

# Bloomberg Global Fixed Income Paris-Aligned Indices

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ESG Fixed Income Benchmark Regulation Disclosure Report

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ESG data disclosure under Regulation EU 2020/1816

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## Top 10 Constituents

Index ID	Index Name	Top 10 Companies (by Ticker)
I37117	Bloomberg Euro Corporate Paris-Aligned Bond Index	BNP,BFCM,INTNED,BPCEGP,SOCGEN,SANTAN,ENGIFP,ENELIM,ABIBB,ORAFP
I37119	Bloomberg US Corporate Paris-Aligned Bond Index	C,HSBC,T,ORCL,CMCSA,VZ,AAPL,DUK,TMUS,ABBV
I37120	Bloomberg Global Corporate Paris-Aligned Bond Index	C,HSBC,T,BNP,VZ,CMCSA,BACR,SANTAN,BPCEGP,AAPL
I37516	Bloomberg Euro Corporate 1-10 Year Paris-Aligned Bond Index	BNP,BFCM,INTNED,SOCGEN,BPCEGP,SANTAN,ENELIM,UCGIM,ORAFP,ISPIM
I38772	Bloomberg Global Treasury Net Zero Progress Index	FRTR,UKT,BTPS,JGB,SPGB,US/T,THAIGB,MBONO,DBR,INDOGB
I38977	Bloomberg Global Treasury ex-CHF Net Zero Progress Index	FRTR,UKT,BTPS,SPGB,JGB,US/T,DBR,THAIGB,INDOGB,MBONO

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Environmental Disclosure

Index ID	Index Name	HC1 Sector Exposure <sup>1</sup>			GHG Intensity (tCO2e/EVIC) <sup>2</sup>			GHG Emissions (Reported vs Estimated)			Fossil Fuel Exposure <sup>3</sup>			Green Exposure		Green Bonds		
		%	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	Count	%	MV	Count
I37117	Bloomberg Euro Corporate Paris-Aligned Bond Index	80.1	100.0	100.0	441.7	99.7	99.7	75.0	100.0	100.0	2.8	100.0	100.0	1.3	100.0	15.6	100.0	100.0
I37119	Bloomberg US Corporate Paris-Aligned Bond Index	77.2	100.0	100.0	906.0	98.0	98.8	49.0	100.0	100.0	1.8	100.0	100.0	0.4	100.0	2.0	100.0	100.0
I37120	Bloomberg Global Corporate Paris-Aligned Bond Index	79.1	100.0	100.0	644.9	98.5	98.8	58.0	100.0	100.0	2.1	100.0	100.0	0.8	100.0	6.4	100.0	100.0
I37516	Bloomberg Euro Corporate 1-10 Year Paris-Aligned Bond Index	80.6	100.0	100.0	448.2	99.8	99.8	75.8	100.0	100.0	2.7	100.0	100.0	1.4	100.0	15.8	100.0	100.0
I38772	Bloomberg Global Treasury Net Zero Progress Index	0.0	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	2.4	100.0	100.0
I38977	Bloomberg Global Treasury ex-CHF Net Zero Progress Index	0.0	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	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.

<sup>1</sup> 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

<sup>2</sup> 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](#)

<sup>3</sup> 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 <sup>4</sup>				Tobacco		ILO Policy Non-Compliance		
		Sum	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I37117	Bloomberg Euro Corporate Paris-Aligned Bond Index	8	0.3	99.7	99.5	0.0	99.7	99.5	0.2	99.7	99.5	15.8	99.1	98.8
I37119	Bloomberg US Corporate Paris-Aligned Bond Index	4	0.1	95.7	93.8	0.0	95.7	93.8	0.3	95.7	93.8	35.6	95.6	93.6
I37120	Bloomberg Global Corporate Paris-Aligned Bond Index	19	0.2	95.5	92.5	0.0	95.5	92.5	0.3	95.5	92.5	27.3	95.3	92.3
I37516	Bloomberg Euro Corporate 1-10 Year Paris-Aligned Bond Index	8	0.3	99.7	99.5	0.0	99.7	99.5	0.2	99.7	99.5	16.2	99.1	98.7
I38772	Bloomberg Global Treasury Net Zero Progress Index	0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
I38977	Bloomberg Global Treasury ex-CHF Net Zero Progress Index	0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	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.

<sup>4</sup> 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	Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Convictions, Fines	
		%	MV	Count	Score	MV	Count	%	MV	Count	Number	Amount <sup>5</sup>
I37117	Bloomberg Euro Corporate Paris-Aligned Bond Index	13.5	40.5	39.6	40.0	95.2	94.6	0.5	10.6	10.9	12	0.0
I37119	Bloomberg US Corporate Paris-Aligned Bond Index	9.1	7.1	5.9	35.5	93.5	93.6	0.5	3.9	4.6	0	0.0
I37120	Bloomberg Global Corporate Paris-Aligned Bond Index	14.0	20.0	18.6	36.9	93.2	92.3	0.5	7.1	7.5	24	4.0
I37516	Bloomberg Euro Corporate 1-10 Year Paris-Aligned Bond Index	13.9	41.1	40.2	40.1	95.4	94.7	0.5	10.5	10.8	12	0.0
I38772	Bloomberg Global Treasury Net Zero Progress Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0	0.0
I38977	Bloomberg Global Treasury ex-CHF Net Zero Progress Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	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.

<sup>5</sup> 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
I37117	Bloomberg Euro Corporate Paris-Aligned Bond Index	68.7	91.5	90.4	40.0	95.2	94.6
I37119	Bloomberg US Corporate Paris-Aligned Bond Index	84.2	92.8	93.1	35.5	93.5	93.6
I37120	Bloomberg Global Corporate Paris-Aligned Bond Index	77.2	90.7	89.7	36.9	93.2	92.3
I37516	Bloomberg Euro Corporate 1-10 Year Paris-Aligned Bond Index	68.5	91.5	90.3	40.1	95.4	94.7
I38772	Bloomberg Global Treasury Net Zero Progress Index	0.0	0.0	0.0	0.0	0.0	0.0
I38977	Bloomberg Global Treasury ex-CHF Net Zero Progress Index	0.0	0.0	0.0	0.0	0.0	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.

# ESG Fixed Income Benchmark Regulation Disclosure Report

## PAB/CTB Decarbonization Trajectories

Base Index	Bloomberg Euro Aggregate Corporate Intermediate Bond Index (I10317)
PAB Index	Bloomberg Euro Corporate 1-10 Year Paris-Aligned Bond Index (I37516)

Decarbonisation Trajectory	7% YoY
Base Date	2019-12-31

Effective Date	GHG Emissions Parent <sup>1</sup> Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %	Tracking Error (bps)
2019-12-31	36,274.70	2,283.67	36,274.70	2,283.67	1,931.87	-	-
2020-12-31	36,274.70	2,123.81	38,133.88	2,123.81	2,123.43	26.06	9.15
2021-12-31	36,274.70	1,975.14	33,924.18	1,975.14	1,511.00	26.32	2.57
2022-12-31	65,866.93	26,490.26	64,128.31	26,490.26	26,383.80	25.63	13.51
2023-12-31	65,866.93	24,635.94	39, 833.78	19,916.88	17,625.48	25.24	9.52
2024-12-31	94,268.88	32,790.88	95,654.77	32,790.88	31,715.45	21.30	4.52
2025-12-31*		30,495.22		30,495.22			
2026-12-31*		28,360.83		28,360.83			
2027-12-31*		26,375.58		26,375.58			
2028-12-31*		24,529.29		24,529.29			

Note: 1. Index level GHG emissions are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in thousands of metric tonnes of carbon dioxide equivalent (tCO2e) using data provided by Bloomberg. For more information on the emissions models click [here](#). On 12/30/2022 and 11/29/2024 Scope 3 was phased in for additional sectors per the EU BMR regulations, please refer to [methodology](#) for additional details.

Emissions data is applicable to the Projected Universe of the index as at Rebalance Date.  
Refer to the Benchmark Index Rebalancing Rules in the [Bloomberg Fixed Income Index Methodology](#) for a description of the Projected Universe and Returns Universe concepts.



# ESG Fixed Income Benchmark Regulation Disclosure Report

## PAB/CTB Decarbonization Trajectories

Base Index	Bloomberg Euro Aggregate Corporate Bond Index (I02002EU)
PAB Index	Bloomberg Euro Corporate Paris-Aligned Bond Index (I37117EU)

Decarbonisation Trajectory	7% YoY
Base Date	2019-12-31

Effective Date	GHG Emissions Parent <sup>1</sup> Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %	Tracking Error (bps)
2019-12-31	36,489.33	2,282.72	36,489.34	2,282.72	2,282.72	-	-
2020-12-31	36,489.33	2,122.93	41,716.94	2,122.93	1,859.12	26.07	12.75
2021-12-31	36,489.33	1,974.32	37,062.93	1,974.32	1,611.73	26.32	2.52
2022-12-31	68,776.37	27,660.38	67,562.93	27,493.61	26,356.03	26.21	16.56
2023-12-31	68,776.37	25,724.15	41,583.54	20,791.77	19,182.97	25.24	9.92
2024-12-31	92,653.51	32,228.98	94,468.00	32,,228.98	30,553.97	21.54	4.61
2025-12-31*		29,972.96		29,972.96			
2026-12-31*		27,874.85		27,874.85			
2027-12-31*		25,923.61		25,923.61			
2028-12-31*		24,108.96		24,108.96			

Note: 1. Index level GHG emissions are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in thousands of metric tonnes of carbon dioxide equivalent (tCO2e) using data provided by Bloomberg. For more information on the emissions models click [here](#). On 12/30/2022 and 11/29/2024 Scope 3 was phased in for additional sectors per the EU BMR regulations, please refer to [methodology](#) for additional details.

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# ESG Fixed Income Benchmark Regulation Disclosure Report

## PAB/CTB Decarbonization Trajectories

Base Index	Bloomberg US Corporate Bond Index (I02765US)
PAB Index	Bloomberg US Corporate Paris-Aligned Bond Index (I37119US)

Decarbonisation Trajectory	7% YoY
Base Date	2019-12-31

Effective Date	GHG Emissions Parent <sup>1</sup> Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %	Tracking Error (bps)
2019-12-31	32,848.07	2,180.53	32,848.07	2,180.53	2,180.53	-	-
2020-12-31	32.848.07	2,027.89	36,818.21	2,027.89	1,953.95	33.87	193.15
2021-12-31	32,848.07	1,885.94	31,827.86	1,885.94	1,848.17	33.88	15.67
2022-12-31	56,716.77	22,810.27	52,649.46	22,810.27	20,651.95	34.66	31.05
2023-12-31	56,716.77	21,213.55	31,874.91	15,937.46	11,951.12	30.71	27.93
2024-12-31	119,885.01	41,701.30	121,521.96	41,701.30	39,601.55	32.02	18.08
2025-12-31*		38,782.21		38,782.21			
2026-12-31*		36,067.46		36,067.46			
2027-12-31*		33,542.74		33,542.74			
2028-12-31*		31,194.74		31,194.74			

Note: 1. Index level GHG emissions are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in thousands of metric tonnes of carbon dioxide equivalent (tCO2e) using data provided by Bloomberg. For more information on the emissions models click [here](#). On 12/30/2022 and 11/29/2024 Scope 3 was phased in for additional sectors per the EU BMR regulations, please refer to [methodology](#) for additional details.

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# ESG Fixed Income Benchmark Regulation Disclosure Report

## PAB/CTB Decarbonization Trajectories

Base Index	Bloomberg Global Aggregate Corporate Index (I03435US)
PAB Index	Bloomberg Global Corporate Paris-Aligned Bond Index (I37120US)

Decarbonisation Trajectory	7% YoY
Base Date	2019-12-31

Effective Date	GHG Emissions Parent <sup>1</sup> Base Date	GHG Emissions Decarbonisation Trajectory	GHG Emissions Parent	GHG Emissions PAB Target	GHG Emissions PAB Actual	Active Share %	Tracking Error (bps)
2019-12-31	31,079.25	2,256.97	31,079.25	2,256.97	2,256.97	-	-
2020-12-31	31,079.25	2,098.98	34,794.23	2,098.98	2,069.94	36.06	126.58
2021-12-31	31,079.25	1,952.05	29,969.80	1,952.05	1,818.90	37.68	14.93
2022-12-31	56,771.62	22,832.32	54,121.00	22,832.32	20,992.01	37.30	23.55
2023-12-31	56,771.62	21,234.06	32,826.71	16,413.35	14,688.96	33.35	17.00
2024-12-31	101,675.04	35,367.07	104,767.02	35,376.07	34,132.85	29.37	15.00
2025-12-31*		32,891.38		32,891.38			
2026-12-31*		30,588.98		30,588.98			
2027-12-31*		28,447.75		28,447.75			
2028-12-31*		26,456.41		26,456.41			

Note: 1. Index level GHG emissions are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in thousands of metric tonnes of carbon dioxide equivalent (tCO2e) using data provided by Bloomberg. For more information on the emissions models click [here](#). On 12/30/2022 and 11/29/2024 Scope 3 was phased in for additional sectors per the EU BMR regulations, please refer to [methodology](#) for additional details.

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# ESG Fixed Income Benchmark Regulation Disclosure Report

## Climate (non-labelled) - Decarbonization Trajectories

Base Index	Bloomberg Global Treasury Index (I00023US Index)
Climate Index	Bloomberg Global Treasury Net Zero Progress Index (I38772US)

Decarbonisation Trajectory	7.0% YoY
Base Date	2021-12-31

Effective Date	Per Capita Intensity Parent Base Date	Per Capita Intensity Decarbonisation Target	Per Capita Intensity Parent	Per Capita Intensity Actual
2021-12-31	9.95	6.97	9.95	6.97
2022-12-30		6.48	9.35	6.48
2023-12-29		6.03	9.82	6.03
2024-12-18		5.60	9.95	5.60
2025-12-31*		5.21		
2026-12-31*		4.85		
2027-12-31*		4.51		
2028-12-31*		4.19		
2029-12-31*		3.90		
2030-12-31*		3.63		

Note: Emissions data is applicable to the Projected Universe of the index as at Rebalance Date. Refer to the Benchmark Index Rebalancing Rules in the [Bloomberg Fixed Income Index Methodology](#) for a description of the Projected Universe and Returns Universe concepts.

# ESG Fixed Income Benchmark Regulation Disclosure Report

## Climate (non-labelled) - Decarbonization Trajectories

Base Index	Bloomberg Global Treasury ex Switzerland Index (I33175US Index)
Climate Index	Bloomberg Global Treasury ex-CHF Net Zero Progress Index (I38977US)

Decarbonisation Trajectory	7.0% YoY
Base Date	2021-12-31

Effective Date	Per Capita Intensity Parent Base Date	Per Capita Intensity Decarbonisation Target	Per Capita Intensity Parent	Per Capita Intensity Actual
2021-12-31	9.97	6.98	9.97	6.98
2022-12-30		6.49	9.37	6.49
2023-12-29		6.03	9.83	6.03
2024-12-18		5.61	9.97	5.61
2025-12-31*		5.22		
2026-12-31*		4.85		
2027-12-31*		4.51		
2028-12-31*		4.20		
2029-12-31*		3.90		
2030-12-31*		3.63		

Note: Emissions data is applicable to the Projected Universe of the index as at Rebalance Date. Refer to the Benchmark Index Rebalancing Rules in the [Bloomberg Fixed Income Index Methodology](#) for a description of the Projected Universe and Returns Universe concepts.

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