

Bloomberg Global Aggregate Green Social Sustainability Bond Indices

ESG Fixed Income Benchmark Regulation Disclosure Report

August 2025

ESG data disclosure under Regulation EU 2020/1816

bloomberg.com/esgindices

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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
I37356	Bloomberg Global Aggregate Sustainability Bond Index	26.1	100.0	100.0	230.8	35.0	55.8	36.2	35.2	56.3	0.0	100.0	100.0	2.1	100.0	0.0	100.0	100.0
I37357	Bloomberg Global Aggregate Green Social Sustainability Bond 1-10 Year Index	49.6	100.0	100.0	421.3	63.7	79.8	61.4	64.5	80.4	0.9	100.0	100.0	1.7	100.0	63.2	100.0	100.0
I37358	Bloomberg Global Aggregate EUR Green Social Sustainability Bond Index	48.0	100.0	100.0	473.4	61.2	84.3	70.4	62.1	85.1	0.6	100.0	100.0	1.3	100.0	71.2	100.0	100.0
I37359	Bloomberg Global Aggregate ex-USD Green Social Sustainability Bond Index	44.2	100.0	100.0	434.1	57.3	79.4	65.8	58.0	80.1	0.5	100.0	100.0	1.9	100.0	68.8	100.0	100.0
I37360	Bloomberg Global Aggregate ex-USD Green Bond Index	50.2	100.0	100.0	525.5	63.0	86.1	70.8	64.1	87.2	0.7	100.0	100.0	2.0	100.0	100.0	100.0	100.0
I37361	Bloomberg Global Aggregate ex-JPY Green Social Sustainability Bond Index	45.0	100.0	100.0	471.7	57.2	78.2	61.0	58.2	79.2	0.8	100.0	100.0	1.8	100.0	63.9	100.0	100.0
I37362	Bloomberg Global Aggregate ex-JPY Green Bond Index	54.1	100.0	100.0	580.7	66.5	85.7	65.9	68.0	86.9	1.2	100.0	100.0	2.1	100.0	100.0	100.0	100.0
I37363	Bloomberg Global Aggregate Green Social Sustainability Bond Index	44.9	100.0	100.0	476.9	57.0	77.8	60.3	58.0	78.8	0.7	100.0	100.0	1.7	100.0	63.8	100.0	100.0
I37364	Bloomberg Global Aggregate Green Bond Index	53.3	100.0	100.0	578.2	65.8	85.3	65.5	67.3	86.4	1.2	100.0	100.0	2.0	100.0	100.0	100.0	100.0
I37365	Bloomberg Global Aggregate Social Bond Index	35.5	100.0	100.0	159.2	49.7	73.5	53.8	49.8	74.0	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I37372	Bloomberg Global Aggregate Green Bond Aggregate 1-10 Year Index	59.5	100.0	100.0	499.3	75.1	87.3	66.8	76.3	88.2	1.4	100.0	100.0	2.2	100.0	100.0	100.0	100.0
I37373	Bloomberg Global Aggregate Social Bond 1-10 Year Index	40.6	100.0	100.0	168.0	55.6	76.9	52.6	55.6	76.9	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I37374	Bloomberg Global Aggregate Sustainability Bond 1-10 Year Index	26.4	100.0	100.0	225.4	34.9	54.5	36.1	35.0	54.8	0.0	100.0	100.0	1.3	100.0	0.0	100.0	100.0
I37375	Bloomberg Global Aggregate USD Green Social Sustainability Bond Index	47.8	100.0	100.0	642.3	56.0	73.4	39.3	57.7	75.0	1.8	100.0	100.0	1.1	100.0	44.9	100.0	100.0
I37376	Bloomberg Global Aggregate USD Green Bond Index	70.9	100.0	100.0	811.4	82.4	82.4	42.4	85.5	84.0	4.0	100.0	100.0	2.4	100.0	100.0	100.0	100.0
I37377	Bloomberg Global Aggregate USD Social Bond Index	32.6	100.0	100.0	19.1	46.4	58.4	42.7	47.1	61.0	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I37378	Bloomberg Global Aggregate USD Sustainability Bond Index	28.0	100.0	100.0	439.4	31.0	60.1	29.0	31.5	61.5	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I37379	Bloomberg Global Aggregate EUR Green Bond Index	54.1	100.0	100.0	574.5	67.3	90.2	74.6	68.6	91.3	0.8	100.0	100.0	1.8	100.0	100.0	100.0	100.0
I37380	Bloomberg Global Aggregate EUR Social Bond Index	33.6	100.0	100.0	113.9	46.9	77.5	59.5	46.9	77.5	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I37381	Bloomberg Global Aggregate EUR Sustainability Bond Index	32.2	100.0	100.0	99.1	44.6	54.3	46.9	44.6	54.3	0.0	100.0	100.0	0.4	100.0	0.0	100.0	100.0
I37382	Bloomberg Global Aggregate ex-USD Social Bond Index	36.0	100.0	100.0	184.3	50.3	77.1	55.8	50.3	77.1	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I37383	Bloomberg Global Aggregate ex-USD Sustainability Bond Index	24.6	100.0	100.0	98.1	38.1	53.3	40.8	38.1	53.3	0.0	100.0	100.0	3.7	100.0	0.0	100.0	100.0
I37384	Bloomberg Global Aggregate ex-JPY Social Bond Index	32.8	100.0	100.0	91.2	48.3	73.9	56.9	48.5	74.5	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I37385	Bloomberg Global Aggregate ex-JPY Sustainability Bond Index	25.9	100.0	100.0	223.2	34.8	55.6	35.7	35.1	56.1	0.0	100.0	100.0	2.1	100.0	0.0	100.0	100.0
I37894	Bloomberg Global Aggregate Sustainability Bond 0-3 Year Index	39.3	100.0	100.0	284.6	51.4	69.5	28.8	51.7	70.0	0.0	100.0	100.0	0.7	100.0	0.0	100.0	100.0
I37895	Bloomberg Global Aggregate Sustainability Bond 0-5 Year Index	33.3	100.0	100.0	251.4	41.7	62.3	32.4	41.8	62.7	0.0	100.0	100.0	0.6	100.0	0.0	100.0	100.0
I37896	Bloomberg Global Aggregate Sustainability Bond 0-10 Year Index	28.0	100.0	100.0	239.1	36.6	56.5	36.6	36.8	57.0	0.0	100.0	100.0	1.2	100.0	0.0	100.0	100.0
I37897	Bloomberg Global Aggregate Social Bond 0-3 Year Index	32.0	100.0	100.0	134.2	46.2	81.3	48.8	46.2	81.3	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I37898	Bloomberg Global Aggregate Social Bond 0-5 Year Index	39.4	100.0	100.0	195.2	55.6	83.4	49.8	55.6	83.4	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I37899	Bloomberg Global Aggregate Social Bond 0-10 Year Index	38.8	100.0	100.0	165.6	53.0	77.1	52.7	53.0	77.1	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0

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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

Environmental Disclosure continued...

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
I37900	Bloomberg Global Aggregate Green Bond 0-3 Year Index	74.4	100.0	100.0	517.2	88.1	90.0	66.1	88.6	90.6	0.7	100.0	100.0	1.6	100.0	100.0	100.0	100.0
I37901	Bloomberg Global Aggregate Green Bond 0-5 Year Index	70.7	100.0	100.0	561.7	84.4	88.9	69.1	85.1	89.5	0.8	100.0	100.0	1.7	100.0	100.0	100.0	100.0
I37906	Bloomberg Global Aggregate Green Bond 0-10 Year Index	60.6	100.0	100.0	524.8	75.9	87.7	67.0	77.1	88.5	1.3	100.0	100.0	2.1	100.0	100.0	100.0	100.0
I37907	Bloomberg Global Aggregate Green Social Sustainability Bond 0-3 Year Index	58.5	100.0	100.0	432.8	72.0	84.8	58.3	72.3	85.4	0.4	100.0	100.0	1.1	100.0	58.9	100.0	100.0
I37908	Bloomberg Global Aggregate Green Social Sustainability Bond 0-5 Year Index	56.6	100.0	100.0	465.0	69.6	83.1	61.4	70.0	83.6	0.5	100.0	100.0	1.1	100.0	59.1	100.0	100.0
I37909	Bloomberg Global Aggregate Green Social Sustainability Bond 0-10 Year Index	50.2	100.0	100.0	440.6	63.9	80.4	61.4	64.7	81.0	0.8	100.0	100.0	1.5	100.0	62.4	100.0	100.0
I37910	Bloomberg Global Aggregate Sustainability Bond 1-3 Year Index	38.1	100.0	100.0	268.2	51.3	68.1	24.1	51.3	68.1	0.0	100.0	100.0	1.0	100.0	0.0	100.0	100.0
I37911	Bloomberg Global Aggregate Sustainability Bond 1-5 Year Index	31.6	100.0	100.0	233.2	39.7	60.2	30.5	39.7	60.2	0.0	100.0	100.0	0.7	100.0	0.0	100.0	100.0
I37912	Bloomberg Global Aggregate Sustainability Bond 10+ Year Index	17.1	100.0	100.0	178.4	27.6	52.4	33.5	27.9	53.4	0.0	100.0	100.0	6.4	100.0	0.0	100.0	100.0
I37913	Bloomberg Global Aggregate Social Bond 1-3 Year Index	34.4	100.0	100.0	132.5	51.1	82.2	47.4	51.1	82.2	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I37914	Bloomberg Global Aggregate Social Bond 1-5 Year Index	42.4	100.0	100.0	202.8	60.3	84.2	49.3	60.3	84.2	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I37915	Bloomberg Global Aggregate Social Bond 10+ Year Index	13.1	100.0	100.0	75.9	27.2	49.0	67.3	28.1	52.9	0.0	100.0	100.0	0.0	100.0	0.0	100.0	100.0
I37916	Bloomberg Global Aggregate Green Bond 1-3 Year Index	74.8	100.0	100.0	430.3	89.0	89.5	65.1	89.6	90.3	0.9	100.0	100.0	1.9	100.0	100.0	100.0	100.0
I37917	Bloomberg Global Aggregate Green Bond 1-5 Year Index	70.3	100.0	100.0	523.7	84.1	88.4	69.1	85.0	89.2	0.9	100.0	100.0	1.9	100.0	100.0	100.0	100.0
I37918	Bloomberg Global Aggregate Green Bond 10+ Year Index	24.4	100.0	100.0	1191.8	26.0	68.0	49.6	28.6	71.7	0.6	100.0	100.0	2.0	100.0	100.0	100.0	100.0
I37921	Bloomberg Global Aggregate Green Social Sustainability Bond 1-3 Year Index	59.6	100.0	100.0	367.8	74.0	84.5	57.0	74.4	85.0	0.5	100.0	100.0	1.4	100.0	60.4	100.0	100.0
I37922	Bloomberg Global Aggregate Green Social Sustainability Bond 1-5 Year Index	56.8	100.0	100.0	436.9	70.1	82.5	61.3	70.6	83.1	0.5	100.0	100.0	1.3	100.0	59.8	100.0	100.0
I37923	Bloomberg Global Aggregate Green Social Sustainability Bond 10+ Year Index	21.7	100.0	100.0	862.8	26.5	61.6	48.5	28.4	64.6	0.4	100.0	100.0	2.6	100.0	69.8	100.0	100.0
I37924	Bloomberg Global Treasury and Government-Related GSS Bond Index	25.8	100.0	100.0	166.7	36.8	59.2	49.7	38.1	60.6	0.0	100.0	100.0	0.8	100.0	55.6	100.0	100.0
I37925	Bloomberg Global Treasury and Government-Related EUR GSS Bond Index	27.4	100.0	100.0	130.4	40.1	66.1	59.7	41.4	67.7	0.0	100.0	100.0	0.8	100.0	63.3	100.0	100.0
I37927	Bloomberg Global Treasury and Government-Related Green Bond Index	31.0	100.0	100.0	194.4	42.8	69.8	58.3	45.1	72.1	0.0	100.0	100.0	1.5	100.0	100.0	100.0	100.0
I37928	Bloomberg Global Treasury and Government-Related EUR Green Bond Index	29.6	100.0	100.0	176.0	43.4	75.8	67.2	45.6	78.4	0.0	100.0	100.0	1.3	100.0	100.0	100.0	100.0
I37929	Bloomberg Global Government Green Social Sustainability Bond Index	31.9	100.0	100.0	213.2	36.7	61.6	62.4	38.2	63.2	0.0	100.0	100.0	0.1	100.0	67.5	100.0	100.0
I37930	Bloomberg Global Government EUR Green Social Sustainability Bond Index	36.4	100.0	100.0	164.9	42.5	70.2	70.3	44.5	72.5	0.0	100.0	100.0	0.1	100.0	66.8	100.0	100.0
I37931	Bloomberg Global Government Green Bond Index	31.0	100.0	100.0	249.4	34.4	66.6	75.1	36.6	69.3	0.0	100.0	100.0	0.1	100.0	100.0	100.0	100.0
I37932	Bloomberg Global Government EUR Green Bond Index	36.0	100.0	100.0	241.7	40.0	78.2	85.1	43.0	82.0	0.0	100.0	100.0	0.1	100.0	100.0	100.0	100.0
I37933	Bloomberg Global Corporate Green Social Sustainability Bond Index	80.7	100.0	100.0	780.3	97.1	96.1	71.3	97.5	96.7	2.5	100.0	100.0	4.0	100.0	80.6	100.0	100.0
I37934	Bloomberg Global Corporate Green Bond Index	82.0	100.0	100.0	885.6	98.2	96.9	72.7	98.5	97.4	3.1	100.0	100.0	3.2	100.0	100.0	100.0	100.0
I37947	Bloomberg Global Corporate 20% Green Bond Index	82.6	100.0	100.0	856.1	96.4	94.7	55.7	97.5	95.9	5.2	100.0	100.0	1.2	100.0	20.2	100.0	100.0
I37948	Bloomberg Global Aggregate USD 20% Green Bond Index	53.6	100.0	99.8	913.6	39.0	65.0	42.6	40.1	66.0	2.5	100.0	99.8	0.6	100.0	20.0	100.0	100.0

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Environmental Disclosure continued...

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
I37949	Bloomberg Global Aggregate EUR 20% Green Bond Index	31.8	100.0	100.0	461.5	39.0	80.2	68.5	39.4	80.6	1.2	100.0	100.0	0.5	100.0	20.2	100.0	100.0
I37950	Bloomberg Global Aggregate 20% Green Bond Index	38.5	100.0	99.9	573.7	34.7	67.7	51.3	35.2	68.5	1.2	100.0	99.9	0.5	100.0	20.1	100.0	100.0
I38095	Bloomberg Global Aggregate 3x Green Bond Tilted Index	36.4	100.0	99.9	578.4	29.9	67.7	46.5	30.3	68.5	1.2	100.0	99.9	0.3	100.0	7.3	100.0	100.0
I38099	Bloomberg Global Corporate 3x Green Bond Tilted Index	82.7	100.0	100.0	855.8	96.3	94.7	54.5	97.5	95.9	5.4	100.0	100.0	1.0	100.0	14.0	100.0	100.0
I38101	Bloomberg Global Aggregate EUR 3x Green Bond Tilted Index	31.7	100.0	100.0	461.2	38.9	80.2	68.5	39.3	80.6	1.2	100.0	100.0	0.5	100.0	20.0	100.0	100.0
I38102	Bloomberg Global Aggregate USD 3x Green Bond Tilted Index	49.9	100.0	99.8	936.5	29.6	65.0	44.2	30.2	66.0	2.1	100.0	99.8	0.1	100.0	2.4	100.0	100.0
I38114	Bloomberg Pan-Euro Aggregate Green Social Sustainability Bond Index	46.5	100.0	100.0	445.7	60.3	84.0	68.7	61.1	84.8	0.5	100.0	100.0	2.2	100.0	70.7	100.0	100.0
I38118	Bloomberg Euro Aggregate Green Social Sustainability Bond Index	47.2	100.0	100.0	437.1	60.6	83.4	70.4	61.5	84.3	0.6	100.0	100.0	1.4	100.0	71.5	100.0	100.0
I38980	Bloomberg Global ex-Corporate Green Social Sustainability Bond Index	29.8	100.0	100.0	165.7	40.0	61.7	49.3	41.3	63.0	0.0	100.0	100.0	0.8	100.0	56.7	100.0	100.0
I39221	Bloomberg Global Corporate EUR Green Bond Index	85.3	100.0	100.0	902.4	98.8	98.2	83.4	99.0	98.5	2.2	100.0	100.0	2.9	100.0	100.0	100.0	100.0
I39390	Bloomberg Global Corporate Green Bond Optimized Index	78.1	100.0	100.0	504.1	98.0	97.5	55.0	98.6	98.8	5.5	100.0	100.0	0.6	100.0	100.0	100.0	100.0

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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
I37356	Bloomberg Global Aggregate Sustainability Bond Index	5	0.9	63.7	61.0	0.0	63.7	61.0	0.0	63.7	61.0	51.1	63.7	61.0
I37357	Bloomberg Global Aggregate Green Social Sustainability Bond 1-10 Year Index	16	0.7	62.4	70.3	0.0	62.4	70.3	0.0	62.4	70.3	24.7	62.1	70.0
I37358	Bloomberg Global Aggregate EUR Green Social Sustainability Bond Index	11	0.7	55.4	75.0	0.0	55.4	75.0	0.0	55.4	75.0	16.1	55.1	74.5
I37359	Bloomberg Global Aggregate ex-USD Green Social Sustainability Bond Index	11	0.5	51.6	68.7	0.0	51.6	68.7	0.0	51.6	68.7	16.8	51.4	68.3
I37360	Bloomberg Global Aggregate ex-USD Green Bond Index	11	0.7	57.1	76.6	0.0	57.1	76.6	0.0	57.1	76.6	12.5	56.8	76.2
I37361	Bloomberg Global Aggregate ex-JPY Green Social Sustainability Bond Index	21	0.7	56.2	69.0	0.0	56.2	69.0	0.0	56.2	69.0	23.0	56.0	68.7
I37362	Bloomberg Global Aggregate ex-JPY Green Bond Index	16	0.8	59.7	74.7	0.0	59.7	74.7	0.1	59.7	74.7	14.6	59.4	74.3
I37363	Bloomberg Global Aggregate Green Social Sustainability Bond Index	21	0.7	55.5	67.9	0.0	55.5	67.9	0.0	55.5	67.9	22.6	55.3	67.6
I37364	Bloomberg Global Aggregate Green Bond Index	16	0.8	59.1	74.3	0.0	59.1	74.3	0.1	59.1	74.3	14.4	58.8	73.9
I37365	Bloomberg Global Aggregate Social Bond Index	0	0.0	30.8	46.2	0.0	30.8	46.2	0.0	30.8	46.2	18.8	30.6	45.7
I37372	Bloomberg Global Aggregate Green Bond Aggregate 1-10 Year Index	13	0.8	67.6	76.6	0.0	67.6	76.6	0.1	67.6	76.6	15.8	67.2	76.1
I37373	Bloomberg Global Aggregate Social Bond 1-10 Year Index	0	0.0	34.1	48.2	0.0	34.1	48.2	0.0	34.1	48.2	19.7	33.9	47.9
I37374	Bloomberg Global Aggregate Sustainability Bond 1-10 Year Index	3	0.7	68.7	63.4	0.0	68.7	63.4	0.0	68.7	63.4	56.2	68.7	63.4
I37375	Bloomberg Global Aggregate USD Green Social Sustainability Bond Index	10	1.3	70.1	65.5	0.0	70.1	65.5	0.1	70.1	65.5	44.5	70.0	65.3
I37376	Bloomberg Global Aggregate USD Green Bond Index	5	1.1	70.5	66.4	0.0	70.5	66.4	0.3	70.5	66.4	25.1	70.2	66.1
I37377	Bloomberg Global Aggregate USD Social Bond Index	0	0.0	33.2	35.1	0.0	33.2	35.1	0.0	33.2	35.1	30.4	33.2	35.1
I37378	Bloomberg Global Aggregate USD Sustainability Bond Index	5	2.3	80.5	74.3	0.0	80.5	74.3	0.0	80.5	74.3	69.0	80.5	74.3
I37379	Bloomberg Global Aggregate EUR Green Bond Index	11	0.9	62.7	82.9	0.0	62.7	82.9	0.0	62.7	82.9	12.8	62.3	82.4
I37380	Bloomberg Global Aggregate EUR Social Bond Index	0	0.0	28.8	51.7	0.0	28.8	51.7	0.0	28.8	51.7	14.5	28.6	50.7
I37381	Bloomberg Global Aggregate EUR Sustainability Bond Index	0	0.0	53.3	51.6	0.0	53.3	51.6	0.0	53.3	51.6	41.5	53.3	51.6
I37382	Bloomberg Global Aggregate ex-USD Social Bond Index	0	0.0	30.3	48.9	0.0	30.3	48.9	0.0	30.3	48.9	16.6	30.1	48.3
I37383	Bloomberg Global Aggregate ex-USD Sustainability Bond Index	0	0.0	50.5	53.0	0.0	50.5	53.0	0.0	50.5	53.0	37.1	50.5	53.0
I37384	Bloomberg Global Aggregate ex-JPY Social Bond Index	0	0.0	31.7	51.0	0.0	31.7	51.0	0.0	31.7	51.0	19.6	31.5	50.4
I37385	Bloomberg Global Aggregate ex-JPY Sustainability Bond Index	5	0.9	63.7	60.9	0.0	63.7	60.9	0.0	63.7	60.9	51.4	63.7	60.9
I37894	Bloomberg Global Aggregate Sustainability Bond 0-3 Year Index	1	0.5	73.4	66.8	0.0	73.4	66.8	0.0	73.4	66.8	52.4	73.4	66.8
I37895	Bloomberg Global Aggregate Sustainability Bond 0-5 Year Index	2	0.6	73.8	69.5	0.0	73.8	69.5	0.0	73.8	69.5	57.4	73.8	69.5
I37896	Bloomberg Global Aggregate Sustainability Bond 0-10 Year Index	3	0.6	69.9	65.7	0.0	69.9	65.7	0.0	69.9	65.7	55.9	69.9	65.7
I37897	Bloomberg Global Aggregate Social Bond 0-3 Year Index	0	0.0	30.4	54.7	0.0	30.4	54.7	0.0	30.4	54.7	17.1	30.2	53.9
I37898	Bloomberg Global Aggregate Social Bond 0-5 Year Index	0	0.0	34.8	52.3	0.0	34.8	52.3	0.0	34.8	52.3	20.6	34.5	51.5
I37899	Bloomberg Global Aggregate Social Bond 0-10 Year Index	0	0.0	32.9	48.7	0.0	32.9	48.7	0.0	32.9	48.7	19.2	32.7	48.1

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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).

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure continued

Index ID	Index Name	Social Violations				Controversial Weapons ⁴				Tobacco		ILO Policy Non-Compliance		
		Sum	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I37900	Bloomberg Global Aggregate Green Bond 0-3 Year Index	7	1.1	78.7	80.7	0.0	78.7	80.7	0.0	78.7	80.7	20.7	78.3	80.2
I37901	Bloomberg Global Aggregate Green Bond 0-5 Year Index	10	0.9	75.2	78.4	0.0	75.2	78.4	0.0	75.2	78.4	18.9	74.8	77.9
I37906	Bloomberg Global Aggregate Green Bond 0-10 Year Index	16	0.9	68.7	77.6	0.0	68.7	77.6	0.1	68.7	77.6	16.4	68.3	77.2
I37907	Bloomberg Global Aggregate Green Social Sustainability Bond 0-3 Year Index	8	0.8	67.8	74.5	0.0	67.8	74.5	0.0	67.8	74.5	26.6	67.5	74.1
I37908	Bloomberg Global Aggregate Green Social Sustainability Bond 0-5 Year Index	12	0.7	67.1	72.8	0.0	67.1	72.8	0.0	67.1	72.8	27.6	66.8	72.4
I37909	Bloomberg Global Aggregate Green Social Sustainability Bond 0-10 Year Index	19	0.7	62.9	71.5	0.0	62.9	71.5	0.0	62.9	71.5	25.0	62.6	71.1
I37910	Bloomberg Global Aggregate Sustainability Bond 1-3 Year Index	1	0.7	70.2	60.1	0.0	70.2	60.1	0.0	70.2	60.1	52.0	70.2	60.1
I37911	Bloomberg Global Aggregate Sustainability Bond 1-5 Year Index	2	0.8	72.4	66.4	0.0	72.4	66.4	0.0	72.4	66.4	58.2	72.4	66.4
I37912	Bloomberg Global Aggregate Sustainability Bond 10+ Year Index	2	1.9	33.8	38.8	0.0	33.8	38.8	0.0	33.8	38.8	28.3	33.8	38.8
I37913	Bloomberg Global Aggregate Social Bond 1-3 Year Index	0	0.0	32.8	55.6	0.0	32.8	55.6	0.0	32.8	55.6	17.8	32.8	55.6
I37914	Bloomberg Global Aggregate Social Bond 1-5 Year Index	0	0.0	37.1	52.2	0.0	37.1	52.2	0.0	37.1	52.2	21.8	36.8	51.7
I37915	Bloomberg Global Aggregate Social Bond 10+ Year Index	0	0.0	16.3	29.4	0.0	16.3	29.4	0.0	16.3	29.4	16.3	16.3	29.4
I37916	Bloomberg Global Aggregate Green Bond 1-3 Year Index	4	0.8	78.1	78.4	0.0	78.1	78.4	0.0	78.1	78.4	19.8	77.5	77.8
I37917	Bloomberg Global Aggregate Green Bond 1-5 Year Index	7	0.8	74.3	76.7	0.0	74.3	76.7	0.0	74.3	76.7	18.2	73.8	76.2
I37918	Bloomberg Global Aggregate Green Bond 10+ Year Index	0	0.0	21.1	50.8	0.0	21.1	50.8	0.1	21.1	50.8	6.4	21.1	50.8
I37921	Bloomberg Global Aggregate Green Social Sustainability Bond 1-3 Year Index	5	0.7	67.7	72.0	0.0	67.7	72.0	0.0	67.7	72.0	26.0	67.4	71.6
I37922	Bloomberg Global Aggregate Green Social Sustainability Bond 1-5 Year Index	9	0.7	67.0	71.2	0.0	67.0	71.2	0.0	67.0	71.2	27.5	66.6	70.8
I37923	Bloomberg Global Aggregate Green Social Sustainability Bond 10+ Year Index	2	0.5	23.0	45.0	0.0	23.0	45.0	0.0	23.0	45.0	11.7	23.0	45.0
I37924	Bloomberg Global Treasury and Government-Related GSS Bond Index	0	0.0	39.6	52.4	0.0	39.6	52.4	0.0	39.6	52.4	22.6	39.6	52.3
I37925	Bloomberg Global Treasury and Government-Related EUR GSS Bond Index	0	0.0	35.4	56.2	0.0	35.4	56.2	0.0	35.4	56.2	14.8	35.3	55.9
I37927	Bloomberg Global Treasury and Government-Related Green Bond Index	0	0.0	37.8	59.7	0.0	37.8	59.7	0.0	37.8	59.7	10.5	37.8	59.7
I37928	Bloomberg Global Treasury and Government-Related EUR Green Bond Index	0	0.0	39.6	67.2	0.0	39.6	67.2	0.0	39.6	67.2	9.4	39.6	67.2
I37929	Bloomberg Global Government Green Social Sustainability Bond Index	0	0.0	24.4	40.9	0.0	24.4	40.9	0.0	24.4	40.9	9.9	24.3	40.7
I37930	Bloomberg Global Government EUR Green Social Sustainability Bond Index	0	0.0	30.2	52.3	0.0	30.2	52.3	0.0	30.2	52.3	10.7	30.1	51.9
I37931	Bloomberg Global Government Green Bond Index	0	0.0	28.0	52.7	0.0	28.0	52.7	0.0	28.0	52.7	8.3	28.0	52.7
I37932	Bloomberg Global Government EUR Green Bond Index	0	0.0	34.7	66.4	0.0	34.7	66.4	0.0	34.7	66.4	8.0	34.7	66.4
I37933	Bloomberg Global Corporate Green Social Sustainability Bond Index	21	1.5	91.3	86.7	0.0	91.3	86.7	0.1	91.3	86.7	23.0	90.8	86.2
I37934	Bloomberg Global Corporate Green Bond Index	16	1.5	92.2	88.1	0.0	92.2	88.1	0.2	92.2	88.1	19.6	91.5	87.5
I37947	Bloomberg Global Corporate 20% Green Bond Index	750	4.3	91.7	86.6	0.0	91.7	86.6	1.0	91.7	86.6	25.3	91.4	86.4
I37948	Bloomberg Global Aggregate USD 20% Green Bond Index	614	3.6	35.9	59.9	0.0	35.9	59.9	0.3	35.9	59.9	13.0	35.8	59.8

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ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure continued

Index ID	Index Name	Social Violations				Controversial Weapons ⁴			Tobacco			ILO Policy Non-Compliance		
		Sum	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I37949	Bloomberg Global Aggregate EUR 20% Green Bond Index	128	1.7	36.9	72.6	0.0	36.9	72.6	0.2	36.9	72.6	9.0	36.7	72.3
I37950	Bloomberg Global Aggregate 20% Green Bond Index	804	2.6	31.0	59.5	0.0	31.0	59.5	0.2	31.0	59.5	11.0	30.9	59.3
I38095	Bloomberg Global Aggregate 3x Green Bond Tilted Index	804	2.6	26.8	59.5	0.0	26.8	59.5	0.2	26.8	59.5	10.6	26.7	59.3
I38099	Bloomberg Global Corporate 3x Green Bond Tilted Index	750	4.3	91.7	86.6	0.0	91.7	86.6	1.0	91.7	86.6	25.8	91.5	86.4
I38101	Bloomberg Global Aggregate EUR 3x Green Bond Tilted Index	128	1.7	36.8	72.6	0.0	36.8	72.6	0.2	36.8	72.6	9.0	36.7	72.3
I38102	Bloomberg Global Aggregate USD 3x Green Bond Tilted Index	614	3.6	28.7	59.9	0.0	28.7	59.9	0.4	28.7	59.9	10.7	28.6	59.8
I38114	Bloomberg Pan-Euro Aggregate Green Social Sustainability Bond Index	11	0.6	54.8	73.7	0.0	54.8	73.7	0.0	54.8	73.7	16.6	54.5	73.2
I38118	Bloomberg Euro Aggregate Green Social Sustainability Bond Index	8	0.6	54.8	74.1	0.0	54.8	74.1	0.0	54.8	74.1	16.2	54.5	73.6
I38980	Bloomberg Global ex-Corporate Green Social Sustainability Bond Index	0	0.0	40.4	51.3	0.0	40.4	51.3	0.0	40.4	51.3	22.4	40.3	51.1
I39221	Bloomberg Global Corporate EUR Green Bond Index	11	1.7	97.2	95.4	0.0	97.2	95.4	0.1	97.2	95.4	16.8	96.3	94.5
I39390	Bloomberg Global Corporate Green Bond Optimized Index	2	2.5	87.2	85.0	0.0	87.2	85.0	0.0	87.2	85.0	15.1	87.2	85.0

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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
I37356	Bloomberg Global Aggregate Sustainability Bond Index	7.9	8.7	11.3	32.7	31.6	44.3	0.1	0.4	0.9	24	0.0
I37357	Bloomberg Global Aggregate Green Social Sustainability Bond 1-10 Year Index	14.3	21.0	27.1	36.6	54.5	69.2	0.7	4.6	6.3	27	116.0
I37358	Bloomberg Global Aggregate EUR Green Social Sustainability Bond Index	14.4	24.6	36.8	39.5	52.1	75.2	0.7	5.5	8.8	21	116.0
I37359	Bloomberg Global Aggregate ex-USD Green Social Sustainability Bond Index	14.5	21.2	30.7	38.7	48.6	68.6	0.7	4.5	6.7	26	116.0
I37360	Bloomberg Global Aggregate ex-USD Green Bond Index	14.2	24.3	35.5	38.6	55.8	78.7	0.7	6.3	9.4	9	116.0
I37361	Bloomberg Global Aggregate ex-JPY Green Social Sustainability Bond Index	13.7	18.6	25.9	36.7	49.6	68.5	0.7	4.4	6.4	37	116.0
I37362	Bloomberg Global Aggregate ex-JPY Green Bond Index	13.4	22.3	29.8	37.1	59.2	78.4	0.7	6.6	9.2	13	116.0
I37363	Bloomberg Global Aggregate Green Social Sustainability Bond Index	14.0	18.4	25.4	36.5	49.1	67.5	0.7	4.3	6.2	37	116.0
I37364	Bloomberg Global Aggregate Green Bond Index	13.8	22.2	29.8	36.9	58.6	78.1	0.7	6.5	9.0	13	116.0
I37365	Bloomberg Global Aggregate Social Bond Index	19.3	15.9	24.7	38.2	33.5	49.2	0.2	0.2	0.3	0	0.0
I37372	Bloomberg Global Aggregate Green Bond Aggregate 1-10 Year Index	14.3	25.5	31.5	37.0	66.4	79.9	0.7	7.0	8.9	11	116.0
I37373	Bloomberg Global Aggregate Social Bond 1-10 Year Index	19.5	17.5	25.4	38.6	36.7	50.2	0.2	0.3	0.3	0	0.0
I37374	Bloomberg Global Aggregate Sustainability Bond 1-10 Year Index	7.5	10.1	12.4	31.8	31.9	44.1	0.1	0.4	0.9	16	0.0
I37375	Bloomberg Global Aggregate USD Green Social Sustainability Bond Index	9.1	7.7	9.9	28.6	51.3	64.2	0.6	3.5	4.8	11	0.0
I37376	Bloomberg Global Aggregate USD Green Bond Index	7.8	9.7	10.5	29.4	74.9	75.9	0.6	7.7	7.8	4	0.0
I37377	Bloomberg Global Aggregate USD Social Bond Index	21.9	7.8	11.7	33.3	29.7	31.2	0.0	0.0	0.0	0	0.0
I37378	Bloomberg Global Aggregate USD Sustainability Bond Index	6.2	5.6	8.3	25.6	32.8	51.8	0.3	0.2	0.5	7	0.0
I37379	Bloomberg Global Aggregate EUR Green Bond Index	14.3	27.6	40.5	39.2	59.4	83.4	0.7	7.4	11.3	9	116.0
I37380	Bloomberg Global Aggregate EUR Social Bond Index	18.3	17.2	31.1	41.2	32.9	58.4	0.2	0.3	0.5	0	0.0
I37381	Bloomberg Global Aggregate EUR Sustainability Bond Index	8.6	17.4	20.1	40.3	35.6	41.8	0.1	1.0	2.2	12	0.0
I37382	Bloomberg Global Aggregate ex-USD Social Bond Index	19.0	17.5	27.9	39.0	34.2	53.6	0.2	0.3	0.3	0	0.0
I37383	Bloomberg Global Aggregate ex-USD Sustainability Bond Index	8.6	11.1	13.1	38.7	30.6	39.9	0.1	0.6	1.1	17	0.0
I37384	Bloomberg Global Aggregate ex-JPY Social Bond Index	19.3	16.6	28.1	38.6	34.2	53.9	0.2	0.3	0.3	0	0.0
I37385	Bloomberg Global Aggregate ex-JPY Sustainability Bond Index	7.9	8.7	11.5	32.8	31.5	44.1	0.1	0.4	0.9	24	0.0
I37894	Bloomberg Global Aggregate Sustainability Bond 0-3 Year Index	11.7	9.4	10.0	29.2	48.1	55.8	0.2	0.3	0.5	2	0.0
I37895	Bloomberg Global Aggregate Sustainability Bond 0-5 Year Index	8.7	9.0	9.4	29.2	40.0	51.6	0.1	0.7	1.3	10	0.0
I37896	Bloomberg Global Aggregate Sustainability Bond 0-10 Year Index	7.9	9.8	11.9	31.6	34.2	47.0	0.1	0.5	1.0	17	0.0
I37897	Bloomberg Global Aggregate Social Bond 0-3 Year Index	17.6	16.1	28.1	34.7	28.1	48.4	0.0	0.0	0.0	0	0.0
I37898	Bloomberg Global Aggregate Social Bond 0-5 Year Index	18.9	17.8	27.0	35.6	34.9	50.2	0.0	0.0	0.0	0	0.0
I37899	Bloomberg Global Aggregate Social Bond 0-10 Year Index	19.1	17.1	25.5	38.0	34.8	49.6	0.2	0.3	0.3	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

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
I37900	Bloomberg Global Aggregate Green Bond 0-3 Year Index	15.6	33.9	34.5	36.0	81.9	84.0	0.7	6.0	6.4	6	58.0
I37901	Bloomberg Global Aggregate Green Bond 0-5 Year Index	14.9	32.0	34.3	36.7	76.0	82.2	0.7	6.5	7.1	9	58.0
I37906	Bloomberg Global Aggregate Green Bond 0-10 Year Index	14.4	26.1	31.7	37.0	67.8	80.8	0.7	7.0	8.8	13	116.0
I37907	Bloomberg Global Aggregate Green Social Sustainability Bond 0-3 Year Index	15.6	25.2	28.9	34.8	64.0	73.8	0.7	3.6	4.4	8	58.0
I37908	Bloomberg Global Aggregate Green Social Sustainability Bond 0-5 Year Index	15.0	24.3	28.5	35.5	60.3	71.7	0.7	4.0	5.0	19	58.0
I37909	Bloomberg Global Aggregate Green Social Sustainability Bond 0-10 Year Index	14.4	21.2	27.1	36.4	55.3	70.2	0.6	4.5	6.2	30	116.0
I37910	Bloomberg Global Aggregate Sustainability Bond 1-3 Year Index	11.6	10.5	10.9	28.7	45.1	50.0	0.0	0.0	0.0	1	0.0
I37911	Bloomberg Global Aggregate Sustainability Bond 1-5 Year Index	8.3	9.4	9.8	29.0	37.0	47.7	0.1	0.6	1.2	9	0.0
I37912	Bloomberg Global Aggregate Sustainability Bond 10+ Year Index	8.9	3.3	8.7	42.9	18.9	32.0	0.0	0.0	0.0	7	0.0
I37913	Bloomberg Global Aggregate Social Bond 1-3 Year Index	18.4	16.7	28.9	35.8	31.2	50.0	0.0	0.0	0.0	0	0.0
I37914	Bloomberg Global Aggregate Social Bond 1-5 Year Index	19.5	18.5	27.1	36.2	38.0	51.2	0.0	0.0	0.0	0	0.0
I37915	Bloomberg Global Aggregate Social Bond 10+ Year Index	21.3	7.7	19.6	40.2	24.6	47.1	0.0	0.0	0.0	0	0.0
I37916	Bloomberg Global Aggregate Green Bond 1-3 Year Index	15.7	34.3	34.9	35.9	81.5	82.3	0.7	5.7	6.0	4	58.0
I37917	Bloomberg Global Aggregate Green Bond 1-5 Year Index	14.9	31.8	34.5	36.8	74.8	81.0	0.7	6.4	7.0	7	58.0
I37918	Bloomberg Global Aggregate Green Bond 10+ Year Index	5.0	6.8	16.4	35.9	22.5	59.0	0.7	4.6	10.7	0	0.0
I37921	Bloomberg Global Aggregate Green Social Sustainability Bond 1-3 Year Index	15.7	26.1	29.5	34.9	64.4	72.0	0.7	3.4	4.1	5	58.0
I37922	Bloomberg Global Aggregate Green Social Sustainability Bond 1-5 Year Index	15.0	24.5	28.8	35.7	59.8	70.4	0.7	3.9	4.9	16	58.0
I37923	Bloomberg Global Aggregate Green Social Sustainability Bond 10+ Year Index	7.7	6.2	14.8	37.6	22.1	50.5	0.7	3.2	6.5	7	0.0
I37924	Bloomberg Global Treasury and Government-Related GSS Bond Index	10.4	7.3	13.3	35.1	27.9	45.7	0.9	2.3	4.8	28	0.0
I37925	Bloomberg Global Treasury and Government-Related EUR GSS Bond Index	10.8	9.2	18.2	39.7	29.0	54.0	1.0	3.0	7.2	13	0.0
I37927	Bloomberg Global Treasury and Government-Related Green Bond Index	9.7	7.7	16.3	34.7	34.3	61.3	0.9	4.1	8.8	4	0.0
I37928	Bloomberg Global Treasury and Government-Related EUR Green Bond Index	10.7	9.0	20.7	37.8	33.5	67.7	1.0	4.7	11.6	1	0.0
I37929	Bloomberg Global Government Green Social Sustainability Bond Index	11.3	8.4	15.2	41.2	24.6	46.4	1.2	2.4	5.3	1	0.0
I37930	Bloomberg Global Government EUR Green Social Sustainability Bond Index	11.1	10.7	19.4	43.6	27.1	54.0	1.2	3.3	7.5	0	0.0
I37931	Bloomberg Global Government Green Bond Index	10.9	7.4	16.8	38.8	25.1	58.8	1.2	3.6	9.0	1	0.0
I37932	Bloomberg Global Government EUR Green Bond Index	11.4	9.8	22.1	40.7	25.8	65.4	1.2	4.9	12.5	0	0.0
I37933	Bloomberg Global Corporate Green Social Sustainability Bond Index	14.3	40.3	35.9	37.5	91.6	88.6	0.5	9.3	8.5	9	116.0
I37934	Bloomberg Global Corporate Green Bond Index	14.0	42.3	37.9	38.2	92.4	90.0	0.6	11.1	10.4	9	116.0
I37947	Bloomberg Global Corporate 20% Green Bond Index	14.0	20.6	16.0	37.1	90.7	87.6	0.5	10.6	10.7	40	236.0
I37948	Bloomberg Global Aggregate USD 20% Green Bond Index	10.4	4.1	6.1	32.4	35.8	59.1	0.5	3.8	6.7	76	62.0

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

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
I37949	Bloomberg Global Aggregate EUR 20% Green Bond Index	15.3	12.9	27.4	39.5	34.3	72.8	0.5	3.8	8.5	30	174.0
I37950	Bloomberg Global Aggregate 20% Green Bond Index	14.3	7.3	12.0	35.8	31.3	60.3	0.5	2.9	6.6	116	236.0
I38095	Bloomberg Global Aggregate 3x Green Bond Tilted Index	14.7	5.1	12.0	35.4	27.3	60.3	0.5	2.4	6.6	116	236.0
I38099	Bloomberg Global Corporate 3x Green Bond Tilted Index	14.1	19.0	16.0	37.0	90.6	87.6	0.5	10.5	10.7	40	236.0
I38101	Bloomberg Global Aggregate EUR 3x Green Bond Tilted Index	15.3	12.9	27.4	39.5	34.3	72.8	0.5	3.8	8.5	30	174.0
I38102	Bloomberg Global Aggregate USD 3x Green Bond Tilted Index	13.1	2.9	6.1	34.4	27.4	59.1	0.4	2.9	6.7	76	62.0
I38114	Bloomberg Pan-Euro Aggregate Green Social Sustainability Bond Index	14.1	23.7	35.3	39.4	51.0	73.5	0.7	5.1	8.1	25	116.0
I38118	Bloomberg Euro Aggregate Green Social Sustainability Bond Index	14.4	23.9	36.0	39.6	51.1	74.2	0.7	5.4	8.7	19	116.0
I38980	Bloomberg Global ex-Corporate Green Social Sustainability Bond Index	13.4	9.2	16.2	35.3	31.2	48.9	0.9	2.2	4.2	28	0.0
I39221	Bloomberg Global Corporate EUR Green Bond Index	14.0	53.3	51.8	40.3	93.4	91.9	0.5	12.7	12.6	8	116.0
I39390	Bloomberg Global Corporate Green Bond Optimized Index	11.7	21.5	20.0	36.4	93.6	92.5	1.3	9.7	11.3	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
I37356	Bloomberg Global Aggregate Sustainability Bond Index	71.5	17.7	32.4	32.7	31.6	44.3
I37357	Bloomberg Global Aggregate Green Social Sustainability Bond 1-10 Year Index	66.3	39.1	54.2	36.6	54.5	69.2
I37358	Bloomberg Global Aggregate EUR Green Social Sustainability Bond Index	64.7	37.8	57.8	39.5	52.1	75.2
I37359	Bloomberg Global Aggregate ex-USD Green Social Sustainability Bond Index	65.0	34.6	52.5	38.7	48.6	68.6
I37360	Bloomberg Global Aggregate ex-USD Green Bond Index	64.2	41.3	61.9	38.6	55.8	78.7
I37361	Bloomberg Global Aggregate ex-JPY Green Social Sustainability Bond Index	66.7	36.3	54.5	36.7	49.6	68.5
I37362	Bloomberg Global Aggregate ex-JPY Green Bond Index	66.0	45.5	64.3	37.1	59.2	78.4
I37363	Bloomberg Global Aggregate Green Social Sustainability Bond Index	66.6	35.8	53.6	36.5	49.1	67.5
I37364	Bloomberg Global Aggregate Green Bond Index	66.0	44.8	63.7	36.9	58.6	78.1
I37365	Bloomberg Global Aggregate Social Bond Index	66.7	22.7	34.6	38.2	33.5	49.2
I37372	Bloomberg Global Aggregate Green Bond Aggregate 1-10 Year Index	66.1	50.0	64.3	37.0	66.4	79.9
I37373	Bloomberg Global Aggregate Social Bond 1-10 Year Index	65.8	24.2	34.5	38.6	36.7	50.2
I37374	Bloomberg Global Aggregate Sustainability Bond 1-10 Year Index	69.0	17.2	31.2	31.8	31.9	44.1
I37375	Bloomberg Global Aggregate USD Green Social Sustainability Bond Index	71.9	40.5	56.9	28.6	51.3	64.2
I37376	Bloomberg Global Aggregate USD Green Bond Index	72.4	65.0	69.5	29.4	74.9	75.9
I37377	Bloomberg Global Aggregate USD Social Bond Index	81.6	20.2	26.0	33.3	29.7	31.2
I37378	Bloomberg Global Aggregate USD Sustainability Bond Index	67.2	20.6	41.7	25.6	32.8	51.8
I37379	Bloomberg Global Aggregate EUR Green Bond Index	64.1	44.8	66.2	39.2	59.4	83.4
I37380	Bloomberg Global Aggregate EUR Social Bond Index	64.2	22.0	37.3	41.2	32.9	58.4
I37381	Bloomberg Global Aggregate EUR Sustainability Bond Index	77.0	17.3	27.7	40.3	35.6	41.8
I37382	Bloomberg Global Aggregate ex-USD Social Bond Index	64.2	23.2	36.7	39.0	34.2	53.6
I37383	Bloomberg Global Aggregate ex-USD Sustainability Bond Index	76.0	15.5	26.8	38.7	30.6	39.9
I37384	Bloomberg Global Aggregate ex-JPY Social Bond Index	67.1	23.3	37.8	38.6	34.2	53.9
I37385	Bloomberg Global Aggregate ex-JPY Sustainability Bond Index	71.8	17.5	31.9	32.8	31.5	44.1
I37894	Bloomberg Global Aggregate Sustainability Bond 0-3 Year Index	73.1	24.8	39.5	29.2	48.1	55.8
I37895	Bloomberg Global Aggregate Sustainability Bond 0-5 Year Index	70.1	21.2	36.7	29.2	40.0	51.6
I37896	Bloomberg Global Aggregate Sustainability Bond 0-10 Year Index	70.4	18.7	33.7	31.6	34.2	47.0
I37897	Bloomberg Global Aggregate Social Bond 0-3 Year Index	64.8	19.4	35.9	34.7	28.1	48.4
I37898	Bloomberg Global Aggregate Social Bond 0-5 Year Index	65.3	21.6	34.0	35.6	34.9	50.2
I37899	Bloomberg Global Aggregate Social Bond 0-10 Year Index	66.5	23.3	34.5	38.0	34.8	49.6

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ESG Fixed Income Benchmark Regulation Disclosure Report

Governance Disclosure continued...

Index ID	Index Name	Board Independence			Board Diversity		
		%	MV	Count	%	MV	Count
I37900	Bloomberg Global Aggregate Green Bond 0-3 Year Index	63.6	61.4	65.2	36.0	81.9	84.0
I37901	Bloomberg Global Aggregate Green Bond 0-5 Year Index	64.7	58.4	64.3	36.7	76.0	82.2
I37906	Bloomberg Global Aggregate Green Bond 0-10 Year Index	65.8	51.4	64.9	37.0	67.8	80.8
I37907	Bloomberg Global Aggregate Green Social Sustainability Bond 0-3 Year Index	64.8	45.2	56.3	34.8	64.0	73.8
I37908	Bloomberg Global Aggregate Green Social Sustainability Bond 0-5 Year Index	65.3	43.2	54.6	35.5	60.3	71.7
I37909	Bloomberg Global Aggregate Green Social Sustainability Bond 0-10 Year Index	66.3	39.9	54.9	36.4	55.3	70.2
I37910	Bloomberg Global Aggregate Sustainability Bond 1-3 Year Index	70.8	21.9	34.1	28.7	45.1	50.0
I37911	Bloomberg Global Aggregate Sustainability Bond 1-5 Year Index	67.9	19.2	33.2	29.0	37.0	47.7
I37912	Bloomberg Global Aggregate Sustainability Bond 10+ Year Index	79.1	13.4	26.2	42.9	18.9	32.0
I37913	Bloomberg Global Aggregate Social Bond 1-3 Year Index	61.4	20.5	36.7	35.8	31.2	50.0
I37914	Bloomberg Global Aggregate Social Bond 1-5 Year Index	63.8	22.7	34.0	36.2	38.0	51.2
I37915	Bloomberg Global Aggregate Social Bond 10+ Year Index	68.6	18.8	35.3	40.2	24.6	47.1
I37916	Bloomberg Global Aggregate Green Bond 1-3 Year Index	63.6	59.4	63.4	35.9	81.5	82.3
I37917	Bloomberg Global Aggregate Green Bond 1-5 Year Index	64.8	56.9	63.2	36.8	74.8	81.0
I37918	Bloomberg Global Aggregate Green Bond 10+ Year Index	67.7	18.9	54.9	35.9	22.5	59.0
I37921	Bloomberg Global Aggregate Green Social Sustainability Bond 1-3 Year Index	64.1	44.3	54.4	34.9	64.4	72.0
I37922	Bloomberg Global Aggregate Green Social Sustainability Bond 1-5 Year Index	65.0	42.4	53.3	35.7	59.8	70.4
I37923	Bloomberg Global Aggregate Green Social Sustainability Bond 10+ Year Index	69.5	17.8	45.0	37.6	22.1	50.5
I37924	Bloomberg Global Treasury and Government-Related GSS Bond Index	67.8	11.6	23.8	35.1	27.9	45.7
I37925	Bloomberg Global Treasury and Government-Related EUR GSS Bond Index	71.5	12.3	28.0	39.7	29.0	54.0
I37927	Bloomberg Global Treasury and Government-Related Green Bond Index	63.4	16.4	35.8	34.7	34.3	61.3
I37928	Bloomberg Global Treasury and Government-Related EUR Green Bond Index	66.0	15.4	38.7	37.8	33.5	67.7
I37929	Bloomberg Global Government Green Social Sustainability Bond Index	67.4	13.1	27.3	41.2	24.6	46.4
I37930	Bloomberg Global Government EUR Green Social Sustainability Bond Index	71.7	14.4	30.6	43.6	27.1	54.0
I37931	Bloomberg Global Government Green Bond Index	61.0	14.9	37.3	38.8	25.1	58.8
I37932	Bloomberg Global Government EUR Green Bond Index	64.6	16.0	41.5	40.7	25.8	65.4
I37933	Bloomberg Global Corporate Green Social Sustainability Bond Index	67.6	87.8	84.8	37.5	91.6	88.6
I37934	Bloomberg Global Corporate Green Bond Index	67.7	88.2	85.7	38.2	92.4	90.0
I37947	Bloomberg Global Corporate 20% Green Bond Index	76.4	88.4	85.5	37.1	90.7	87.6
I37948	Bloomberg Global Aggregate USD 20% Green Bond Index	77.9	32.8	57.2	32.4	35.8	59.1

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ESG Fixed Income Benchmark Regulation Disclosure Report

Governance Disclosure continued...

Index ID	Index Name	Board Independence			Board Diversity		
		%	MV	Count	%	MV	Count
I37949	Bloomberg Global Aggregate EUR 20% Green Bond Index	66.0	27.1	60.5	39.5	34.3	72.8
I37950	Bloomberg Global Aggregate 20% Green Bond Index	67.3	25.1	54.6	35.8	31.3	60.3
I38095	Bloomberg Global Aggregate 3x Green Bond Tilted Index	67.6	22.2	54.6	35.4	27.3	60.3
I38099	Bloomberg Global Corporate 3x Green Bond Tilted Index	77.0	88.5	85.5	37.0	90.6	87.6
I38101	Bloomberg Global Aggregate EUR 3x Green Bond Tilted Index	66.0	27.0	60.5	39.5	34.3	72.8
I38102	Bloomberg Global Aggregate USD 3x Green Bond Tilted Index	80.5	25.9	57.2	34.4	27.4	59.1
I38114	Bloomberg Pan-Euro Aggregate Green Social Sustainability Bond Index	65.0	37.0	56.4	39.4	51.0	73.5
I38118	Bloomberg Euro Aggregate Green Social Sustainability Bond Index	64.6	36.8	57.0	39.6	51.1	74.2
I38980	Bloomberg Global ex-Corporate Green Social Sustainability Bond Index	63.9	13.8	26.0	35.3	31.2	48.9
I39221	Bloomberg Global Corporate EUR Green Bond Index	65.0	88.8	86.8	40.3	93.4	91.9
I39390	Bloomberg Global Corporate Green Bond Optimized Index	76.1	93.0	91.3	36.4	93.6	92.5

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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
I37356	Bloomberg Global Aggregate Sustainability Bond Index	4.6	7.6	4.5	33.1	7.6	4.5	48.6	7.6	4.5	51.3	7.6	4.5	44.9	7.6	4.5
I37357	Bloomberg Global Aggregate Green Social Sustainability Bond 1-10 Year Index	7.7	12.1	3.4	46.3	12.1	3.4	58.6	11.1	2.7	70.0	12.1	3.4	71.6	12.1	3.4
I37358	Bloomberg Global Aggregate EUR Green Social Sustainability Bond Index	3.1	17.8	4.0	53.2	17.8	4.0	62.2	17.3	3.5	71.8	17.8	4.0	70.6	17.8	4.0
I37359	Bloomberg Global Aggregate ex-USD Green Social Sustainability Bond Index	4.1	20.5	4.3	45.6	20.5	4.3	60.7	19.5	3.8	70.4	20.5	4.3	70.9	20.5	4.3
I37360	Bloomberg Global Aggregate ex-USD Green Bond Index	0.7	26.7	4.4	46.2	26.7	4.4	62.3	25.2	3.7	72.0	26.7	4.4	73.0	26.7	4.4
I37361	Bloomberg Global Aggregate ex-JPY Green Social Sustainability Bond Index	5.9	17.1	4.3	45.7	17.1	4.3	59.6	15.9	3.4	69.1	17.1	4.3	69.8	17.1	4.3
I37362	Bloomberg Global Aggregate ex-JPY Green Bond Index	1.3	23.2	4.4	45.9	23.2	4.4	62.1	21.3	3.0	71.0	23.2	4.4	72.6	23.2	4.4
I37363	Bloomberg Global Aggregate Green Social Sustainability Bond Index	5.6	17.6	4.5	46.1	17.6	4.5	59.6	16.3	3.6	69.1	17.6	4.5	70.0	17.6	4.5
I37364	Bloomberg Global Aggregate Green Bond Index	1.3	23.9	4.6	46.3	23.9	4.6	62.0	22.0	3.3	71.0	23.9	4.6	72.7	23.9	4.6
I37365	Bloomberg Global Aggregate Social Bond Index	94.6	4.8	4.0	66.7	4.8	4.0	38.0	4.8	4.0	68.0	4.8	4.0	66.1	4.8	4.0
I37372	Bloomberg Global Aggregate Green Bond Aggregate 1-10 Year Index	1.4	16.9	3.5	44.5	16.9	3.5	60.9	15.3	2.4	70.8	16.9	3.5	73.3	16.9	3.5
I37373	Bloomberg Global Aggregate Social Bond 1-10 Year Index	98.2	4.6	3.3	67.0	4.6	3.3	37.9	4.6	3.3	68.6	4.6	3.3	67.3	4.6	3.3
I37374	Bloomberg Global Aggregate Sustainability Bond 1-10 Year Index	7.4	3.4	3.3	52.3	3.4	3.3	49.6	3.4	3.3	58.7	3.4	3.3	50.1	3.4	3.3
I37375	Bloomberg Global Aggregate USD Green Social Sustainability Bond Index	23.3	6.5	5.0	51.3	6.5	5.0	41.6	4.5	3.0	53.5	6.5	5.0	58.5	6.5	5.0
I37376	Bloomberg Global Aggregate USD Green Bond Index	13.0	7.8	5.1	49.2	7.8	5.1	46.6	3.3	1.8	50.5	7.8	5.1	66.5	7.8	5.1
I37377	Bloomberg Global Aggregate USD Social Bond Index	100.0	7.2	5.2	67.2	7.2	5.2	37.2	7.2	5.2	68.6	7.2	5.2	67.3	7.2	5.2
I37378	Bloomberg Global Aggregate USD Sustainability Bond Index	7.8	4.9	4.6	48.1	4.9	4.6	39.8	4.9	4.6	51.9	4.9	4.6	41.1	4.9	4.6
I37379	Bloomberg Global Aggregate EUR Green Bond Index	0.9	23.6	3.9	52.9	23.6	3.9	63.0	23.1	3.3	72.2	23.6	3.9	71.3	23.6	3.9
I37380	Bloomberg Global Aggregate EUR Social Bond Index	88.7	2.4	3.3	66.2	2.4	3.3	37.9	2.4	3.3	66.8	2.4	3.3	64.2	2.4	3.3
I37381	Bloomberg Global Aggregate EUR Sustainability Bond Index	0.0	4.8	4.9	51.1	4.8	4.9	56.7	4.8	4.9	61.9	4.8	4.9	54.9	4.8	4.9
I37382	Bloomberg Global Aggregate ex-USD Social Bond Index	92.9	4.4	3.8	66.5	4.4	3.8	38.2	4.4	3.8	67.7	4.4	3.8	65.8	4.4	3.8
I37383	Bloomberg Global Aggregate ex-USD Sustainability Bond Index	3.4	9.7	4.4	27.3	9.7	4.4	52.0	9.7	4.4	51.0	9.7	4.4	46.4	9.7	4.4
I37384	Bloomberg Global Aggregate ex-JPY Social Bond Index	95.8	5.0	4.3	66.8	5.0	4.3	37.4	5.0	4.3	67.9	5.0	4.3	66.2	5.0	4.3
I37385	Bloomberg Global Aggregate ex-JPY Sustainability Bond Index	4.7	7.5	4.2	32.9	7.5	4.2	48.8	7.5	4.2	51.3	7.5	4.2	45.1	7.5	4.2
I37637	Bloomberg Euro Treasury Green Bond Tilted	0.0	100.0	100.0	52.7	100.0	100.0	61.5	100.0	100.0	72.8	100.0	100.0	69.5	100.0	100.0
I37894	Bloomberg Global Aggregate Sustainability Bond 0-3 Year Index	0.0	1.1	1.6	46.4	1.1	1.6	37.2	1.1	1.6	49.5	1.1	1.6	36.2	1.1	1.6
I37895	Bloomberg Global Aggregate Sustainability Bond 0-5 Year Index	0.0	0.8	1.3	48.0	0.8	1.3	41.3	0.8	1.3	54.3	0.8	1.3	43.0	0.8	1.3
I37896	Bloomberg Global Aggregate Sustainability Bond 0-10 Year Index	7.4	3.0	2.9	52.3	3.0	2.9	49.6	3.0	2.9	58.7	3.0	2.9	50.1	3.0	2.9
I37897	Bloomberg Global Aggregate Social Bond 0-3 Year Index	78.7	0.8	1.6	64.6	0.8	1.6	46.2	0.8	1.6	68.8	0.8	1.6	66.7	0.8	1.6
I37898	Bloomberg Global Aggregate Social Bond 0-5 Year Index	93.7	1.7	2.1	66.4	1.7	2.1	39.9	1.7	2.1	68.7	1.7	2.1	67.1	1.7	2.1

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ESG Fixed Income Benchmark Regulation Disclosure Report

Sovereign Disclosure continued

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
I37356	Bloomberg Global Aggregate Sustainability Bond Index	47.7	7.6	4.5	50.7	7.6	4.5	0.0	100.0	100.0	0.6	7.6	4.5	100.0	7.6	4.5
I37357	Bloomberg Global Aggregate Green Social Sustainability Bond 1-10 Year Index	62.8	12.1	3.4	71.0	12.1	3.4	16.3	100.0	100.0	0.2	12.1	3.4	100.0	12.1	3.4
I37358	Bloomberg Global Aggregate EUR Green Social Sustainability Bond Index	62.1	17.8	4.0	70.4	17.8	4.0	18.5	100.0	100.0	0.2	17.8	4.0	100.0	17.8	4.0
I37359	Bloomberg Global Aggregate ex-USD Green Social Sustainability Bond Index	62.4	20.5	4.3	70.9	20.5	4.3	16.8	100.0	100.0	0.2	20.5	4.3	100.0	20.5	4.3
I37360	Bloomberg Global Aggregate ex-USD Green Bond Index	63.7	26.7	4.4	72.6	26.7	4.4	0.0	100.0	100.0	0.2	26.7	4.4	100.0	26.7	4.4
I37361	Bloomberg Global Aggregate ex-JPY Green Social Sustainability Bond Index	61.3	17.1	4.3	69.6	17.1	4.3	15.5	100.0	100.0	0.2	17.1	4.3	100.0	17.1	4.3
I37362	Bloomberg Global Aggregate ex-JPY Green Bond Index	63.1	23.2	4.4	72.0	23.2	4.4	0.0	100.0	100.0	0.2	23.2	4.4	100.0	23.2	4.4
I37363	Bloomberg Global Aggregate Green Social Sustainability Bond Index	61.6	17.6	4.5	69.9	17.6	4.5	15.9	100.0	100.0	0.2	17.6	4.5	100.0	17.6	4.5
I37364	Bloomberg Global Aggregate Green Bond Index	63.4	23.9	4.6	72.3	23.9	4.6	0.0	100.0	100.0	0.2	23.9	4.6	100.0	23.9	4.6
I37365	Bloomberg Global Aggregate Social Bond Index	55.0	4.8	4.0	61.3	4.8	4.0	100.0	100.0	100.0	0.4	4.8	4.0	100.0	4.8	4.0
I37372	Bloomberg Global Aggregate Green Bond Aggregate 1-10 Year Index	64.0	16.9	3.5	72.8	16.9	3.5	0.0	100.0	100.0	0.2	16.9	3.5	100.0	16.9	3.5
I37373	Bloomberg Global Aggregate Social Bond 1-10 Year Index	55.6	4.6	3.3	62.2	4.6	3.3	100.0	100.0	100.0	0.4	4.6	3.3	100.0	4.6	3.3
I37374	Bloomberg Global Aggregate Sustainability Bond 1-10 Year Index	51.6	3.4	3.3	52.6	3.4	3.3	0.0	100.0	100.0	0.4	3.4	3.3	100.0	3.4	3.3
I37375	Bloomberg Global Aggregate USD Green Social Sustainability Bond Index	52.4	6.5	5.0	57.7	6.5	5.0	12.3	100.0	100.0	0.4	6.5	5.0	100.0	6.5	5.0
I37376	Bloomberg Global Aggregate USD Green Bond Index	57.0	7.8	5.1	65.2	7.8	5.1	0.0	100.0	100.0	0.4	7.8	5.1	100.0	7.8	5.1
I37377	Bloomberg Global Aggregate USD Social Bond Index	55.3	7.2	5.2	62.0	7.2	5.2	100.0	100.0	100.0	0.4	7.2	5.2	100.0	7.2	5.2
I37378	Bloomberg Global Aggregate USD Sustainability Bond Index	43.4	4.9	4.6	43.0	4.9	4.6	0.0	100.0	100.0	0.5	4.9	4.6	100.0	4.9	4.6
I37379	Bloomberg Global Aggregate EUR Green Bond Index	62.5	23.6	3.9	71.1	23.6	3.9	0.0	100.0	100.0	0.2	23.6	3.9	100.0	23.6	3.9
I37380	Bloomberg Global Aggregate EUR Social Bond Index	54.0	2.4	3.3	59.8	2.4	3.3	100.0	100.0	100.0	0.4	2.4	3.3	100.0	2.4	3.3
I37381	Bloomberg Global Aggregate EUR Sustainability Bond Index	56.1	4.8	4.9	58.2	4.8	4.9	0.0	100.0	100.0	0.4	4.8	4.9	100.0	4.8	4.9
I37382	Bloomberg Global Aggregate ex-USD Social Bond Index	54.9	4.4	3.8	61.1	4.4	3.8	100.0	100.0	100.0	0.4	4.4	3.8	100.0	4.4	3.8
I37383	Bloomberg Global Aggregate ex-USD Sustainability Bond Index	49.4	9.7	4.4	53.7	9.7	4.4	0.0	100.0	100.0	0.7	9.7	4.4	100.0	9.7	4.4
I37384	Bloomberg Global Aggregate ex-JPY Social Bond Index	54.8	5.0	4.3	61.2	5.0	4.3	100.0	100.0	100.0	0.4	5.0	4.3	100.0	5.0	4.3
I37385	Bloomberg Global Aggregate ex-JPY Sustainability Bond Index	47.8	7.5	4.2	50.9	7.5	4.2	0.0	100.0	100.0	0.6	7.5	4.2	100.0	7.5	4.2
I37637	Bloomberg Euro Treasury Green Bond Tilted	61.7	100.0	100.0	69.8	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I37894	Bloomberg Global Aggregate Sustainability Bond 0-3 Year Index	41.7	1.1	1.6	39.1	1.1	1.6	0.0	100.0	100.0	0.5	1.1	1.6	100.0	1.1	1.6
I37895	Bloomberg Global Aggregate Sustainability Bond 0-5 Year Index	47.2	0.8	1.3	46.7	0.8	1.3	0.0	100.0	100.0	0.4	0.8	1.3	100.0	0.8	1.3
I37896	Bloomberg Global Aggregate Sustainability Bond 0-10 Year Index	51.6	3.0	2.9	52.6	3.0	2.9	0.0	100.0	100.0	0.4	3.0	2.9	100.0	3.0	2.9
I37897	Bloomberg Global Aggregate Social Bond 0-3 Year Index	58.0	0.8	1.6	63.5	0.8	1.6	100.0	100.0	100.0	0.4	0.8	1.6	100.0	0.8	1.6
I37898	Bloomberg Global Aggregate Social Bond 0-5 Year Index	56.1	1.7	2.1	62.5	1.7	2.1	100.0	100.0	100.0	0.4	1.7	2.1	100.0	1.7	2.1

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ESG Fixed Income Benchmark Regulation Disclosure Report

Sovereign Disclosure continued...

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
I37899	Bloomberg Global Aggregate Social Bond 0-10 Year Index	98.2	4.1	2.9	67.0	4.1	2.9	37.9	4.1	2.9	68.6	4.1	2.9	67.3	4.1	2.9
I37900	Bloomberg Global Aggregate Green Bond 0-3 Year Index	0.0	6.2	2.0	51.8	6.2	2.0	62.4	4.7	0.8	67.6	6.2	2.0	76.5	6.2	2.0
I37901	Bloomberg Global Aggregate Green Bond 0-5 Year Index	0.0	9.3	2.3	53.1	9.3	2.3	61.9	8.1	1.3	69.7	9.3	2.3	74.6	9.3	2.3
I37906	Bloomberg Global Aggregate Green Bond 0-10 Year Index	1.3	16.4	3.5	44.9	16.4	3.5	60.9	14.7	2.3	70.8	16.4	3.5	73.5	16.4	3.5
I37907	Bloomberg Global Aggregate Green Social Sustainability Bond 0-3 Year Index	3.3	4.0	1.9	52.1	4.0	1.9	59.8	3.2	1.0	66.6	4.0	1.9	73.8	4.0	1.9
I37908	Bloomberg Global Aggregate Green Social Sustainability Bond 0-5 Year Index	5.1	6.0	2.1	53.7	6.0	2.1	59.8	5.3	1.4	69.2	6.0	2.1	73.3	6.0	2.1
I37909	Bloomberg Global Aggregate Green Social Sustainability Bond 0-10 Year Index	7.4	11.5	3.3	46.6	11.5	3.3	58.8	10.5	2.5	70.0	11.5	3.3	71.9	11.5	3.3
I37910	Bloomberg Global Aggregate Sustainability Bond 1-3 Year Index	0.0	1.5	2.2	46.4	1.5	2.2	37.2	1.5	2.2	49.5	1.5	2.2	36.2	1.5	2.2
I37911	Bloomberg Global Aggregate Sustainability Bond 1-5 Year Index	0.0	0.9	1.6	48.0	0.9	1.6	41.3	0.9	1.6	54.3	0.9	1.6	43.0	0.9	1.6
I37912	Bloomberg Global Aggregate Sustainability Bond 10+ Year Index	3.3	29.5	11.7	23.7	29.5	11.7	48.1	29.5	11.7	47.6	29.5	11.7	42.4	29.5	11.7
I37913	Bloomberg Global Aggregate Social Bond 1-3 Year Index	78.7	1.2	2.2	64.6	1.2	2.2	46.2	1.2	2.2	68.8	1.2	2.2	66.7	1.2	2.2
I37914	Bloomberg Global Aggregate Social Bond 1-5 Year Index	93.7	2.1	2.5	66.4	2.1	2.5	39.9	2.1	2.5	68.7	2.1	2.5	67.1	2.1	2.5
I37915	Bloomberg Global Aggregate Social Bond 10+ Year Index	84.6	9.9	11.8	65.8	9.9	11.8	38.1	9.9	11.8	66.1	9.9	11.8	63.1	9.9	11.8
I37916	Bloomberg Global Aggregate Green Bond 1-3 Year Index	0.0	4.8	1.6	51.1	4.8	1.6	62.5	3.4	0.6	65.6	4.8	1.6	76.0	4.8	1.6
I37917	Bloomberg Global Aggregate Green Bond 1-5 Year Index	0.0	9.1	2.2	53.1	9.1	2.2	61.8	8.0	1.3	69.6	9.1	2.2	74.2	9.1	2.2
I37918	Bloomberg Global Aggregate Green Bond 10+ Year Index	1.3	53.6	12.3	48.1	53.6	12.3	63.2	50.6	10.2	71.2	53.6	12.3	71.7	53.6	12.3
I37921	Bloomberg Global Aggregate Green Social Sustainability Bond 1-3 Year Index	5.4	3.4	1.8	51.6	3.4	1.8	58.1	2.6	1.1	64.4	3.4	1.8	71.8	3.4	1.8
I37922	Bloomberg Global Aggregate Green Social Sustainability Bond 1-5 Year Index	6.0	6.0	2.1	53.8	6.0	2.1	59.4	5.4	1.5	69.1	6.0	2.1	72.7	6.0	2.1
I37923	Bloomberg Global Aggregate Green Social Sustainability Bond 10+ Year Index	3.6	44.1	12.1	45.4	44.1	12.1	60.5	42.0	10.8	68.1	44.1	12.1	67.7	44.1	12.1
I37924	Bloomberg Global Treasury and Government-Related GSS Bond Index	5.6	26.6	9.6	46.1	26.6	9.6	59.6	24.7	7.7	69.1	26.6	9.6	70.0	26.6	9.6
I37924	Bloomberg Global Treasury and Government-Related GSS Bond Index	5.6	26.6	9.6	46.1	26.6	9.6	59.6	24.7	7.7	69.1	26.6	9.6	70.0	26.6	9.6
I37925	Bloomberg Global Treasury and Government-Related EUR GSS Bond Index	3.1	27.7	9.1	53.2	27.7	9.1	62.2	27.1	7.9	71.8	27.7	9.1	70.6	27.7	9.1
I37925	Bloomberg Global Treasury and Government-Related EUR GSS Bond Index	3.1	27.7	9.1	53.2	27.7	9.1	62.2	27.1	7.9	71.8	27.7	9.1	70.6	27.7	9.1
I37927	Bloomberg Global Treasury and Government-Related Green Bond Index	1.3	41.5	12.1	46.3	41.5	12.1	62.0	38.2	8.6	71.0	41.5	12.1	72.7	41.5	12.1
I37927	Bloomberg Global Treasury and Government-Related Green Bond Index	1.3	41.5	12.1	46.3	41.5	12.1	62.0	38.2	8.6	71.0	41.5	12.1	72.7	41.5	12.1
I37928	Bloomberg Global Treasury and Government-Related EUR Green Bond Index	0.9	41.5	10.9	52.9	41.5	10.9	63.0	40.5	9.0	72.2	41.5	10.9	71.3	41.5	10.9
I37928	Bloomberg Global Treasury and Government-Related EUR Green Bond Index	0.9	41.5	10.9	52.9	41.5	10.9	63.0	40.5	9.0	72.2	41.5	10.9	71.3	41.5	10.9
I37929	Bloomberg Global Government Green Social Sustainability Bond Index	2.2	40.8	8.3	45.0	40.8	8.3	61.4	39.3	7.9	71.5	40.8	8.3	71.8	40.8	8.3
I37930	Bloomberg Global Government EUR Green Social Sustainability Bond Index	0.0	36.6	6.3	53.1	36.6	6.3	63.3	36.6	6.3	73.5	36.6	6.3	71.7	36.6	6.3
I37931	Bloomberg Global Government Green Bond Index	0.0	55.5	11.0	46.0	55.5	11.0	62.5	53.3	10.2	72.9	55.5	11.0	73.5	55.5	11.0

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ESG Fixed Income Benchmark Regulation Disclosure Report

Sovereign Disclosure continued...

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
I37899	Bloomberg Global Aggregate Social Bond 0-10 Year Index	55.6	4.1	2.9	62.2	4.1	2.9	100.0	100.0	100.0	0.4	4.1	2.9	100.0	4.1	2.9
I37900	Bloomberg Global Aggregate Green Bond 0-3 Year Index	64.0	6.2	2.0	75.1	6.2	2.0	0.0	100.0	100.0	0.2	6.2	2.0	100.0	6.2	2.0
I37901	Bloomberg Global Aggregate Green Bond 0-5 Year Index	64.6	9.3	2.3	75.4	9.3	2.3	0.0	100.0	100.0	0.2	9.3	2.3	100.0	9.3	2.3
I37906	Bloomberg Global Aggregate Green Bond 0-10 Year Index	64.0	16.4	3.5	73.0	16.4	3.5	0.0	100.0	100.0	0.2	16.4	3.5	100.0	16.4	3.5
I37907	Bloomberg Global Aggregate Green Social Sustainability Bond 0-3 Year Index	62.5	4.0	1.9	72.6	4.0	1.9	20.3	100.0	100.0	0.2	4.0	1.9	100.0	4.0	1.9
I37908	Bloomberg Global Aggregate Green Social Sustainability Bond 0-5 Year Index	63.7	6.0	2.1	73.9	6.0	2.1	19.3	100.0	100.0	0.2	6.0	2.1	100.0	6.0	2.1
I37909	Bloomberg Global Aggregate Green Social Sustainability Bond 0-10 Year Index	62.8	11.5	3.3	71.2	11.5	3.3	16.9	100.0	100.0	0.2	11.5	3.3	100.0	11.5	3.3
I37910	Bloomberg Global Aggregate Sustainability Bond 1-3 Year Index	41.7	1.5	2.2	39.1	1.5	2.2	0.0	100.0	100.0	0.5	1.5	2.2	100.0	1.5	2.2
I37911	Bloomberg Global Aggregate Sustainability Bond 1-5 Year Index	47.2	0.9	1.6	46.7	0.9	1.6	0.0	100.0	100.0	0.4	0.9	1.6	100.0	0.9	1.6
I37912	Bloomberg Global Aggregate Sustainability Bond 10+ Year Index	45.8	29.5	11.7	49.7	29.5	11.7	0.0	100.0	100.0	0.7	29.5	11.7	100.0	29.5	11.7
I37913	Bloomberg Global Aggregate Social Bond 1-3 Year Index	58.0	1.2	2.2	63.5	1.2	2.2	100.0	100.0	100.0	0.4	1.2	2.2	100.0	1.2	2.2
I37914	Bloomberg Global Aggregate Social Bond 1-5 Year Index	56.1	2.1	2.5	62.5	2.1	2.5	100.0	100.0	100.0	0.4	2.1	2.5	100.0	2.1	2.5
I37915	Bloomberg Global Aggregate Social Bond 10+ Year Index	53.5	9.9	11.8	59.0	9.9	11.8	100.0	100.0	100.0	0.4	9.9	11.8	100.0	9.9	11.8
I37916	Bloomberg Global Aggregate Green Bond 1-3 Year Index	64.1	4.8	1.6	74.9	4.8	1.6	0.0	100.0	100.0	0.2	4.8	1.6	100.0	4.8	1.6
I37917	Bloomberg Global Aggregate Green Bond 1-5 Year Index	64.8	9.1	2.2	75.4	9.1	2.2	0.0	100.0	100.0	0.2	9.1	2.2	100.0	9.1	2.2
I37918	Bloomberg Global Aggregate Green Bond 10+ Year Index	62.7	53.6	12.3	71.4	53.6	12.3	0.0	100.0	100.0	0.2	53.6	12.3	100.0	53.6	12.3
I37921	Bloomberg Global Aggregate Green Social Sustainability Bond 1-3 Year Index	61.7	3.4	1.8	70.9	3.4	1.8	19.3	100.0	100.0	0.2	3.4	1.8	100.0	3.4	1.8
I37922	Bloomberg Global Aggregate Green Social Sustainability Bond 1-5 Year Index	63.7	6.0	2.1	73.6	6.0	2.1	18.6	100.0	100.0	0.3	6.0	2.1	100.0	6.0	2.1
I37923	Bloomberg Global Aggregate Green Social Sustainability Bond 10+ Year Index	60.3	44.1	12.1	68.3	44.1	12.1	11.2	100.0	100.0	0.2	44.1	12.1	100.0	44.1	12.1
I37924	Bloomberg Global Treasury and Government-Related GSS Bond Index	61.6	26.6	9.6	69.9	26.6	9.6	19.1	100.0	100.0	0.2	26.6	9.6	100.0	26.6	9.6
I37924	Bloomberg Global Treasury and Government-Related GSS Bond Index	61.6	26.6	9.6	69.9	26.6	9.6	19.1	100.0	100.0	0.2	26.6	9.6	100.0	26.6	9.6
I37925	Bloomberg Global Treasury and Government-Related EUR GSS Bond Index	62.1	27.7	9.1	70.4	27.7	9.1	22.8	100.0	100.0	0.2	27.7	9.1	100.0	27.7	9.1
I37925	Bloomberg Global Treasury and Government-Related EUR GSS Bond Index	62.1	27.7	9.1	70.4	27.7	9.1	22.8	100.0	100.0	0.2	27.7	9.1	100.0	27.7	9.1
I37927	Bloomberg Global Treasury and Government-Related Green Bond Index	63.4	41.5	12.1	72.3	41.5	12.1	0.0	100.0	100.0	0.2	41.5	12.1	100.0	41.5	12.1
I37927	Bloomberg Global Treasury and Government-Related Green Bond Index	63.4	41.5	12.1	72.3	41.5	12.1	0.0	100.0	100.0	0.2	41.5	12.1	100.0	41.5	12.1
I37928	Bloomberg Global Treasury and Government-Related EUR Green Bond Index	62.5	41.5	10.9	71.1	41.5	10.9	0.0	100.0	100.0	0.2	41.5	10.9	100.0	41.5	10.9
I37928	Bloomberg Global Treasury and Government-Related EUR Green Bond Index	62.5	41.5	10.9	71.1	41.5	10.9	0.0	100.0	100.0	0.2	41.5	10.9	100.0	41.5	10.9
I37929	Bloomberg Global Government Green Social Sustainability Bond Index	62.8	40.8	8.3	71.8	40.8	8.3	17.8	100.0	100.0	0.2	40.8	8.3	100.0	40.8	8.3
I37930	Bloomberg Global Government EUR Green Social Sustainability Bond Index	62.7	36.6	6.3	71.6	36.6	6.3	20.4	100.0	100.0	0.2	36.6	6.3	100.0	36.6	6.3
I37931	Bloomberg Global Government Green Bond Index	63.8	55.5	11.0	73.0	55.5	11.0	0.0	100.0	100.0	0.2	55.5	11.0	100.0	55.5	11.0

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ESG Fixed Income Benchmark Regulation Disclosure Report

Sovereign Disclosure continued...

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
I37932	Bloomberg Global Government EUR Green Bond Index	0.0	53.9	9.0	53.1	53.9	9.0	63.2	53.9	9.0	73.6	53.9	9.0	71.8	53.9	9.0
I37937	Bloomberg Global Treasury Green Social Sustainability Bond Index	2.2	100.0	100.0	45.0	100.0	100.0	61.4	96.4	94.8	71.5	100.0	100.0	71.8	100.0	100.0
I37938	Bloomberg Global Treasury EUR Green Social Sustainability Bond Index	0.0	100.0	100.0	53.1	100.0	100.0	63.3	100.0	100.0	73.5	100.0	100.0	71.7	100.0	100.0
I37939	Bloomberg Global Treasury Green Bond Index	0.0	100.0	100.0	46.0	100.0	100.0	62.5	96.1	93.3	72.9	100.0	100.0	73.5	100.0	100.0
I37940	Bloomberg Global Treasury EUR Green Bond Index	0.0	100.0	100.0	53.1	100.0	100.0	63.2	100.0	100.0	73.6	100.0	100.0	71.8	100.0	100.0
I37946	Bloomberg Global Treasury EUR 20% Green Bond Index	0.0	100.0	100.0	52.8	100.0	100.0	61.9	100.0	100.0	72.8	100.0	100.0	69.5	100.0	100.0
I37948	Bloomberg Global Aggregate USD 20% Green Bond Index	0.9	36.6	4.0	49.6	36.6	4.0	44.5	35.4	3.6	64.8	36.6	4.0	69.0	36.6	4.0
I37949	Bloomberg Global Aggregate EUR 20% Green Bond Index	0.2	51.2	9.4	52.7	51.2	9.4	61.5	51.1	9.3	72.2	51.2	9.4	68.9	51.2	9.4
I37950	Bloomberg Global Aggregate 20% Green Bond Index	0.4	49.7	8.2	47.3	49.7	8.2	54.0	48.9	7.8	64.7	49.7	8.2	68.5	49.7	8.2
I38095	Bloomberg Global Aggregate 3x Green Bond Tilted Index	0.3	53.7	8.2	47.4	53.7	8.2	53.4	53.0	7.8	64.3	53.7	8.2	68.2	53.7	8.2
I38100	Bloomberg Global Treasury EUR 3x Green Bond Tilted Index	0.0	100.0	100.0	52.8	100.0	100.0	61.8	100.0	100.0	72.7	100.0	100.0	69.3	100.0	100.0
I38101	Bloomberg Global Aggregate EUR 3x Green Bond Tilted Index	0.2	51.3	9.4	52.7	51.3	9.4	61.5	51.1	9.3	72.2	51.3	9.4	68.9	51.3	9.4
I38102	Bloomberg Global Aggregate USD 3x Green Bond Tilted Index	0.3	42.9	4.0	49.6	42.9	4.0	44.5	42.4	3.6	65.4	42.9	4.0	69.1	42.9	4.0
I38114	Bloomberg Pan-Euro Aggregate Green Social Sustainability Bond Index	2.6	19.3	3.9	45.8	19.3	3.9	62.1	18.9	3.4	72.2	19.3	3.9	71.8	19.3	3.9
I38118	Bloomberg Euro Aggregate Green Social Sustainability Bond Index	3.2	18.3	4.2	53.1	18.3	4.2	62.2	17.9	3.6	71.7	18.3	4.2	70.4	18.3	4.2
I38424	Bloomberg Global Treasury 3x Green Bond Tilted Index	0.1	100.0	100.0	47.3	100.0	100.0	53.4	99.3	97.3	64.6	100.0	100.0	68.5	100.0	100.0
I38425	Bloomberg Global Treasury 20% Green Bond Index	0.1	100.0	100.0	47.1	100.0	100.0	55.0	98.7	97.3	66.0	100.0	100.0	69.3	100.0	100.0
I38964	Bloomberg Euro Treasury Low Duration Green Bond Tilted Index	0.0	100.0	100.0	52.6	100.0	100.0	61.2	100.0	100.0	72.7	100.0	100.0	69.5	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 Fixed Income Benchmark Regulation Disclosure Report

Sovereign Disclosure continued...

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
I37932	Bloomberg Global Government EUR Green Bond Index	62.6	53.9	9.0	71.6	53.9	9.0	0.0	100.0	100.0	0.2	53.9	9.0	100.0	53.9	9.0
I37937	Bloomberg Global Treasury Green Social Sustainability Bond Index	62.8	100.0	100.0	71.8	100.0	100.0	1.9	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I37938	Bloomberg Global Treasury EUR Green Social Sustainability Bond Index	62.7	100.0	100.0	71.6	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I37939	Bloomberg Global Treasury Green Bond Index	63.8	100.0	100.0	73.0	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I37940	Bloomberg Global Treasury EUR Green Bond Index	62.6	100.0	100.0	71.6	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I37946	Bloomberg Global Treasury EUR 20% Green Bond Index	61.9	100.0	100.0	69.9	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I37948	Bloomberg Global Aggregate USD 20% Green Bond Index	53.5	36.6	4.0	72.7	36.6	4.0	0.2	100.0	100.0	0.3	36.6	4.0	100.0	36.6	4.0
I37949	Bloomberg Global Aggregate EUR 20% Green Bond Index	61.7	51.2	9.4	69.3	51.2	9.4	1.8	100.0	100.0	0.2	51.2	9.4	100.0	51.2	9.4
I37950	Bloomberg Global Aggregate 20% Green Bond Index	58.6	49.7	8.2	70.3	49.7	8.2	0.6	100.0	100.0	0.3	49.7	8.2	100.0	49.7	8.2
I38095	Bloomberg Global Aggregate 3x Green Bond Tilted Index	58.3	53.7	8.2	70.2	53.7	8.2	0.7	100.0	100.0	0.3	53.7	8.2	100.0	53.7	8.2
I38100	Bloomberg Global Treasury EUR 3x Green Bond Tilted Index	61.8	100.0	100.0	69.7	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I38101	Bloomberg Global Aggregate EUR 3x Green Bond Tilted Index	61.7	51.3	9.4	69.3	51.3	9.4	1.8	100.0	100.0	0.2	51.3	9.4	100.0	51.3	9.4
I38102	Bloomberg Global Aggregate USD 3x Green Bond Tilted Index	53.4	42.9	4.0	73.0	42.9	4.0	0.2	100.0	100.0	0.2	42.9	4.0	100.0	42.9	4.0
I38114	Bloomberg Pan-Euro Aggregate Green Social Sustainability Bond Index	62.3	19.3	3.9	71.4	19.3	3.9	17.3	100.0	100.0	0.2	19.3	3.9	100.0	19.3	3.9
I38118	Bloomberg Euro Aggregate Green Social Sustainability Bond Index	62.1	18.3	4.2	70.3	18.3	4.2	18.0	100.0	100.0	0.2	18.3	4.2	100.0	18.3	4.2
I38424	Bloomberg Global Treasury 3x Green Bond Tilted Index	58.4	100.0	100.0	70.5	100.0	100.0	0.0	100.0	100.0	0.3	100.0	100.0	100.0	100.0	100.0
I38425	Bloomberg Global Treasury 20% Green Bond Index	59.3	100.0	100.0	70.9	100.0	100.0	0.0	100.0	100.0	0.3	100.0	100.0	100.0	100.0	100.0
I38964	Bloomberg Euro Treasury Low Duration Green Bond Tilted Index	61.7	100.0	100.0	69.8	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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