

Bloomberg Fixed Income ESG Indices

ESG Fixed Income Benchmark Regulation Disclosure Report

August 2025

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ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	HC1 Sector Exposure ¹			GHG Intensity (tCO2e/EVIC) ²			GHG Emissions (Reported vs Estimated)			Fossil Fuel Exposure ³			Green Exposure		Green Bonds		
		%	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	Count	%	MV	Count
I34154	Bloomberg USD Corporate 10+ Year High Grade Capped	82.1	100.0	100.0	506.4	99.9	99.8	56.1	99.9	99.8	11.3	100.0	100.0	0.4	100.0	1.0	100.0	100.0
I34155	Bloomberg Banking Senior 10+ Year	100.0	100.0	100.0	2196.1	100.0	100.0	19.6	100.0	100.0	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I34856	Bloomberg US 20+ Years BBB Corporate Capped	58.8	100.0	100.0	1827.8	95.9	96.5	38.7	100.0	100.0	4.3	100.0	100.0	0.3	100.0	0.8	100.0	100.0
I34857	Bloomberg US 10+ Years Telecommunications	0.0	100.0	100.0	80.8	85.9	89.3	55.6	100.0	100.0	0.0	100.0	100.0	0.0	100.0	1.8	100.0	100.0
I35084	Bloomberg SASB US Corporate Scored Ex-Controversies Index	82.5	100.0	100.0	1202.1	98.8	99.0	45.1	100.0	100.0	6.0	100.0	100.0	0.2	100.0	1.7	100.0	100.0
I35085	Bloomberg SASB US Corporate Scored Index	83.0	100.0	100.0	1156.8	98.7	99.0	44.6	100.0	99.9	5.9	100.0	100.0	0.2	100.0	1.7	100.0	100.0
I35146	Bloomberg SASB US Corporate Scored Ex-Controversies Select Index	78.5	100.0	100.0	1023.1	99.6	99.5	55.0	100.0	100.0	2.8	100.0	100.0	0.2	100.0	3.5	100.0	100.0
I35323	Bloomberg SASB US Corporate Scored Select Bond Index	78.8	100.0	100.0	1086.6	99.4	99.4	54.6	100.0	100.0	3.8	100.0	100.0	0.2	100.0	3.7	100.0	100.0
I35553	Bloomberg SASB Euro Corporate Scored Ex-Controversies Select Index	82.6	100.0	100.0	937.9	99.5	99.9	81.5	99.5	99.9	5.5	100.0	100.0	4.1	100.0	17.4	100.0	100.0
I36013	Bloomberg SASB US Corporate Scored Ex-Controversies Ex-Financials Bond Index	77.2	100.0	100.0	1219.9	99.1	99.3	46.3	100.0	100.0	9.3	100.0	100.0	0.4	100.0	1.9	100.0	100.0
I36569	Bloomberg SASB US Corporate High Yield Scored Ex-Controversies Select Index	61.2	100.0	100.0	1582.2	100.0	100.0	48.5	100.0	100.0	13.3	100.0	100.0	0.4	100.0	2.7	100.0	100.0
I36753	Bloomberg SASB Euro Corporate 0-3 year Scored Ex-Controversies Select Index	87.8	100.0	100.0	920.6	99.4	99.8	77.7	100.0	99.9	5.9	100.0	100.0	1.8	100.0	13.5	100.0	100.0
I38671	Bloomberg 2030 Maturity USD Corporate Bond Screened Index	75.2	100.0	100.0	777.2	97.9	98.9	49.1	99.7	99.5	8.8	100.0	100.0	0.2	100.0	1.2	100.0	100.0
I38672	Bloomberg 2029 Maturity USD Corporate Bond Screened Index	77.5	100.0	100.0	406.5	98.1	98.4	45.9	99.4	99.4	5.7	100.0	100.0	0.2	100.0	1.8	100.0	100.0
I38673	Bloomberg 2028 Maturity USD Corporate Bond Screened Index	77.8	100.0	100.0	430.3	98.4	98.6	47.5	99.9	99.7	6.5	100.0	100.0	0.4	100.0	1.3	100.0	100.0
I38674	Bloomberg 2026 Maturity USD Corporate Bond Screened Index	83.1	100.0	100.0	487.9	95.6	97.1	44.5	99.9	99.7	4.5	100.0	100.0	0.1	100.0	0.5	100.0	100.0
I38675	Bloomberg 2027 Maturity USD Corporate Bond Screened Index	81.3	100.0	100.0	492.8	98.6	99.0	45.4	99.7	99.5	5.4	100.0	100.0	0.2	100.0	1.1	100.0	100.0
I38676	Bloomberg 2029 Maturity EUR Corporate Bond Screened Index	77.8	100.0	100.0	774.7	99.6	99.5	73.2	99.8	99.7	5.2	100.0	100.0	1.1	100.0	12.9	100.0	100.0
I38678	Bloomberg 2030 Maturity EUR Corporate Bond Screened Index	77.4	100.0	100.0	653.7	99.2	98.9	74.2	99.6	99.4	4.5	100.0	100.0	1.4	100.0	15.2	100.0	100.0
I38679	Bloomberg 2026 Maturity EUR Corporate Bond Screened Index	83.3	100.0	100.0	807.2	99.8	99.8	71.9	100.0	100.0	5.3	100.0	100.0	0.8	100.0	10.1	100.0	100.0
I38680	Bloomberg 2027 Maturity EUR Corporate Bond Screened Index	82.4	100.0	100.0	700.4	99.8	99.8	70.5	100.0	100.0	6.5	100.0	100.0	1.5	100.0	10.8	100.0	100.0
I38681	Bloomberg 2028 Maturity EUR Corporate Bond Screened Index	81.5	100.0	100.0	865.2	99.1	98.6	70.8	99.3	99.1	7.0	100.0	100.0	1.2	100.0	10.5	100.0	100.0
I38947	Bloomberg Australian Enhanced Yield Ethically Screened Composite Bond Index	20.4	100.0	100.0	102.7	42.9	60.1	33.1	43.0	60.3	0.0	100.0	100.0	0.3	100.0	11.1	100.0	100.0
I39531	Bloomberg 2031 Maturity USD Corporate Bond Screened Index	71.5	100.0	100.0	450.4	97.3	98.4	49.5	99.7	99.7	5.8	100.0	100.0	0.3	100.0	2.6	100.0	100.0
I39532	Bloomberg 2032 Maturity USD Corporate Bond Screened Index	72.4	100.0	100.0	656.2	98.6	98.5	45.6	99.6	99.4	7.6	100.0	100.0	0.3	100.0	6.5	100.0	100.0
I39533	Bloomberg 2033 Maturity USD Corporate Bond Screened Index	75.0	100.0	100.0	460.6	97.4	97.8	43.7	99.3	98.9	8.3	100.0	100.0	0.3	100.0	2.9	100.0	100.0
I39534	Bloomberg 2034 Maturity USD Corporate Bond Screened Index	75.2	100.0	100.0	519.8	97.8	98.0	46.5	99.7	99.7	7.9	100.0	100.0	0.5	100.0	2.2	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.

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 Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Violations				Controversial Weapons ⁴			Tobacco			ILO Policy Non-Compliance		
		Sum	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I34154	Bloomberg USD Corporate 10+ Year High Grade Capped	61	9.9	98.3	97.7	0.0	98.3	97.7	1.9	98.2	97.6	24.2	98.3	97.7
I34155	Bloomberg Banking Senior 10+ Year	2	2.6	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	33.9	100.0	100.0
I34856	Bloomberg US 20+ Years BBB Corporate Capped	17	6.6	97.2	96.9	0.0	97.2	96.9	2.7	97.2	96.9	21.6	97.2	96.9
I34857	Bloomberg US 10+ Years Telecommunications	0	0.0	97.8	95.0	0.0	97.8	95.0	0.0	97.8	95.0	5.7	97.8	95.0
I35084	Bloomberg SASB US Corporate Scored Ex-Controversies Index	291	3.9	96.1	93.3	0.0	96.1	93.3	0.0	96.1	93.3	29.6	96.1	93.3
I35085	Bloomberg SASB US Corporate Scored Index	482	6.0	95.1	91.7	0.0	95.1	91.7	1.4	95.1	91.7	28.9	95.1	91.7
I35146	Bloomberg SASB US Corporate Scored Ex-Controversies Select Index	215	6.5	97.0	94.7	0.0	97.0	94.7	0.0	97.0	94.7	20.5	97.0	94.7
I35323	Bloomberg SASB US Corporate Scored Select Bond Index	293	8.4	96.9	94.0	0.0	96.9	94.0	0.5	96.9	94.0	19.8	96.9	94.0
I35553	Bloomberg SASB Euro Corporate Scored Ex-Controversies Select Index	68	3.8	100.0	99.9	0.0	100.0	99.9	0.0	100.0	99.9	8.9	99.8	99.4
I36013	Bloomberg SASB US Corporate Scored Ex-Controversies Ex-Financials Bond Index	221	4.1	94.8	91.3	0.0	94.8	91.3	0.0	94.8	91.3	22.5	94.8	91.2
I36569	Bloomberg SASB US Corporate High Yield Scored Ex-Controversies Select Index	3	0.3	96.8	98.1	0.0	96.8	98.1	0.0	96.8	98.1	31.5	95.8	97.8
I36753	Bloomberg SASB Euro Corporate 0-3 year Scored Ex-Controversies Select Index	30	3.4	99.9	99.8	0.0	99.9	99.8	0.0	99.9	99.8	9.3	99.2	99.3
I38671	Bloomberg 2030 Maturity USD Corporate Bond Screened Index	21	3.7	96.8	96.1	0.0	96.8	96.1	0.0	96.8	96.1	34.8	96.6	95.6
I38672	Bloomberg 2029 Maturity USD Corporate Bond Screened Index	22	4.3	97.0	96.7	0.0	97.0	96.7	0.0	97.0	96.7	38.7	97.0	96.7
I38673	Bloomberg 2028 Maturity USD Corporate Bond Screened Index	32	5.5	96.5	95.3	0.0	96.5	95.3	0.0	96.5	95.3	33.4	96.5	95.3
I38674	Bloomberg 2026 Maturity USD Corporate Bond Screened Index	24	4.2	96.3	95.7	0.0	96.3	95.7	0.0	96.3	95.7	36.0	96.2	95.3
I38675	Bloomberg 2027 Maturity USD Corporate Bond Screened Index	34	5.7	96.9	96.0	0.0	96.9	96.0	0.0	96.9	96.0	34.4	96.8	95.8
I38676	Bloomberg 2029 Maturity EUR Corporate Bond Screened Index	8	2.0	99.8	99.7	0.0	99.8	99.7	0.1	99.8	99.7	15.1	99.3	99.0
I38678	Bloomberg 2030 Maturity EUR Corporate Bond Screened Index	5	1.4	98.5	98.6	0.0	98.5	98.6	0.0	98.5	98.6	16.4	98.2	98.1
I38679	Bloomberg 2026 Maturity EUR Corporate Bond Screened Index	10	2.3	99.7	99.5	0.0	99.7	99.5	0.0	99.7	99.5	16.7	99.6	99.3
I38680	Bloomberg 2027 Maturity EUR Corporate Bond Screened Index	6	1.3	99.9	99.8	0.0	99.9	99.8	0.0	99.9	99.8	17.1	99.9	99.8
I38681	Bloomberg 2028 Maturity EUR Corporate Bond Screened Index	10	2.3	99.7	99.5	0.0	99.7	99.5	0.1	99.7	99.5	13.1	99.5	99.3
I38947	Bloomberg Australian Enhanced Yield Ethically Screened Composite Bond Index	0	0.0	43.0	50.0	0.0	43.0	50.0	0.0	43.0	50.0	22.6	43.0	50.0
I39531	Bloomberg 2031 Maturity USD Corporate Bond Screened Index	18	4.8	95.4	95.2	0.0	95.4	95.2	0.0	95.4	95.2	34.4	95.3	94.9
I39532	Bloomberg 2032 Maturity USD Corporate Bond Screened Index	16	4.8	95.4	94.6	0.0	95.4	94.6	0.0	95.4	94.6	35.9	95.2	94.3
I39533	Bloomberg 2033 Maturity USD Corporate Bond Screened Index	12	4.5	94.0	92.1	0.0	94.0	92.1	0.0	94.0	92.1	32.3	94.0	92.1
I39534	Bloomberg 2034 Maturity USD Corporate Bond Screened Index	14	4.6	95.2	93.5	0.0	95.2	93.5	0.0	95.2	93.5	34.9	95.2	93.5

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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). [bloomberg.com/esgindices](https://www.bloomberg.com/esgindices)

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure continued...

Index ID	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
I34154	Bloomberg USD Corporate 10+ Year High Grade Capped	2.8	9.0	10.7	35.5	93.6	94.3	0.2	12.0	11.5	0	0.0
I34155	Bloomberg Banking Senior 10+ Year	0.0	0.0	0.0	41.4	100.0	100.0	0.0	0.0	0.0	0	0.0
I34856	Bloomberg US 20+ Years BBB Corporate Capped	7.4	5.7	6.6	33.2	89.8	91.5	0.3	8.8	11.2	0	0.0
I34857	Bloomberg US 10+ Years Telecommunications	13.9	6.8	5.8	30.3	100.0	100.0	0.0	7.4	9.1	0	0.0
I35084	Bloomberg SASB US Corporate Scored Ex-Controversies Index	8.9	6.1	5.1	36.3	95.0	94.4	0.4	7.4	8.4	0	0.0
I35085	Bloomberg SASB US Corporate Scored Index	10.1	7.2	6.0	36.3	94.7	93.9	0.4	8.3	9.0	0	0.0
I35146	Bloomberg SASB US Corporate Scored Ex-Controversies Select Index	7.7	13.2	6.9	38.3	97.7	96.6	0.3	6.1	7.8	0	0.0
I35323	Bloomberg SASB US Corporate Scored Select Bond Index	9.3	13.6	7.7	38.2	97.4	96.4	0.3	7.3	8.8	0	0.0
I35553	Bloomberg SASB Euro Corporate Scored Ex-Controversies Select Index	13.6	41.9	42.4	42.7	97.2	97.2	0.5	14.0	18.4	7	0.0
I36013	Bloomberg SASB US Corporate Scored Ex-Controversies Ex-Financials Bond Index	1.0	6.7	5.4	34.8	92.7	92.8	0.4	11.0	11.4	0	0.0
I36569	Bloomberg SASB US Corporate High Yield Scored Ex-Controversies Select Index	5.5	7.7	3.6	32.6	95.7	93.7	0.5	8.8	7.2	0	0.0
I36753	Bloomberg SASB Euro Corporate 0-3 year Scored Ex-Controversies Select Index	14.7	43.3	43.3	41.0	96.3	96.4	0.4	14.3	14.8	7	0.0
I38671	Bloomberg 2030 Maturity USD Corporate Bond Screened Index	9.5	7.2	5.4	34.7	93.0	93.0	0.5	8.6	8.2	0	0.0
I38672	Bloomberg 2029 Maturity USD Corporate Bond Screened Index	7.4	5.5	5.3	34.5	91.1	91.6	0.5	7.5	8.2	0	0.0
I38673	Bloomberg 2028 Maturity USD Corporate Bond Screened Index	10.3	7.2	6.0	35.1	94.5	93.8	0.4	9.8	9.7	0	0.0
I38674	Bloomberg 2026 Maturity USD Corporate Bond Screened Index	8.9	5.7	5.0	35.8	94.0	94.3	0.4	6.4	7.1	0	0.0
I38675	Bloomberg 2027 Maturity USD Corporate Bond Screened Index	10.5	6.4	6.0	35.2	91.8	92.7	0.4	7.2	8.2	0	0.0
I38676	Bloomberg 2029 Maturity EUR Corporate Bond Screened Index	11.4	36.3	34.9	39.1	94.3	93.0	0.4	15.6	15.1	3	0.0
I38678	Bloomberg 2030 Maturity EUR Corporate Bond Screened Index	9.4	37.8	37.5	39.2	91.6	90.0	0.4	14.3	14.2	1	0.0
I38679	Bloomberg 2026 Maturity EUR Corporate Bond Screened Index	12.8	35.3	35.3	40.2	95.1	93.8	0.4	13.8	13.8	1	0.0
I38680	Bloomberg 2027 Maturity EUR Corporate Bond Screened Index	12.6	37.8	37.0	39.4	92.7	91.7	0.4	12.7	12.6	2	0.0
I38681	Bloomberg 2028 Maturity EUR Corporate Bond Screened Index	11.3	34.6	34.6	39.1	92.4	91.7	0.5	15.3	15.7	3	0.0
I38947	Bloomberg Australian Enhanced Yield Ethically Screened Composite Bond Index	11.3	7.9	11.6	38.2	36.0	47.3	3.2	1.8	3.1	0	0.0
I39531	Bloomberg 2031 Maturity USD Corporate Bond Screened Index	7.6	5.6	4.0	34.1	94.1	93.8	0.5	5.0	5.6	0	0.0
I39532	Bloomberg 2032 Maturity USD Corporate Bond Screened Index	-0.9	3.4	3.0	34.6	93.9	93.7	0.4	10.1	8.8	0	0.0
I39533	Bloomberg 2033 Maturity USD Corporate Bond Screened Index	8.5	6.9	4.5	34.6	94.5	94.0	0.5	11.7	11.2	0	0.0
I39534	Bloomberg 2034 Maturity USD Corporate Bond Screened Index	2.6	4.9	4.9	34.5	92.6	92.5	0.6	11.0	10.7	0	0.0

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

ESG Fixed Income Benchmark Regulation Disclosure Report

Governance Disclosure

Index ID	Index Name	Board Independence			Board Diversity		
		%	MV	Count	%	MV	Count
I34154	Bloomberg USD Corporate 10+ Year High Grade Capped	84.0	93.6	94.3	35.5	93.6	94.3
I34155	Bloomberg Banking Senior 10+ Year	88.1	100.0	100.0	41.4	100.0	100.0
I34856	Bloomberg US 20+ Years BBB Corporate Capped	84.3	89.6	91.1	33.2	89.8	91.5
I34857	Bloomberg US 10+ Years Telecommunications	79.3	100.0	100.0	30.3	100.0	100.0
I35084	Bloomberg SASB US Corporate Scored Ex-Controversies Index	85.0	94.5	94.0	36.3	95.0	94.4
I35085	Bloomberg SASB US Corporate Scored Index	85.1	94.3	93.5	36.3	94.7	93.9
I35146	Bloomberg SASB US Corporate Scored Ex-Controversies Select Index	83.5	97.6	96.4	38.3	97.7	96.6
I35323	Bloomberg SASB US Corporate Scored Select Bond Index	83.4	97.3	96.2	38.2	97.4	96.4
I35553	Bloomberg SASB Euro Corporate Scored Ex-Controversies Select Index	67.7	96.6	96.2	42.7	97.2	97.2
I36013	Bloomberg SASB US Corporate Scored Ex-Controversies Ex-Financials Bond Index	84.8	92.4	92.5	34.8	92.7	92.8
I36569	Bloomberg SASB US Corporate High Yield Scored Ex-Controversies Select Index	81.7	93.5	93.0	32.6	95.7	93.7
I36753	Bloomberg SASB Euro Corporate 0-3 year Scored Ex-Controversies Select Index	66.6	94.9	95.2	41.0	96.3	96.4
I38671	Bloomberg 2030 Maturity USD Corporate Bond Screened Index	83.3	92.3	92.5	34.7	93.0	93.0
I38672	Bloomberg 2029 Maturity USD Corporate Bond Screened Index	83.0	90.2	91.0	34.5	91.1	91.6
I38673	Bloomberg 2028 Maturity USD Corporate Bond Screened Index	83.4	92.9	92.9	35.1	94.5	93.8
I38674	Bloomberg 2026 Maturity USD Corporate Bond Screened Index	83.7	92.7	93.2	35.8	94.0	94.3
I38675	Bloomberg 2027 Maturity USD Corporate Bond Screened Index	84.2	90.6	91.7	35.2	91.8	92.7
I38676	Bloomberg 2029 Maturity EUR Corporate Bond Screened Index	66.4	90.1	88.2	39.1	94.3	93.0
I38678	Bloomberg 2030 Maturity EUR Corporate Bond Screened Index	68.1	87.3	85.6	39.2	91.6	90.0
I38679	Bloomberg 2026 Maturity EUR Corporate Bond Screened Index	67.5	92.1	90.1	40.2	95.1	93.8
I38680	Bloomberg 2027 Maturity EUR Corporate Bond Screened Index	65.3	88.0	86.1	39.4	92.7	91.7
I38681	Bloomberg 2028 Maturity EUR Corporate Bond Screened Index	66.6	88.2	87.1	39.1	92.4	91.7
I38947	Bloomberg Australian Enhanced Yield Ethically Screened Composite Bond Index	89.3	18.5	28.3	38.2	36.0	47.3
I39531	Bloomberg 2031 Maturity USD Corporate Bond Screened Index	83.3	93.1	93.0	34.1	94.1	93.8
I39532	Bloomberg 2032 Maturity USD Corporate Bond Screened Index	83.5	91.9	92.7	34.6	93.9	93.7
I39533	Bloomberg 2033 Maturity USD Corporate Bond Screened Index	84.8	93.3	93.3	34.6	94.5	94.0
I39534	Bloomberg 2034 Maturity USD Corporate Bond Screened Index	84.1	91.5	91.5	34.5	92.6	92.5

ESG Fixed Income Benchmark Regulation Disclosure Report

Sovereign Disclosure

Index ID	Index Name	International Standards			Human Rights Performance			Income Inequality Score			Freedom of Expression			Corruption Score		
		%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I38894	Bloomberg Euro Treasury 1-3 Year Carbon Tilted Index	0.0	100.0	100.0	52.1	100.0	100.0	60.5	100.0	100.0	71.8	100.0	100.0	67.4	100.0	100.0
I38895	Bloomberg Euro Treasury 10+ Year Carbon Tilted Index	0.0	100.0	100.0	52.2	100.0	100.0	60.8	100.0	100.0	71.9	100.0	100.0	67.5	100.0	100.0
I40147	Bloomberg Global Treasury Green Bond Tilted	0.0	100.0	100.0	48.3	100.0	100.0	53.4	100.0	100.0	69.5	100.0	100.0	71.4	100.0	100.0

Index ID	Index Name	Political Stability Score			Rule of Law Score			Social Violations			GHG Intensity (Sovereign)			GHG Emissions (Reported vs Estimated)		
		%	MV	Count	%	MV	Count	%	MV	Count	Actual	MV	Count	%	MV	Count
I38894	Bloomberg Euro Treasury 1-3 Year Carbon Tilted Index	61.1	100.0	100.0	67.9	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I38895	Bloomberg Euro Treasury 10+ Year Carbon Tilted Index	61.2	100.0	100.0	68.2	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I40147	Bloomberg Global Treasury Green Bond Tilted	60.0	100.0	100.0	73.5	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0

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