE	Bloomberg Europe DM ex Eurozone Screened Choice Large & Mid Cap EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	6.9	100.0	100.0
SRXEFXTE	Bloomberg Europe DM ex Eurozone Select FossilEX Large & Mid Cap EUR	4	2.9	99.5	99.3	0.0	99.5	99.3	0.0	99.5	99.3	8.7	99.5	99.3
SRXECOTE	Bloomberg Europe DM ex Eurozone Select Large & Mid Cap EUR	5	3.4	99.5	99.3	0.0	99.5	99.3	0.0	99.5	99.3	8.0	99.5	99.3
SREZSCTU	Bloomberg Eurozone DM Screened Choice Large & Mid Cap USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	9.6	100.0	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.

⁴ Represents the weighted average percentage of index constituent companies involved in any activities related to controversial weapons. Includes any kind of involvement in the following weapons categories: anti personnel mines, biological & chemical weapons, cluster weapons, depleted uranium, nuclear weapons, and white phosphorus. International treaties and conventions used to define Controversial Weapons include Non-proliferation Treaty (1968), Biological and Toxin Weapons Convention (1972), Chemical Weapons Convention (1997), Anti-Personnel Mine Ban Convention (1999), Convention on Cluster Munitions (2008), United Nations Convention on Certain Conventional Weapons (1980), and Convention on the Physical Protection of Nuclear Material (1980).

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
SRWOSCTU	Bloomberg World Screened Choice Large & Mid Cap USD	11.8	11.7	16.1	34.5	96.5	97.1	0.5	3.2	5.8	19	17.4
SRWOFXTU	Bloomberg World Select FossilEX Large & Mid Cap USD	11.5	9.9	15.7	33.6	92.4	97.1	0.5	4.9	7.5	21	17.4
SRWOCOTU	Bloomberg World Select Large & Mid Cap USD	11.4	9.7	15.5	33.6	92.8	97.3	0.4	7.8	9.9	24	75.4
SRWOSCTE	Bloomberg World Screened Choice Large & Mid Cap EUR	11.8	11.7	16.1	34.5	96.5	97.1	0.5	3.2	5.8	19	17.4
SRWOFXTE	Bloomberg World Select FossilEX Large & Mid Cap EUR	11.5	9.9	15.7	33.6	92.4	97.1	0.5	4.9	7.5	21	17.4
SRWOCOTE	Bloomberg World Select Large & Mid Cap EUR	11.4	9.7	15.5	33.6	92.8	97.3	0.4	7.8	9.9	24	75.4
SREMSCTU	Bloomberg Emerging Markets Screened Choice Large & Mid Cap USD	16.9	17.0	16.6	19.6	99.1	98.4	0.3	4.9	6.4	18	17.4
SREMFXTU	Bloomberg Emerging Markets Select FossilEX Large & Mid Cap USD	17.1	17.1	16.3	19.5	99.1	98.3	0.3	5.7	7.6	18	17.4
SREMCOTU	Bloomberg Emerging Markets Select Large & Mid Cap USD	16.8	17.5	16.4	19.3	99.2	98.5	0.3	6.9	9.3	21	75.4
SREMSCTE	Bloomberg Emerging Markets Screened Choice Large & Mid Cap EUR	16.9	17.0	16.6	19.6	99.1	98.4	0.3	4.9	6.4	18	17.4
SREMFXTTE	Bloomberg Emerging Markets Select FossilEX Large & Mid Cap EUR	17.1	17.1	16.3	19.5	99.1	98.3	0.3	5.7	7.6	18	17.4
SREMCOTE	Bloomberg Emerging Markets Select Large & Mid Cap EUR	16.8	17.5	16.3	19.3	99.2	98.5	0.3	6.9	9.3	21	75.4
SRDMSCTU	Bloomberg Developed Markets Screened Choice Large & Mid Cap USD	10.6	10.8	15.6	36.8	96.1	95.8	0.5	3.0	5.2	1	0.0
SRDMFXTU	Bloomberg Developed Markets Select FossilEX Large & Mid Cap USD	10.2	9.1	15.2	35.4	91.5	96.0	0.6	4.8	7.3	3	0.0
SRDMCOTU	Bloomberg Developed Markets Select Large & Mid Cap USD	10.1	8.7	14.6	35.4	92.0	96.3	0.5	7.9	10.4	3	0.0
SRDMSCTE	Bloomberg Developed Markets Screened Choice Large & Mid Cap EUR	10.6	10.8	15.6	36.8	96.1	95.8	0.5	3.0	5.2	1	0.0
SRDMFXTE	Bloomberg Developed Markets Select FossilEX Large & Mid Cap EUR	10.2	9.1	15.2	35.4	91.5	96.0	0.6	4.8	7.3	3	0.0
SRDMCOTE	Bloomberg Developed Markets Select Large & Mid Cap EUR	10.1	8.7	14.6	35.4	92.0	96.3	0.5	7.9	10.4	3	0.0
SREDSCTU	Bloomberg Europe DM Screened Choice Large & Mid Cap USD	10.2	43.5	40.6	41.9	100.0	100.0	0.4	9.8	11.2	1	0.0
SREDFXTU	Bloomberg Europe DM Select FossilEX Large & Mid Cap USD	9.9	38.8	37.6	42.0	99.8	99.7	0.5	14.8	15.0	3	0.0
SREDCOTU	Bloomberg Europe DM Select Large & Mid Cap USD	9.8	37.1	36.8	42.1	99.8	99.7	0.4	19.9	19.2	3	0.0
SREDSCTE	Bloomberg Europe DM Screened Choice Large & Mid Cap EUR	10.2	43.5	40.6	41.9	100.0	100.0	0.4	9.8	11.2	1	0.0
SREDFXTE	Bloomberg Europe DM Select FossilEX Large & Mid Cap EUR	9.9	38.8	37.6	42.0	99.8	99.7	0.5	14.8	15.0	3	0.0
SREDCOTE	Bloomberg Europe DM Select Large & Mid Cap EUR	9.8	37.1	36.8	42.1	99.8	99.7	0.4	19.9	19.2	3	0.0
SRXESCTU	Bloomberg Europe DM ex Eurozone Screened Choice Large & Mid Cap USD	0.3	33.0	30.5	42.5	100.0	100.0	0.2	9.8	8.4	1	0.0
SRXEFXTU	Bloomberg Europe DM ex Eurozone Select FossilEX Large & Mid Cap USD	1.5	26.6	27.1	42.5	99.5	99.3	0.3	11.5	10.7	2	0.0
SRXECOTU	Bloomberg Europe DM ex Eurozone Select Large & Mid Cap USD	1.5	24.4	26.0	42.5	99.5	99.3	0.3	18.9	14.4	2	0.0
SRXESCTE	Bloomberg Europe DM ex Eurozone Screened Choice Large & Mid Cap EUR	0.3	33.0	30.5	42.5	100.0	100.0	0.2	9.8	8.4	1	0.0
SRXEFXTE	Bloomberg Europe DM ex Eurozone Select FossilEX Large & Mid Cap EUR	1.5	26.6	27.1	42.5	99.5	99.3	0.3	11.5	10.7	2	0.0
SRXECOTE	Bloomberg Europe DM ex Eurozone Select Large & Mid Cap EUR	1.5	24.4	26.0	42.5	99.5	99.3	0.3	18.9	14.4	2	0.0
SREZSCTU	Bloomberg Eurozone DM Screened Choice Large & Mid Cap USD	15.8	53.5	50.5	41.4	100.0	100.0	0.6	9.3	12.9	0	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.

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

ESG Equity Benchmark Regulation Disclosure Report

Social Disclosure continued...

Index Ticker	Index Name	Social Violations				Controversial Weapons ⁴				Tobacco		ILO Policy Non-Compliance		
		Sum	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
SREZFTU	Bloomberg Eurozone DM Select FossilEX Large & Mid Cap USD	2	1.4	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	8.4	100.0	100.0
SREZCOTU	Bloomberg Eurozone DM Select Large & Mid Cap USD	2	1.3	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	8.0	100.0	100.0
SREZSCTE	Bloomberg Eurozone DM Screened Choice Large & Mid Cap EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	9.6	100.0	100.0
SREZFXTE	Bloomberg Eurozone DM Select FossilEX Large & Mid Cap EUR	2	1.4	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	8.4	100.0	100.0
SREZCOTE	Bloomberg Eurozone DM Select Large & Mid Cap EUR	2	1.3	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	8.0	100.0	100.0
SRNOSCTU	Bloomberg Nordic Screened Choice Large & Mid Cap USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	12.6	100.0	100.0
SRNOFTU	Bloomberg Nordic Select FossilEX Large & Mid Cap USD	1	1.6	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	10.0	100.0	100.0
SRNOCOTU	Bloomberg Nordic Select Large & Mid Cap USD	1	1.5	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	9.5	100.0	100.0
SRNOSCTE	Bloomberg Nordic Screened Choice Large & Mid Cap EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	12.6	100.0	100.0
SRNOFXTE	Bloomberg Nordic Select FossilEX Large & Mid Cap EUR	1	1.6	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	10.0	100.0	100.0
SRNOCOTE	Bloomberg Nordic Select Large & Mid Cap EUR	1	1.5	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	9.5	100.0	100.0
SRAXSCTU	Bloomberg APAC DM ex Japan Screened Choice Large & Mid Cap USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	27.4	100.0	100.0
SRAXFTU	Bloomberg APAC DM ex Japan Select FossilEX Large & Mid Cap USD	1	1.4	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.6	100.0	100.0
SRAXCOTU	Bloomberg APAC DM ex Japan Select Large & Mid Cap USD	1	1.3	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.4	100.0	100.0
SRAXSCTE	Bloomberg APAC DM ex Japan Screened Choice Large & Mid Cap EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	27.4	100.0	100.0
SRAXFXTE	Bloomberg APAC DM ex Japan Select FossilEX Large & Mid Cap EUR	1	1.4	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.6	100.0	100.0
SRAXCOTE	Bloomberg APAC DM ex Japan Select Large & Mid Cap EUR	1	1.3	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.4	100.0	100.0
SRJPSCTU	Bloomberg Japan Screened Choice Large & Mid Cap USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.2	100.0	100.0
SRJPFXTU	Bloomberg Japan Select FossilEX Large & Mid Cap USD	1	0.8	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.8	100.0	100.0
SRJPCOTU	Bloomberg Japan Select Large & Mid Cap USD	1	0.8	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.3	100.0	100.0
SRJPSCTE	Bloomberg Japan Screened Choice Large & Mid Cap EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.2	100.0	100.0
SRJPFXTU	Bloomberg Japan Select FossilEX Large & Mid Cap EUR	1	0.8	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.8	100.0	100.0
SRJPCOTE	Bloomberg Japan Select Large & Mid Cap EUR	1	0.8	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.3	100.0	100.0
SRUSSCTU	Bloomberg US Screened Choice Large & Mid Cap USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	36.7	99.9	99.5
SRUSFTU	Bloomberg US Select FossilEX Large & Mid Cap USD	9	1.7	100.0	99.8	0.0	100.0	99.8	0.4	100.0	99.8	33.8	99.9	99.4
SRUSCOTU	Bloomberg US Select Large & Mid Cap USD	10	1.7	100.0	99.8	0.0	100.0	99.8	0.3	100.0	99.8	33.9	99.9	99.5
SRUSSCTE	Bloomberg US Screened Choice Large & Mid Cap EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	36.7	99.9	99.5
SRUSFXTE	Bloomberg US Select FossilEX Large & Mid Cap EUR	9	1.7	100.0	99.8	0.0	100.0	99.8	0.4	100.0	99.8	33.8	99.9	99.4
SRUSCOTE	Bloomberg US Select Large & Mid Cap EUR	10	1.7	100.0	99.8	0.0	100.0	99.8	0.3	100.0	99.8	33.9	99.9	99.5
SRSWSCTU	Bloomberg Sweden Screened Choice Large & Mid Cap USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	17.8	100.0	100.0
SRSWFTU	Bloomberg Sweden Select FossilEX Large & Mid Cap USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.1	100.0	100.0
SRSWCOTU	Bloomberg Sweden Select Large & Mid Cap USD	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.1	100.0	100.0
SRSWSCTE	Bloomberg Sweden Screened Choice Large & Mid Cap EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	17.8	100.0	100.0
SRSWFXTE	Bloomberg Sweden Select FossilEX Large & Mid Cap EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.1	100.0	100.0
SRSWCOTE	Bloomberg Sweden Select Large & Mid Cap EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.1	100.0	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.

⁴ Represents the weighted average percentage of index constituent companies involved in any activities related to controversial weapons. Includes any kind of involvement in the following weapons categories: anti personnel mines, biological & chemical weapons, cluster weapons, depleted uranium, nuclear weapons, and white phosphorus. International treaties and conventions used to define Controversial Weapons include Non-proliferation Treaty (1968), Biological and Toxin Weapons Convention (1972), Chemical Weapons Convention (1997), Anti-Personnel Mine Ban Convention (1999), Convention on Cluster Munitions (2008), United Nations Convention on Certain Conventional Weapons (1980), and Convention on the Physical Protection of Nuclear Material (1980).

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
SREZFXTU	Bloomberg Eurozone DM Select FossilEX Large & Mid Cap USD	13.7	49.4	47.9	41.7	100.0	100.0	0.6	17.3	18.5	1	0.0
SREZCOTU	Bloomberg Eurozone DM Select Large & Mid Cap USD	13.4	48.5	46.9	41.7	100.0	100.0	0.5	20.5	23.1	1	0.0
SREZSCTE	Bloomberg Eurozone DM Screened Choice Large & Mid Cap EUR	15.8	53.5	50.5	41.4	100.0	100.0	0.6	9.3	12.9	0	0.0
SREZFXTE	Bloomberg Eurozone DM Select FossilEX Large & Mid Cap EUR	13.7	49.4	47.9	41.7	100.0	100.0	0.6	17.3	18.5	1	0.0
SREZCOTE	Bloomberg Eurozone DM Select Large & Mid Cap EUR	13.4	48.5	46.9	41.7	100.0	100.0	0.5	20.5	23.1	1	0.0
SRNOSCTU	Bloomberg Nordic Screened Choice Large & Mid Cap USD	11.3	38.5	50.0	43.7	100.0	100.0	0.6	5.2	6.7	0	0.0
SRNOFXTU	Bloomberg Nordic Select FossilEX Large & Mid Cap USD	12.8	29.4	36.1	41.9	100.0	100.0	0.7	11.0	11.5	2	0.0
SRNOCOTU	Bloomberg Nordic Select Large & Mid Cap USD	12.8	28.0	33.3	41.7	100.0	100.0	0.7	14.0	16.7	2	0.0
SRNOSCTE	Bloomberg Nordic Screened Choice Large & Mid Cap EUR	11.3	38.5	50.0	43.7	100.0	100.0	0.6	5.2	6.7	0	0.0
SRNOFXTE	Bloomberg Nordic Select FossilEX Large & Mid Cap EUR	12.8	29.4	36.1	41.9	100.0	100.0	0.7	11.0	11.5	2	0.0
SRNOCOTE	Bloomberg Nordic Select Large & Mid Cap EUR	12.8	28.0	33.3	41.7	100.0	100.0	0.7	14.0	16.7	2	0.0
SRAXSCTU	Bloomberg APAC DM ex Japan Screened Choice Large & Mid Cap USD	20.8	23.2	20.8	36.7	95.7	92.5	0.8	2.9	7.5	0	0.0
SRAXFXTU	Bloomberg APAC DM ex Japan Select FossilEX Large & Mid Cap USD	20.5	18.3	16.9	37.6	92.7	91.5	0.8	11.9	9.9	0	0.0
SRAXCOTU	Bloomberg APAC DM ex Japan Select Large & Mid Cap USD	20.4	18.2	17.1	37.5	93.0	92.1	0.9	15.5	14.5	0	0.0
SRAXSCTE	Bloomberg APAC DM ex Japan Screened Choice Large & Mid Cap EUR	20.8	23.2	20.8	36.7	95.7	92.5	0.8	2.9	7.5	0	0.0
SRAXFXTE	Bloomberg APAC DM ex Japan Select FossilEX Large & Mid Cap EUR	20.5	18.3	16.9	37.6	92.7	91.5	0.8	11.9	9.9	0	0.0
SRAXCOTE	Bloomberg APAC DM ex Japan Select Large & Mid Cap EUR	20.4	18.2	17.1	37.5	93.0	92.1	0.9	15.5	14.5	0	0.0
SRJPSCTU	Bloomberg Japan Screened Choice Large & Mid Cap USD	27.5	20.1	24.2	23.7	100.0	100.0	0.4	2.2	3.2	0	0.0
SRJPFXTU	Bloomberg Japan Select FossilEX Large & Mid Cap USD	27.2	14.6	19.7	22.9	100.0	100.0	0.4	1.5	2.5	0	0.0
SRJPCOTU	Bloomberg Japan Select Large & Mid Cap USD	27.2	13.8	18.9	23.2	100.0	100.0	0.4	3.9	3.8	0	0.0
SRJPSCTE	Bloomberg Japan Screened Choice Large & Mid Cap EUR	27.5	20.1	24.2	23.7	100.0	100.0	0.4	2.2	3.2	0	0.0
SRJPFXTU	Bloomberg Japan Select FossilEX Large & Mid Cap EUR	27.2	14.6	19.7	22.9	100.0	100.0	0.4	1.5	2.5	0	0.0
SRJPCOTE	Bloomberg Japan Select Large & Mid Cap EUR	27.2	13.8	18.9	23.2	100.0	100.0	0.4	3.9	3.8	0	0.0
SRUSSCTU	Bloomberg US Screened Choice Large & Mid Cap USD	-0.1	3.0	2.6	36.7	94.9	92.8	0.6	1.4	2.6	0	0.0
SRUSFXTU	Bloomberg US Select FossilEX Large & Mid Cap USD	2.1	2.6	3.1	34.7	89.0	93.3	0.6	2.6	3.9	0	0.0
SRUSCOTU	Bloomberg US Select Large & Mid Cap USD	2.1	2.5	3.1	34.7	89.5	93.8	0.4	4.9	6.2	0	0.0
SRUSSCTE	Bloomberg US Screened Choice Large & Mid Cap EUR	-0.1	3.0	2.6	36.7	94.9	92.8	0.6	1.4	2.6	0	0.0
SRUSFXTE	Bloomberg US Select FossilEX Large & Mid Cap EUR	2.1	2.6	3.1	34.7	89.0	93.3	0.6	2.6	3.9	0	0.0
SRUSCOTE	Bloomberg US Select Large & Mid Cap EUR	2.1	2.5	3.1	34.7	89.5	93.8	0.4	4.9	6.2	0	0.0
SRSWSCTU	Bloomberg Sweden Screened Choice Large & Mid Cap USD	11.7	53.5	46.7	41.7	100.0	100.0	0.6	11.1	6.7	0	0.0
SRSWFXTU	Bloomberg Sweden Select FossilEX Large & Mid Cap USD	11.7	29.9	28.6	39.9	100.0	100.0	0.7	17.6	11.4	1	0.0
SRSWCOTU	Bloomberg Sweden Select Large & Mid Cap USD	11.7	29.9	28.6	39.9	100.0	100.0	0.7	17.6	11.4	1	0.0
SRSWSCTE	Bloomberg Sweden Screened Choice Large & Mid Cap EUR	11.7	53.5	46.7	41.7	100.0	100.0	0.6	11.1	6.7	0	0.0
SRSWFXTE	Bloomberg Sweden Select FossilEX Large & Mid Cap EUR	11.7	29.9	28.6	39.9	100.0	100.0	0.7	17.6	11.4	1	0.0
SRSWCOTE	Bloomberg Sweden Select Large & Mid Cap EUR	11.7	29.9	28.6	39.9	100.0	100.0	0.7	17.6	11.4	1	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.

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
SRWOSCTU	Bloomberg World Screened Choice Large & Mid Cap USD	78.3	96.2	96.5	34.5	96.5	97.1
SRWOFXTU	Bloomberg World Select FossilEX Large & Mid Cap USD	77.6	92.0	96.5	33.6	92.4	97.1
SRWOCOTU	Bloomberg World Select Large & Mid Cap USD	77.8	92.5	96.7	33.6	92.8	97.3
SRWOSCTE	Bloomberg World Screened Choice Large & Mid Cap EUR	78.3	96.2	96.5	34.5	96.5	97.1
SRWOFXTE	Bloomberg World Select FossilEX Large & Mid Cap EUR	77.6	92.0	96.5	33.6	92.4	97.1
SRWOCOTE	Bloomberg World Select Large & Mid Cap EUR	77.8	92.5	96.7	33.6	92.8	97.3
SREMSCTU	Bloomberg Emerging Markets Screened Choice Large & Mid Cap USD	51.3	99.1	98.5	19.6	99.1	98.4
SREMFXTU	Bloomberg Emerging Markets Select FossilEX Large & Mid Cap USD	51.6	99.1	98.4	19.5	99.1	98.3
SREMCOTU	Bloomberg Emerging Markets Select Large & Mid Cap USD	51.4	99.0	98.4	19.3	99.2	98.5
SREMSCTE	Bloomberg Emerging Markets Screened Choice Large & Mid Cap EUR	51.3	99.1	98.5	19.6	99.1	98.4
SREMFXTE	Bloomberg Emerging Markets Select FossilEX Large & Mid Cap EUR	51.6	99.1	98.4	19.5	99.1	98.3
SREMCOTE	Bloomberg Emerging Markets Select Large & Mid Cap EUR	51.4	99.0	98.4	19.3	99.2	98.5
SRDMSCTU	Bloomberg Developed Markets Screened Choice Large & Mid Cap USD	82.6	95.7	94.5	36.8	96.1	95.8
SRDMFXTU	Bloomberg Developed Markets Select FossilEX Large & Mid Cap USD	81.0	91.2	94.9	35.4	91.5	96.0
SRDMCOTU	Bloomberg Developed Markets Select Large & Mid Cap USD	81.2	91.7	95.3	35.4	92.0	96.3
SRDMSCTE	Bloomberg Developed Markets Screened Choice Large & Mid Cap EUR	82.6	95.7	94.5	36.8	96.1	95.8
SRDMFXTE	Bloomberg Developed Markets Select FossilEX Large & Mid Cap EUR	81.0	91.2	94.9	35.4	91.5	96.0
SRDMCOTE	Bloomberg Developed Markets Select Large & Mid Cap EUR	81.2	91.7	95.3	35.4	92.0	96.3
SREDSCTU	Bloomberg Europe DM Screened Choice Large & Mid Cap USD	73.8	98.7	96.4	41.9	100.0	100.0
SREDFXTU	Bloomberg Europe DM Select FossilEX Large & Mid Cap USD	71.9	98.7	96.9	42.0	99.8	99.7
SREDCOTU	Bloomberg Europe DM Select Large & Mid Cap USD	71.9	98.8	97.1	42.1	99.8	99.7
SREDSCTE	Bloomberg Europe DM Screened Choice Large & Mid Cap EUR	73.8	98.7	96.4	41.9	100.0	100.0
SREDFXTE	Bloomberg Europe DM Select FossilEX Large & Mid Cap EUR	71.9	98.7	96.9	42.0	99.8	99.7
SREDCOTE	Bloomberg Europe DM Select Large & Mid Cap EUR	71.9	98.8	97.1	42.1	99.8	99.7
SRXESCTU	Bloomberg Europe DM ex Eurozone Screened Choice Large & Mid Cap USD	80.6	98.1	94.7	42.5	100.0	100.0
SRXEFXTU	Bloomberg Europe DM ex Eurozone Select FossilEX Large & Mid Cap USD	79.4	97.8	95.0	42.5	99.5	99.3
SRXECOTU	Bloomberg Europe DM ex Eurozone Select Large & Mid Cap USD	79.4	98.0	95.2	42.5	99.5	99.3
SRXESCTE	Bloomberg Europe DM ex Eurozone Screened Choice Large & Mid Cap EUR	80.6	98.1	94.7	42.5	100.0	100.0
SRXEFXTE	Bloomberg Europe DM ex Eurozone Select FossilEX Large & Mid Cap EUR	79.4	97.8	95.0	42.5	99.5	99.3
SRXECOTE	Bloomberg Europe DM ex Eurozone Select Large & Mid Cap EUR	79.4	98.0	95.2	42.5	99.5	99.3
SREZSCTU	Bloomberg Eurozone DM Screened Choice Large & Mid Cap USD	67.7	99.8	99.0	41.4	100.0	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.

ESG Equity Benchmark Regulation Disclosure Report

Governance Disclosure continued...

Index Ticker	Index Name	Board Independence			Board Diversity		
		%	MV	Count	%	MV	Count
SREZFXTU	Bloomberg Eurozone DM Select FossilEX Large & Mid Cap USD	65.7	99.9	99.3	41.7	100.0	100.0
SREZCOTU	Bloomberg Eurozone DM Select Large & Mid Cap USD	65.4	99.9	99.4	41.7	100.0	100.0
SREZSCTE	Bloomberg Eurozone DM Screened Choice Large & Mid Cap EUR	67.7	99.8	99.0	41.4	100.0	100.0
SREZFXTE	Bloomberg Eurozone DM Select FossilEX Large & Mid Cap EUR	65.7	99.9	99.3	41.7	100.0	100.0
SREZCOTE	Bloomberg Eurozone DM Select Large & Mid Cap EUR	65.4	99.9	99.4	41.7	100.0	100.0
SRNOSCTU	Bloomberg Nordic Screened Choice Large & Mid Cap USD	58.6	100.0	100.0	43.7	100.0	100.0
SRNOFXTU	Bloomberg Nordic Select FossilEX Large & Mid Cap USD	61.6	100.0	100.0	41.9	100.0	100.0
SRNOCOTU	Bloomberg Nordic Select Large & Mid Cap USD	62.4	100.0	100.0	41.7	100.0	100.0
SRNOSCTE	Bloomberg Nordic Screened Choice Large & Mid Cap EUR	58.6	100.0	100.0	43.7	100.0	100.0
SRNOFXTE	Bloomberg Nordic Select FossilEX Large & Mid Cap EUR	61.6	100.0	100.0	41.9	100.0	100.0
SRNOCOTE	Bloomberg Nordic Select Large & Mid Cap EUR	62.4	100.0	100.0	41.7	100.0	100.0
SRAXSCTU	Bloomberg APAC DM ex Japan Screened Choice Large & Mid Cap USD	81.7	95.7	92.5	36.7	95.7	92.5
SRAXFXTU	Bloomberg APAC DM ex Japan Select FossilEX Large & Mid Cap USD	80.9	92.7	91.5	37.6	92.7	91.5
SRAXCOTU	Bloomberg APAC DM ex Japan Select Large & Mid Cap USD	80.8	93.0	92.1	37.5	93.0	92.1
SRAXSCTE	Bloomberg APAC DM ex Japan Screened Choice Large & Mid Cap EUR	81.7	95.7	92.5	36.7	95.7	92.5
SRAXFXTE	Bloomberg APAC DM ex Japan Select FossilEX Large & Mid Cap EUR	80.9	92.7	91.5	37.6	92.7	91.5
SRAXCOTE	Bloomberg APAC DM ex Japan Select Large & Mid Cap EUR	80.8	93.0	92.1	37.5	93.0	92.1
SRJPSCTU	Bloomberg Japan Screened Choice Large & Mid Cap USD	55.4	99.9	98.9	23.7	100.0	100.0
SRJPFXTU	Bloomberg Japan Select FossilEX Large & Mid Cap USD	54.2	99.9	99.2	22.9	100.0	100.0
SRJPCOTU	Bloomberg Japan Select Large & Mid Cap USD	54.2	99.9	99.2	23.2	100.0	100.0
SRJPSCTE	Bloomberg Japan Screened Choice Large & Mid Cap EUR	55.4	99.9	98.9	23.7	100.0	100.0
SRJPFXTE	Bloomberg Japan Select FossilEX Large & Mid Cap EUR	54.2	99.9	99.2	22.9	100.0	100.0
SRJPCOTE	Bloomberg Japan Select Large & Mid Cap EUR	54.2	99.9	99.2	23.2	100.0	100.0
SRUSSCTU	Bloomberg US Screened Choice Large & Mid Cap USD	86.7	94.6	92.3	36.7	94.9	92.8
SRUSFXTU	Bloomberg US Select FossilEX Large & Mid Cap USD	85.2	88.7	92.8	34.7	89.0	93.3
SRUSCOTU	Bloomberg US Select Large & Mid Cap USD	85.4	89.2	93.3	34.7	89.5	93.8
SRUSSCTE	Bloomberg US Screened Choice Large & Mid Cap EUR	86.7	94.6	92.3	36.7	94.9	92.8
SRUSFXTE	Bloomberg US Select FossilEX Large & Mid Cap EUR	85.2	88.7	92.8	34.7	89.0	93.3
SRUSCOTE	Bloomberg US Select Large & Mid Cap EUR	85.4	89.2	93.3	34.7	89.5	93.8
SRSWSCTU	Bloomberg Sweden Screened Choice Large & Mid Cap USD	57.9	100.0	100.0	41.7	100.0	100.0
SRSWFXTU	Bloomberg Sweden Select FossilEX Large & Mid Cap USD	59.7	100.0	100.0	39.9	100.0	100.0
SRSWCOTU	Bloomberg Sweden Select Large & Mid Cap USD	59.7	100.0	100.0	39.9	100.0	100.0
SRSWSCTE	Bloomberg Sweden Screened Choice Large & Mid Cap EUR	57.9	100.0	100.0	41.7	100.0	100.0
SRSWFXTE	Bloomberg Sweden Select FossilEX Large & Mid Cap EUR	59.7	100.0	100.0	39.9	100.0	100.0
SRSWCOTE	Bloomberg Sweden Select Large & Mid Cap EUR	59.7	100.0	100.0	39.9	100.0	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.

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