

Bloomberg MSCI ESG Fixed Income Indices

ESG Fixed Income Benchmark Regulation Disclosure Report

August 2025

ESG data disclosure under Regulation EU 2020/1816



Bloomberg MSCI ESG Disclosure Report

bloomberg.com/esgindices

Table of Contents

Overall	3
Environmental	10
Social	18
Governance	31

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating			UNGC Violations		
		Score	MV	Count	%	MV	Count
I29530	Bloomberg MSCI US Corporate Screened Index	6.6	99.0	98.0	0.0	100.0	100.0
I29531	Bloomberg MSCI US Credit Screened Index	6.7	96.8	94.4	0.0	100.0	100.0
I29532	Bloomberg MSCI US Aggregate Screened Index	6.5	71.5	62.5	0.0	72.4	66.9
I29533	Bloomberg MSCI US Aggregate Screened Sector Neutral Index	6.5	72.7	62.5	0.0	73.6	66.9
I29534	Bloomberg MSCI US Corporate Graded Index	6.9	100.0	100.0	0.0	100.0	100.0
I29536	Bloomberg MSCI US Government/Credit Graded Index	6.6	100.0	100.0	0.0	100.0	100.0
I29537	Bloomberg MSCI US Aggregate Graded Index	6.6	72.4	67.4	0.0	72.4	67.3
I29538	Bloomberg MSCI US Aggregate Graded Sector Neutral Class 1 Index	6.6	73.6	67.4	0.0	73.6	67.3
I29539	Bloomberg MSCI US Corporate Grade-Weighted Sector Neutral Index	7.0	98.8	95.6	0.1	100.0	100.0
I29540	Bloomberg MSCI US Credit Grade-Weighted Sector Neutral Index	7.0	97.6	92.9	0.1	100.0	100.0
I29541	Bloomberg MSCI US Government/Credit Grade-Weighted Sector Neutral Index	6.6	99.0	92.2	0.0	100.0	100.0
I29542	Bloomberg MSCI US Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.6	72.9	66.0	0.0	73.6	71.6
I29543	Bloomberg MSCI Euro Corporate Screened Index	7.2	97.8	97.2	0.0	100.0	100.0
I29545	Bloomberg MSCI Sterling Corporate Screened Index	7.2	98.0	96.8	0.0	100.0	100.0
I29547	Bloomberg MSCI Euro Corporate Graded Index	7.6	100.0	100.0	0.0	100.0	100.0
I29548	Bloomberg MSCI Euro Covered Graded Index	7.9	100.0	100.0	0.0	100.0	100.0
I29549	Bloomberg MSCI Euro Aggregate Graded Index	7.1	100.0	100.0	0.0	100.0	100.0
I29550	Bloomberg MSCI Euro Aggregate Graded Sector Neutral Class 1 Index	7.1	100.0	100.0	0.0	100.0	100.0
I29551	Bloomberg MSCI Sterling Corporate Graded Index	7.4	100.0	100.0	0.0	100.0	100.0
I29552	Bloomberg MSCI Sterling Aggregate Graded Index	7.0	99.3	96.2	0.0	99.3	96.2
I29553	Bloomberg MSCI Sterling Aggregate Graded Index Sector Neutral Class 1	7.1	99.3	96.2	0.0	99.3	96.2
I29554	Bloomberg MSCI Euro Corporate Grade-Weighted Sector Neutral Index	7.6	98.1	94.9	0.0	100.0	100.0
I29555	Bloomberg MSCI Euro Aggregate Grade-Weighted Sector Neutral Class 1 Index	7.1	98.9	93.0	0.0	100.0	100.0
I29556	Bloomberg MSCI Sterling Corporate Grade-Weighted Sector Neutral Index	7.5	96.8	90.7	0.0	100.0	100.0
I29557	Bloomberg MSCI Sterling Aggregate Grade-Weighted Sector Neutral Class 1 Index	7.1	98.4	87.5	0.0	99.4	96.8
I29558	Bloomberg MSCI US Intermediate Corporate Screened Index	6.7	99.2	98.7	0.0	100.0	100.0
I29559	Bloomberg MSCI US Long Corporate Screened Index	6.4	98.4	96.6	0.0	100.0	100.0
I29560	Bloomberg MSCI US Intermediate Credit Screened Index	6.8	98.2	97.5	0.0	100.0	100.0
I29561	Bloomberg MSCI US Long Credit Screened Index	6.3	93.4	88.3	0.0	100.0	100.0
I29562	Bloomberg MSCI US Government/Credit Screened Index	6.5	98.7	93.4	0.0	100.0	100.0
I29563	Bloomberg MSCI US Long Government/Credit Screened Index	6.4	97.2	88.6	0.0	100.0	100.0
I29569	Bloomberg MSCI US Corporate Catholic Values Index	6.6	98.9	97.9	0.2	100.0	100.0
I29611	Bloomberg MSCI US Intermediate Corporate Graded Index	7.0	100.0	100.0	0.0	100.0	100.0
I29612	Bloomberg MSCI US Long Corporate Graded Index	6.7	100.0	100.0	0.0	100.0	100.0
I29613	Bloomberg MSCI US Credit Graded Index	7.0	100.0	100.0	0.0	100.0	100.0
I29614	Bloomberg MSCI US Intermediate Aggregate Graded Index	6.6	95.2	64.6	0.0	95.2	64.5
I29615	Bloomberg MSCI US Long Aggregate Graded Index	6.5	40.4	73.5	0.0	40.4	73.5
I29616	Bloomberg MSCI US Corporate BB+ Graded Index	6.6	100.0	100.0	0.0	100.0	100.0
I29617	Bloomberg MSCI US Aggregate BB+ Graded Index	6.5	74.6	89.4	0.0	74.6	89.4
I29689	Bloomberg MSCI US Corporate Graded Sector Neutral Index	6.9	100.0	100.0	0.0	100.0	100.0
I29690	Bloomberg MSCI US Credit Graded Sector Neutral Index	7.0	100.0	100.0	0.0	100.0	100.0
I29691	Bloomberg MSCI US Government/Credit Graded Sector Neutral Index	6.6	100.0	100.0	0.0	100.0	100.0
I29692	Bloomberg MSCI US Aggregate Graded Sector Neutral Class 2 Index	6.6	73.6	67.4	0.0	73.6	67.3
I29693	Bloomberg MSCI US Corporate Grade-Weighted Index	7.0	98.8	95.6	0.1	100.0	100.0
I29694	Bloomberg MSCI US Intermediate Corporate Grade-Weighted Index	7.1	99.1	97.1	0.0	100.0	100.0
I29695	Bloomberg MSCI US Long Corporate Grade-Weighted Index	6.8	98.2	92.9	0.2	100.0	100.0
I29696	Bloomberg MSCI US Credit Grade-Weighted Index	7.0	97.9	92.9	0.1	100.0	100.0
I29697	Bloomberg MSCI US Government/Credit Grade-Weighted Index	6.6	99.2	92.2	0.0	100.0	100.0
I29698	Bloomberg MSCI US Aggregate Grade-Weighted Index	6.6	79.5	66.0	0.0	80.2	71.6
I29699	Bloomberg MSCI US Intermediate Aggregate Grade-Weighted Index	6.6	96.3	65.0	0.0	96.8	68.5
I29700	Bloomberg MSCI US Long Aggregate Grade-Weighted Index	6.5	50.2	68.2	0.1	51.1	77.9
I29701	Bloomberg MSCI US Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.6	72.9	66.0	0.0	73.6	71.6
I29702	Bloomberg MSCI Euro Aggregate Screened Sector Neutral Class 1 Index	7.0	98.3	94.9	0.0	100.0	100.0
I29703	Bloomberg MSCI Sterling Aggregate Screened Sector Neutral Class 1 Index	7.0	98.2	91.3	0.0	99.3	96.4
I29704	Bloomberg MSCI Euro Corporate Graded Sector Neutral Index	7.6	100.0	100.0	0.0	100.0	100.0
I29705	Bloomberg MSCI Euro Aggregate Graded Sector Neutral Class 2 Index	7.1	100.0	100.0	0.0	100.0	100.0
I29706	Bloomberg MSCI Sterling Corporate Graded Sector Neutral Index	7.4	100.0	100.0	0.0	100.0	100.0
I29707	Bloomberg MSCI Sterling Aggregate Graded Sector Neutral Class 2 Index	7.1	99.3	96.2	0.0	99.3	96.2
I29708	Bloomberg MSCI Euro Corporate Grade-Weighted Index	7.6	98.1	94.9	0.0	100.0	100.0
I29709	Bloomberg MSCI Euro Intermediate Corporate Grade-Weighted Index	7.6	98.0	94.7	0.0	100.0	100.0
I29710	Bloomberg MSCI Euro Long Corporate Grade-Weighted Index	7.4	99.0	97.8	0.0	100.0	100.0
I29711	Bloomberg MSCI Euro Covered Grade-Weighted Index	7.9	97.6	91.6	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating			UNGC Violations		
		Score	MV	Count	%	MV	Count
I29712	Bloomberg MSCI Euro Aggregate Grade-Weighted Index	7.1	98.8	93.0	0.0	100.0	100.0
I29713	Bloomberg MSCI Euro Intermediate Aggregate Grade-Weighted Index	7.2	98.7	93.0	0.0	100.0	100.0
I29714	Bloomberg MSCI Euro Long Aggregate Grade-Weighted Index	6.9	99.1	93.5	0.0	100.0	99.9
I29715	Bloomberg MSCI Euro Aggregate Grade-Weighted Sector Neutral Class 2 Index	7.1	98.9	93.0	0.0	100.0	100.0
I29716	Bloomberg MSCI Sterling Corporate Grade-Weighted Index	7.5	96.7	90.7	0.0	100.0	100.0
I29717	Bloomberg MSCI Sterling Intermediate Corporate Grade-Weighted Index	7.7	97.6	94.0	0.0	100.0	100.0
I29718	Bloomberg MSCI Sterling Long Corporate Grade-Weighted Index	7.2	94.1	84.4	0.0	100.0	100.0
I29719	Bloomberg MSCI Sterling Aggregate Grade-Weighted Index	7.1	98.6	87.5	0.0	99.5	96.8
I29720	Bloomberg MSCI Sterling Aggregate Grade-Weighted Sector Neutral Class 2 Index	7.1	98.4	87.5	0.0	99.3	96.8
I29721	Bloomberg MSCI Euro Intermediate Corporate Screened Index	7.3	97.8	97.1	0.0	100.0	100.0
I29722	Bloomberg MSCI Euro Long Corporate Screened Index	6.8	98.1	97.7	0.0	100.0	100.0
I29726	Bloomberg MSCI Euro Corporate Catholic Values Index	7.3	96.6	95.4	0.0	100.0	100.0
I29727	Bloomberg MSCI Sterling Intermediate Corporate Screened Index	7.4	98.3	97.5	0.0	100.0	100.0
I29728	Bloomberg MSCI Sterling Long Corporate Screened Index	6.8	97.2	95.3	0.0	100.0	100.0
I29729	Bloomberg MSCI Sterling Corporate Screened Ex CCC Index	7.2	100.0	100.0	0.0	100.0	100.0
I29732	Bloomberg MSCI Sterling Corporate Catholic Values Index	7.2	94.6	92.0	0.0	100.0	100.0
I29733	Bloomberg MSCI Euro Intermediate Corporate Graded Index	7.6	100.0	100.0	0.0	100.0	100.0
I29734	Bloomberg MSCI Euro Long Corporate Graded Index	7.3	100.0	100.0	0.0	100.0	100.0
I29735	Bloomberg MSCI Euro Intermediate Aggregate Graded Index	7.1	100.0	100.0	0.0	100.0	100.0
I29736	Bloomberg MSCI Euro Long Aggregate Graded Index	6.8	100.0	99.9	0.0	100.0	99.9
I29737	Bloomberg MSCI Euro Corporate BB+ Graded Index	7.4	100.0	100.0	0.0	100.0	100.0
I29738	Bloomberg MSCI Euro Aggregate Graded BB+ Index	7.0	100.0	100.0	0.0	100.0	100.0
I29739	Bloomberg MSCI Sterling Intermediate Corporate Graded Index	7.6	100.0	100.0	0.0	100.0	100.0
I29740	Bloomberg MSCI Sterling Long Corporate Graded Index	7.1	100.0	100.0	0.0	100.0	100.0
I29741	Bloomberg MSCI Sterling Intermediate Aggregate Graded Index	7.1	99.4	96.6	0.0	99.4	96.6
I29742	Bloomberg MSCI Sterling Long Aggregate Graded Index	6.9	99.1	95.4	0.0	99.1	95.4
I29743	Bloomberg MSCI Sterling Corporate BB+ Graded Index	7.3	100.0	100.0	0.0	100.0	100.0
I29744	Bloomberg MSCI Sterling Aggregate Graded BB+ Index	7.0	100.0	100.0	0.0	100.0	100.0
I29746	Bloomberg MSCI Global Corporate Screened Index	6.8	98.3	97.6	0.0	100.0	100.0
I29747	Bloomberg MSCI Global Intermediate Corporate Screened Index	6.9	98.5	97.9	0.0	100.0	100.0
I29748	Bloomberg MSCI Global Long Corporate Screened Index	6.5	97.8	96.3	0.0	100.0	100.0
I29749	Bloomberg MSCI Global Corporate Screened Ex CCC Index	6.9	100.0	100.0	0.0	100.0	100.0
I29752	Bloomberg MSCI Global Corporate Catholic Values Index	6.8	96.2	94.5	0.1	100.0	100.0
I29753	Bloomberg MSCI Global Corporate Graded Index	7.2	100.0	100.0	0.0	100.0	100.0
I29754	Bloomberg MSCI Global Intermediate Corporate Graded Index	7.3	100.0	100.0	0.0	100.0	100.0
I29755	Bloomberg MSCI Global Long Corporate Graded Index	6.8	100.0	100.0	0.0	100.0	100.0
I29756	Bloomberg MSCI Global Aggregate Graded Index	6.8	87.3	84.7	0.0	87.3	84.7
I29757	Bloomberg MSCI Global Intermediate Aggregate Graded Index	6.9	98.1	85.0	0.0	98.1	85.0
I29758	Bloomberg MSCI Global Long Aggregate Graded Index	6.7	64.8	83.7	0.0	64.8	83.7
I29762	Bloomberg MSCI Global Corporate Grade-Weighted Index	7.2	97.4	92.5	0.0	100.0	100.0
I29763	Bloomberg MSCI Global Intermediate Corporate Grade-Weighted Index	7.3	97.7	93.6	0.0	100.0	100.0
I29764	Bloomberg MSCI Global Long Corporate Grade-Weighted Index	6.9	96.5	89.6	0.2	100.0	100.0
I29765	Bloomberg MSCI Global Corporate Grade-Weighted Sector Neutral Index	7.2	97.5	92.5	0.1	100.0	100.0
I29766	Bloomberg MSCI Global Aggregate Grade-Weighted Index	6.7	90.2	79.0	0.0	91.7	87.3
I29769	Bloomberg MSCI Global Corporate Grade-Weighted Ex CCC Ex Red Index	7.2	100.0	100.0	0.0	100.0	100.0
I29770	Bloomberg MSCI Global Corporate Grade-Weighted Ex CCC Ex Red Sector Neutral Index	7.2	100.0	100.0	0.0	100.0	100.0
I29771	Bloomberg MSCI Global Aggregate Grade-Weighted Ex CCC Ex Red Index	6.7	90.6	82.5	0.0	91.6	86.6
I29779	Bloomberg MSCI Global Corporate Grade-Weighted Sector Neutral Class 2 Index	7.1	97.3	92.5	0.1	100.0	100.0
I29781	Bloomberg MSCI Global Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.6	88.3	79.0	0.0	90.0	87.3
I29782	Bloomberg MSCI Global Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.6	87.5	79.0	0.0	89.2	87.3
I29783	Bloomberg MSCI Global Corporate BB+ Graded Index	6.9	100.0	100.0	0.0	100.0	100.0
I29784	Bloomberg MSCI Global Aggregate BB+ Graded Index	6.6	89.2	95.8	0.0	89.2	95.8
I30613	Bloomberg MSCI Global Corporate Graded Sector Neutral Index	7.1	100.0	100.0	0.0	100.0	100.0
I31562	Bloomberg MSCI US Green Bond Index: Govt-Related	6.9	89.2	83.1	0.0	100.0	100.0
I31563	Bloomberg MSCI US Green Bond Index: Corporate	6.7	98.4	98.2	0.0	100.0	100.0
I31569	Bloomberg MSCI Global Green Bond Index: 1-5	7.3	97.1	95.5	0.0	99.9	99.9
I31570	Bloomberg MSCI Global Green Bond Index: Supranational	8.5	97.6	93.7	0.0	100.0	100.0
I31572	Bloomberg MSCI Global Green Bond Index	7.2	96.7	93.7	0.0	100.0	99.9
I31573	Bloomberg MSCI US Green Bond Index	6.7	94.1	92.7	0.0	99.8	99.7
I31574	Bloomberg MSCI Euro Green Bond Index	7.4	97.0	94.0	0.0	100.0	100.0
I31575	Bloomberg MSCI Global Green Bond Index: CAD	7.0	98.3	93.9	0.0	100.0	100.0
I31576	Bloomberg MSCI Global Green Bond Index: GBP	7.2	96.3	87.3	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating			UNGC Violations		
		Score	MV	Count	%	MV	Count
I31577	Bloomberg MSCI Global Green Bond Index: SEK	7.9	100.0	100.0	0.0	100.0	100.0
I31578	Bloomberg MSCI Global Green Bond Index: CHF	6.6	95.0	90.9	0.0	100.0	100.0
I31579	Bloomberg MSCI Global Green Bond Index: AUD	7.6	98.2	95.2	0.0	100.0	100.0
I31580	Bloomberg MSCI Global Green Bond Index: JPY	6.6	100.0	100.0	0.0	100.0	100.0
I31581	Bloomberg MSCI Global Green Bond Index: Other Currencies	6.3	100.0	100.0	0.0	100.0	100.0
I31588	Bloomberg MSCI Global Green Bond Index: Gov-Related	7.4	93.9	89.1	0.0	100.0	100.0
I31589	Bloomberg MSCI Global Green Bond Index: Agency	6.9	95.5	92.4	0.0	100.0	100.0
I31590	Bloomberg MSCI Global Green Bond Index: Local Authority	7.2	82.7	79.2	0.0	100.0	100.0
I31591	Bloomberg MSCI Global Green Bond Index: Corporate	7.3	97.2	96.2	0.0	100.0	100.0
I31592	Bloomberg MSCI Global Green Bond Index: Utility	7.6	100.0	100.0	0.0	100.0	100.0
I31593	Bloomberg MSCI Global Green Bond Index: Financial	7.7	95.3	93.6	0.0	100.0	100.0
I31594	Bloomberg MSCI Global Green Bond Index: Industrial	5.1	99.6	99.1	0.0	100.0	100.0
I31596	Bloomberg MSCI Global Green Bond Index: Aaa	7.9	99.7	98.3	0.0	100.0	100.0
I31597	Bloomberg MSCI Global Green Bond Index: Aa	6.8	93.0	83.5	0.0	99.9	99.6
I31598	Bloomberg MSCI Global Green Bond Index: A	7.0	94.0	91.7	0.0	100.0	100.0
I31599	Bloomberg MSCI Global Green Bond Index: Baa	6.9	97.7	96.5	0.0	100.0	100.0
I31600	Bloomberg MSCI Global Green Bond Index: 0-1	7.2	96.1	95.6	0.0	100.0	100.0
I31601	Bloomberg MSCI Global Green Bond Index: 5-10	7.4	97.0	93.7	0.0	100.0	100.0
I31602	Bloomberg MSCI Global Green Bond Index: 1-10	7.3	97.1	94.8	0.0	100.0	99.9
I31603	Bloomberg MSCI Global Green Bond Index: 10+	6.9	95.8	85.8	0.0	100.0	100.0
I31606	Bloomberg MSCI Global Green Bond Index: 10% Issuer Capped	7.2	96.7	93.7	0.0	100.0	99.9
I31616	Bloomberg MSCI Euro Green Bond Index: Govt-Related	7.5	94.1	88.7	0.0	100.0	100.0
I31617	Bloomberg MSCI Euro Green Bond Index: Corporate	7.4	97.4	96.5	0.0	100.0	100.0
I31667	Bloomberg MSCI Global Green Bond Index> 1 Year	7.2	96.8	93.5	0.0	100.0	99.9
I31668	Bloomberg MSCI USD Green Bond Index> 1 Year	6.7	94.1	92.2	0.0	99.8	99.7
I31669	Bloomberg MSCI EUR Green Bond Index> 1 Year	7.4	97.0	93.9	0.0	100.0	100.0
I31847	Bloomberg MSCI Global Green Bond Index ex USD	7.3	97.1	94.0	0.0	100.0	100.0
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Index	6.9	100.0	100.0	0.0	100.0	100.0
I32279	Bloomberg MSCI Global Aggregate Catholic Values Index	6.4	86.6	79.2	0.0	89.0	86.5
I32499	Bloomberg MSCI Euro Corp 0-3 ESG SRI Index	7.6	100.0	100.0	0.0	100.0	100.0
I32516	Bloomberg MSCI Euro Corporate ESG SRI Index	7.6	100.0	100.0	0.0	100.0	100.0
I32528	Bloomberg MSCI Euro Area Liquid Corporates Sustainable Index	7.7	100.0	100.0	0.0	100.0	100.0
I33162	Bloomberg MSCI US Corporate 0-3 ESG SRI Index	7.0	100.0	100.0	0.0	100.0	100.0
I33170	Bloomberg MSCI US Corporate ESG Focus Index	7.6	100.0	100.0	0.0	100.0	100.0
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Index	7.9	100.0	100.0	0.0	100.0	100.0
I33196	Bloomberg MSCI Global Aggregate Screened Index	6.4	86.8	79.8	0.0	88.8	85.4
I33432	Bloomberg MSCI US Aggregate ESG Select Index	6.7	73.6	63.0	0.0	73.6	62.9
I33454	Bloomberg MSCI EUR FRN Corporate 3% Issuer Cap Sustainable SRI	7.8	100.0	100.0	0.0	100.0	100.0
I33497	Bloomberg MSCI Global Aggregate Graded Sector Neutral Class 2 Index	6.8	89.2	84.7	0.0	89.2	84.7
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond	6.5	73.6	64.6	0.0	73.6	64.6
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	7.1	100.0	100.0	0.0	100.0	100.0
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	6.5	100.0	100.0	0.0	100.0	100.0
I33869	Bloomberg MSCI European Green Bond Issuer Capped EUR Index	7.4	98.2	96.1	0.0	100.0	100.0
I33875	Bloomberg MSCI US Corporate Grade-Weighted Global Norms Index	7.0	99.5	98.3	0.0	100.0	100.0
I33876	Bloomberg MSCI Euro Corporate Grade-Weighted Global Norms Index	7.6	98.8	97.0	0.0	100.0	100.0
I33877	Bloomberg MSCI Global Treasury Grade-Weighted Index	6.5	100.0	100.0	0.0	100.0	100.0
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	6.7	88.4	80.9	0.0	88.7	82.2
I33999	Bloomberg MSCI Global Aggregate ex-CHF Sustainability Index	6.8	87.2	84.4	0.0	87.2	84.4
I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	7.2	100.0	100.0	0.0	100.0	100.0
I34100	Bloomberg MSCI US Aggregate ESG Focus	7.0	73.6	49.4	0.0	73.6	49.4
I34175	Bloomberg MSCI Canadian Aggregate Grade-Weighted Index	7.0	97.7	82.2	0.0	100.0	100.0
I34211	Bloomberg MSCI Canadian Aggregate Grade-Weighted Sector Neutral Class 1 Index	7.0	97.6	82.2	0.0	100.0	100.0
I34212	Bloomberg MSCI Canadian Aggregate Grade-Weighted Sector Neutral Class 2 Index	7.0	97.6	82.2	0.0	100.0	100.0
I34215	Bloomberg MSCI Canadian Corporate Grade-Weighted Index	7.6	93.4	83.2	0.0	100.0	100.0
I34216	Bloomberg MSCI Canadian Corporate Grade-Weighted Sector Neutral Index	7.6	93.3	83.2	0.0	100.0	100.0
I34217	Bloomberg MSCI Canadian Aggregate Graded Index	7.0	100.0	100.0	0.0	100.0	100.0
I34218	Bloomberg MSCI Canadian Aggregate Graded Sector Neutral Class 1 Index	7.0	100.0	100.0	0.0	100.0	100.0
I34219	Bloomberg MSCI Canadian Aggregate Graded Sector Neutral Class 2 Index	7.0	100.0	100.0	0.0	100.0	100.0
I34220	Bloomberg MSCI Canadian Corporate Graded Index	7.5	100.0	100.0	0.0	100.0	100.0
I34221	Bloomberg MSCI Canadian Corporate Graded Sector Neutral Index	7.5	100.0	100.0	0.0	100.0	100.0
I34223	Bloomberg MSCI Canadian Corporate Screened Index	7.2	99.1	98.3	0.0	100.0	100.0
I34224	Bloomberg MSCI Canadian Aggregate Screened Index	6.9	97.8	90.7	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating			UNGC Violations		
		Score	MV	Count	%	MV	Count
I34236	Bloomberg MSCI Canadian Agg Grade-Weighted ex- Controversial Weapons ex-Red Flags Index	7.0	98.9	91.2	0.0	100.0	100.0
I34237	Bloomberg MSCI Canadian Corporate Grade-Weighted ex- Controversial Weapons ex-Red Flags Index	7.6	99.5	98.3	0.0	100.0	100.0
I34313	Bloomberg MSCI Euro Corporate Grade-Weighted Global Norms Sector Neutral Index	7.6	98.8	97.0	0.0	100.0	100.0
I34314	Bloomberg MSCI US Corporate Grade-Weighted Global Norms Sector Neutral Index	7.0	99.5	98.3	0.0	100.0	100.0
I34325	Bloomberg MSCI US Corporate ESG SRI Index	6.9	100.0	100.0	0.0	100.0	100.0
I34406	Bloomberg MSCI Australia 100mn ESG Weighted SRI Select Index	7.1	99.5	95.9	0.0	100.0	100.0
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	7.2	100.0	100.0	0.0	100.0	100.0
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	7.3	100.0	100.0	0.0	100.0	100.0
I34717	Bloomberg MSCI ESG Euro Corp BBB+ 0-3 Year Select Index	7.6	100.0	100.0	0.0	100.0	100.0
I34979	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7.4	100.0	100.0	0.0	100.0	100.0
I34981	Bloomberg MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index	7.8	100.0	100.0	0.0	100.0	100.0
I34988	Bloomberg MSCI USD 33.33% EUR 33.33% GBP 33.33% Int. Corp ESG Wgt. Index	7.4	98.4	96.0	0.0	100.0	100.0
I34998	Bloomberg MSCI ESG EUR Corporate Liquid ex Financial Select Index	7.2	100.0	100.0	0.0	100.0	100.0
I35003	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	6.9	100.0	100.0	0.0	100.0	100.0
I35046	Bloomberg MSCI Euro Corporate High Yield ESG SRI Bond Index	6.8	100.0	100.0	0.0	100.0	100.0
I35047	Bloomberg MSCI US Corporate High Yield ESG SRI Bond Index	6.1	100.0	100.0	0.0	100.0	100.0
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	6.6	87.3	79.8	0.0	87.3	79.7
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	6.2	100.0	100.0	0.0	100.0	100.0
I35234	Bloomberg MSCI Global Green Bond Ex-JPY Index	7.2	96.7	93.7	0.0	100.0	99.9
I35259	Bloomberg MSCI ESG Euro Corporate High Yield Select	7.1	100.0	100.0	0.0	100.0	100.0
I35279	Bloomberg MSCI ESG US Corporate High Yield Select	6.6	100.0	100.0	0.0	100.0	100.0
I35303	Bloomberg MSCI US High Yield Screened Index	5.6	98.3	98.1	0.0	100.0	100.0
I35304	Bloomberg MSCI US High Yield Graded Index	6.0	100.0	100.0	0.0	100.0	100.0
I35305	Bloomberg MSCI US High Yield Grade-Weighted Index	6.3	84.5	77.0	0.1	100.0	100.0
I35306	Bloomberg MSCI Pan-Euro High Yield Screened Index	6.2	87.8	88.4	0.0	100.0	100.0
I35307	Bloomberg MSCI Pan-Euro High Yield Graded Index	6.8	100.0	100.0	0.0	100.0	100.0
I35308	Bloomberg MSCI Pan-Euro High Yield Grade-Weighted Index	7.1	77.7	64.8	0.0	100.0	100.0
I35309	Bloomberg MSCI Global High Yield Screened Index	5.5	95.4	94.7	0.0	100.0	100.0
I35310	Bloomberg MSCI Global High Yield Graded Index	5.9	100.0	100.0	0.0	100.0	100.0
I35311	Bloomberg MSCI Global High Yield Grade-Weighted Index	6.0	85.2	76.3	1.1	100.0	100.0
I35333	Bloomberg MSCI ESG Global Corporate High Yield Select	6.7	100.0	100.0	0.0	100.0	100.0
I35347	Bloomberg MSCI US Corporate Sustainability SRI Index	7.0	100.0	100.0	0.0	100.0	100.0
I35348	Bloomberg MSCI Canada Corporate Sustainability SRI Index	7.6	100.0	100.0	0.0	100.0	100.0
I35362	Bloomberg MSCI Sterling Liquid Corporate Screened and Tilted Index	7.8	100.0	100.0	0.0	100.0	100.0
I35364	Bloomberg MSCI Euro Aggregate 1-3y Sustainable SRI Index	7.1	100.0	99.9	0.0	100.0	99.9
I35394	Bloomberg MSCI ESG Euro Aggregate Sector Neutral Select	7.1	100.0	100.0	0.0	100.0	100.0
I35395	Bloomberg MSCI Global Liquid Corporates Sustainable	7.1	100.0	100.0	0.0	100.0	100.0
I35425	Bloomberg MSCI Euro Credit Corp 500MM 1-10Y ex Fin ex Sub A3 + Cust Country Sustainability	7.2	100.0	100.0	0.0	100.0	100.0
I35426	Bloomberg MSCI US Credit Corp 500MM 1-10Y ex Fin ex Sub A3+ Cust Country Sustainability	6.8	100.0	100.0	0.0	100.0	100.0
I35469	Bloomberg MSCI US Corporate Sustainability SRI Sector/Credit/Maturity Neutral Index	6.9	100.0	100.0	0.0	100.0	100.0
I35570	Bloomberg MSCI ESG Euro Corporate Select	7.6	100.0	100.0	0.0	100.0	100.0
I35571	Bloomberg MSCI ESG US Corporate Select	6.9	100.0	100.0	0.0	100.0	100.0
I35573	Bloomberg MSCI US Universal Choice ESG Screened Index	6.8	77.0	53.7	0.0	77.0	53.7
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	7.4	96.4	92.9	0.0	100.0	100.0
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	6.4	100.0	100.0	0.0	100.0	100.0
I35653	Bloomberg MSCI US Corporate SRI Select Index	6.6	99.6	99.3	0.0	100.0	100.0
I35774	Bloomberg MSCI EM Asia Credit Screened Index	5.5	84.0	75.4	0.0	100.0	100.0
I35775	Bloomberg MSCI EM Asia Credit Graded Index	5.9	100.0	100.0	0.0	100.0	100.0
I35776	Bloomberg MSCI EM Asia IG Credit Screened Index	5.6	85.9	80.0	0.0	100.0	100.0
I35777	Bloomberg MSCI EM Asia IG Credit Graded Index	5.9	100.0	100.0	0.0	100.0	100.0
I35778	Bloomberg MSCI EM Asia High Yield Credit Screened Index	4.8	71.0	53.4	0.0	100.0	100.0
I35779	Bloomberg MSCI EM Asia High Yield Credit Graded Index	6.0	100.0	100.0	0.0	100.0	100.0
I35780	Bloomberg MSCI EM Asia Corporate Screened Index	6.3	96.3	95.9	0.0	100.0	100.0
I35781	Bloomberg MSCI EM Asia Corporate Graded Index	6.5	100.0	100.0	0.0	100.0	100.0
I35782	Bloomberg MSCI EM Asia IG Corporate Screened Index	6.4	98.6	98.6	0.0	100.0	100.0
I35783	Bloomberg MSCI EM Asia IG Corporate Graded Index	6.7	100.0	100.0	0.0	100.0	100.0
I35784	Bloomberg MSCI EM Asia High Yield Corporate Screened Index	5.2	83.6	84.5	0.0	100.0	100.0
I35785	Bloomberg MSCI EM Asia High Yield Corporate Graded Index	5.8	100.0	100.0	0.0	100.0	100.0
I35786	Bloomberg MSCI EM Asia Credit Grade-Weighted Index	5.9	89.7	76.0	0.0	100.0	100.0
I35787	Bloomberg MSCI EM Asia IG Credit Grade-Weighted Index	5.9	91.5	81.5	0.0	100.0	100.0
I35788	Bloomberg MSCI EM Asia High Yield Credit Grade-Weighted Index	5.6	77.6	53.5	0.0	100.0	100.0
I35789	Bloomberg MSCI EM Asia Corporate Grade-Weighted Index	6.6	94.7	86.4	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating			UNGC Violations		
		Score	MV	Count	%	MV	Count
I35790	Bloomberg MSCI EM Asia IG Corporate Grade-Weighted Index	6.8	97.2	93.0	0.0	100.0	100.0
I35791	Bloomberg MSCI EM Asia High Yield Corporate Grade-Weighted Index	5.6	83.3	69.5	0.0	100.0	100.0
I35881	Bloomberg MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel	6.8	100.0	100.0	0.0	100.0	100.0
I35895	Bloomberg MSCI USD High Yield Liquid Corporate ESG Weighted SRI Bond	6.6	100.0	100.0	0.0	100.0	100.0
I35935	Bloomberg MSCI Global Corporate Float-Adjusted Bond Screened Index	6.9	98.7	97.8	0.0	100.0	100.0
I35936	Bloomberg MSCI Global Corporate Float-Adjusted Liquid Bond Screened Index	6.9	99.1	98.6	0.0	100.0	100.0
I35945	Bloomberg MSCI US Corporate BBB Senior SRI Sustainable BB+ 15+ ex China 15% Sector Capped	6.5	100.0	100.0	0.0	100.0	100.0
I35946	Bloomberg MSCI EM USD Aggregate IG SRI Sustainable BB+ 15+ ex China 15% Country Capped	5.6	100.0	100.0	0.0	100.0	100.0
I36000	Bloomberg MSCI Global Aggregate Sustainable and SRI Currency Neutral	6.8	88.1	91.7	0.0	88.1	91.7
I36041	Bloomberg MSCI US High Yield Liquid Corporate Sustainability SRI Index	6.5	100.0	100.0	0.0	100.0	100.0
I36068	Bloomberg MSCI ESG Global Corporate 1-5 Year Select	7.3	100.0	100.0	0.0	100.0	100.0
I36073	Bloomberg MSCI Euro Corporate SRI Carbon ESG-Weighted	7.6	100.0	100.0	0.0	100.0	100.0
I36074	Bloomberg MSCI US Corporate SRI Carbon ESG-Weighted	6.9	100.0	100.0	0.0	100.0	100.0
I36100	Bloomberg MSCI USD Corporate and Agency Green Bond	6.5	100.0	100.0	0.0	100.0	100.0
I36101	Bloomberg MSCI EUR Corporate and Agency Green Bond	7.3	100.0	100.0	0.0	100.0	100.0
I36193	Bloomberg MSCI EM Pan-Euro Aggregate Grade-Weighted Index	6.0	95.8	91.3	0.6	100.0	100.0
I36194	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Grade-Weighted Index	5.8	97.8	95.2	0.7	100.0	100.0
I36195	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Grade-Weighted Index	6.6	88.2	79.0	0.0	100.0	100.0
I36196	Bloomberg MSCI EM Pan-Euro Aggregate IG Grade-Weighted Index	6.2	96.9	92.7	0.0	100.0	100.0
I36197	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Grade-Weighted Index	4.8	90.4	86.1	3.4	100.0	100.0
I36201	Bloomberg MSCI EM USD Aggregate Screened Index	5.3	91.9	89.5	0.0	100.0	100.0
I36202	Bloomberg MSCI EM USD Aggregate Government-Related Screened Index	5.3	91.7	88.1	0.0	100.0	100.0
I36203	Bloomberg MSCI EM USD Aggregate Corporate Screened Index	5.5	93.1	92.7	0.0	100.0	100.0
I36204	Bloomberg MSCI EM USD Aggregate IG Screened Index	5.5	90.3	88.4	0.0	100.0	100.0
I36205	Bloomberg MSCI EM USD Aggregate High Yield Screened Index	5.1	94.8	91.6	0.0	100.0	100.0
I36206	Bloomberg MSCI EM USD Aggregate Graded Index	5.5	100.0	100.0	0.0	100.0	100.0
I36207	Bloomberg MSCI EM USD Aggregate Government-Related Graded Index	5.4	100.0	100.0	0.0	100.0	100.0
I36208	Bloomberg MSCI EM USD Aggregate Corporate Graded Index	6.0	100.0	100.0	0.0	100.0	100.0
I36209	Bloomberg MSCI EM USD Aggregate IG Graded Index	5.6	100.0	100.0	0.0	100.0	100.0
I36210	Bloomberg MSCI EM USD Aggregate High Yield Graded Index	5.4	100.0	100.0	0.0	100.0	100.0
I36211	Bloomberg MSCI EM US Aggregate Grade-Weighted Index	5.5	91.6	85.2	1.5	100.0	100.0
I36212	Bloomberg MSCI EM US Aggregate Government-Related Grade-Weighted Index	5.3	93.2	87.9	1.8	100.0	100.0
I36213	Bloomberg MSCI EM US Aggregate Corporate Grade-Weighted Index	6.1	87.3	79.8	0.7	100.0	100.0
I36214	Bloomberg MSCI EM US Aggregate IG Grade-Weighted Index	5.8	91.6	85.3	0.3	100.0	100.0
I36215	Bloomberg MSCI EM US Aggregate High Yield Grade-Weighted Index	5.1	91.6	85.1	3.9	100.0	100.0
I36220	Bloomberg MSCI EM Pan-Euro Aggregate Screened Index	5.8	97.0	95.2	0.0	100.0	100.0
I36221	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Screened Index	5.8	97.6	96.1	0.0	100.0	100.0
I36222	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Screened Index	6.4	92.7	91.5	0.0	100.0	100.0
I36223	Bloomberg MSCI EM Pan-Euro Aggregate IG Screened Index	6.0	97.1	94.9	0.0	100.0	100.0
I36224	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Screened Index	5.0	96.8	96.6	0.0	100.0	100.0
I36225	Bloomberg MSCI EM Pan-Euro Aggregate Graded Index	5.9	100.0	100.0	0.0	100.0	100.0
I36226	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Graded Index	5.8	100.0	100.0	0.0	100.0	100.0
I36227	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Graded Index	6.5	100.0	100.0	0.0	100.0	100.0
I36228	Bloomberg MSCI EM Pan-Euro Aggregate IG Graded Index	6.1	100.0	100.0	0.0	100.0	100.0
I36229	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Graded Index	5.2	100.0	100.0	0.0	100.0	100.0
I36233	Bloomberg MSCI EM Local Currency Government Grade-Weighted Index	5.6	100.0	99.6	0.0	100.0	100.0
I36244	Bloomberg MSCI Global Treasury ESG Weighted Bond Index	6.8	100.0	100.0	0.0	100.0	100.0
I36245	Bloomberg MSCI EM Hard Currency Aggregate Screened Index	5.4	92.7	90.4	0.0	100.0	100.0
I36247	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Screened Index	5.4	92.7	89.5	0.0	100.0	100.0
I36251	Bloomberg MSCI EM Hard Currency Aggregate Corporate Screened Index	5.6	93.0	92.6	0.0	100.0	100.0
I36252	Bloomberg MSCI EM Hard Currency Aggregate IG Screened Index	5.6	91.6	89.5	0.0	100.0	100.0
I36254	Bloomberg MSCI EM Hard Currency Aggregate High Yield Screened Index	5.1	95.0	92.1	0.0	100.0	100.0
I36255	Bloomberg MSCI EM Hard Currency Aggregate Graded Index	5.6	100.0	100.0	0.0	100.0	100.0
I36256	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Graded Index	5.5	100.0	100.0	0.0	100.0	100.0
I36257	Bloomberg MSCI EM Hard Currency Aggregate Corporate Graded Index	6.0	100.0	100.0	0.0	100.0	100.0
I36264	Bloomberg MSCI EM Hard Currency Aggregate IG Graded Index	5.7	100.0	100.0	0.0	100.0	100.0
I36265	Bloomberg MSCI EM Hard Currency Aggregate High Yield Graded Index	5.3	100.0	100.0	0.0	100.0	100.0
I36266	Bloomberg MSCI EM Hard Currency Aggregate Grade-Weighted Index	5.6	92.2	86.1	1.4	100.0	100.0
I36267	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Grade-Weighted Index	5.4	94.0	89.0	1.6	100.0	100.0
I36268	Bloomberg MSCI EM Hard Currency Aggregate Corporate Grade-Weighted Index	6.1	87.4	79.7	0.6	100.0	100.0
I36269	Bloomberg MSCI EM Hard Currency Aggregate IG Grade-Weighted Index	5.9	92.5	86.5	0.3	100.0	100.0
I36270	Bloomberg MSCI EM Hard Currency Aggregate High Yield Grade-Weighted Index	5.0	91.5	85.1	3.9	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating		UNGC Violations			
		Score	MV	Count	%	MV	Count
I36344	Bloomberg MSCI Canada Corporate Choice ESG Screened 10% Issuer Capped Index	7.6	100.0	100.0	0.0	100.0	100.0
I36345	Bloomberg MSCI 1-5 year Canada Corporate Choice ESG Screened 10% Issuer Capped Index	7.8	100.0	100.0	0.0	100.0	100.0
I36427	Bloomberg MSCI US High Yield Sustainable and SRI	6.4	100.0	100.0	0.0	100.0	100.0
I36429	Bloomberg MSCI Global Aggregate and Green Bond ESG SRI Index	6.6	88.4	80.1	0.0	89.2	83.0
I36446	Bloomberg MSCI ESG Global Aggregate 500MM ex Securitized Sector Neutral Select	6.8	100.0	100.0	0.0	100.0	100.0
I36464	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels ex-IDR,CNY Treasury	6.7	85.3	78.9	0.0	87.2	83.4
I36635	Bloomberg MSCI Global Aggregate 1-3 Year SRI Carbon ESG-Weighted	6.8	98.0	79.8	0.0	98.0	79.8
I36658	Bloomberg MSCI Euro Corporate ex-Financials 1-5 Year ESG SRI Index	7.2	100.0	100.0	0.0	100.0	100.0
I36689	Bloomberg MSCI Euro Area Liquid Corporate 1-5 Year Sustainable Index	7.7	100.0	100.0	0.0	100.0	100.0
I36690	Bloomberg MSCI US Liquid Corporate 1-5 Year Sustainable Index	6.9	100.0	100.0	0.0	100.0	100.0
I36756	Bloomberg MSCI ESG Global Aggregate 500MM ex Securitized 1-5 Year Sector Neutral Select	6.9	100.0	100.0	0.0	100.0	100.0
I36759	Bloomberg MSCI Intermediate Global Treasury Grade-Weighted Index	6.5	100.0	100.0	0.0	100.0	100.0
I36760	Bloomberg MSCI Long Global Treasury Grade-Weighted Index	6.6	100.0	100.0	0.0	100.0	100.0
I36761	Bloomberg MSCI USD Green Bond Select Index	6.7	94.1	92.7	0.0	99.8	99.7
I36856	Bloomberg MSCI Euro Aggregate and Green Bond ESG SRI	7.1	99.0	97.4	0.0	100.0	100.0
I36858	Bloomberg MSCI Global Aggregate Sustainability A+ Index	7.0	85.5	81.9	0.0	85.5	81.9
I36859	Bloomberg MSCI Global Aggregate Ex-JPY Sustainability A+ Index	7.0	83.5	81.4	0.0	83.5	81.4
I36860	Bloomberg MSCI Global Aggregate JPY Sustainability A+ Index	6.8	100.0	100.0	0.0	100.0	100.0
I36946	Bloomberg MSCI Global Corporate USD Float-Adjusted Liquid Bond Screened Index	6.6	99.6	99.3	0.0	100.0	100.0
I36950	Bloomberg MSCI EUR Corporate Liquid Bond Screened Index	7.3	98.3	97.8	0.0	100.0	100.0
I36951	Bloomberg MSCI Global Aggregate ex USD Securitised Sustainable and Green Bond SRI	6.6	99.1	96.2	0.0	100.0	99.8
I37026	Bloomberg MSCIÂ Global Green Bond 1-10 Year Sustainability Select Index	7.6	100.0	100.0	0.0	100.0	100.0
I37155	Bloomberg MSCI Asia ex Japan USD Green Bond	6.0	95.0	93.8	0.0	100.0	100.0
I37162	Bloomberg MSCI ESG Euro Corporate 1-5 Year Select	7.6	100.0	100.0	0.0	100.0	100.0
I37163	Bloomberg MSCI ESG US Aggregate ex Securitized Sector Neutral Select	6.6	100.0	100.0	0.0	100.0	100.0
I37190	Bloomberg MSCI China Aggregate Grade-Weighted Index	5.2	74.4	30.3	0.0	100.0	100.0
I37191	Bloomberg MSCI China Aggregate Screened Index	4.0	72.7	33.7	0.0	100.0	100.0
I37192	Bloomberg MSCI China Aggregate Graded Index	5.6	100.0	100.0	0.0	100.0	100.0
I37193	Bloomberg MSCI Liquid China Credit Grade-Weighted Index	7.2	95.1	79.9	0.2	100.0	100.0
I37194	Bloomberg MSCI Liquid China Credit Screened Index	6.7	89.9	85.3	0.0	100.0	100.0
I37195	Bloomberg MSCI Liquid China Credit Graded Index	6.9	100.0	100.0	0.0	100.0	100.0
I37196	Bloomberg MSCI China USD Credit Grade-Weighted Index	5.7	79.4	54.7	0.0	100.0	100.0
I37197	Bloomberg MSCI China USD Credit Screened Index	5.3	65.7	51.6	0.0	100.0	100.0
I37198	Bloomberg MSCI China USD Credit Graded Index	6.1	100.0	100.0	0.0	100.0	100.0
I37256	Bloomberg MSCI Euro Aggregate ex Fossil Fuel SRI Select	7.0	100.0	100.0	0.0	100.0	100.0
I37260	Bloomberg MSCI Euro Corporate Ultrashort Fixed and Floating Rate SRI	7.2	98.3	97.6	0.0	100.0	100.0
I37477	Bloomberg MSCI Global Treasury Core Currencies Select Index	6.6	100.0	100.0	0.0	100.0	100.0
I37488	Bloomberg MSCI 1-5 Year US Aggregate ESG Select Index	6.7	92.4	54.4	0.0	92.4	54.4
I37568	Bloomberg MSCI Euro Aggregate Screened Index	7.0	98.4	94.9	0.0	100.0	100.0
I37595	Bloomberg MSCI Japan Corporate Grade-Weighted Index	7.3	99.5	98.5	0.0	100.0	100.0
I37596	Bloomberg MSCI Japan Corporate Screened Index	7.2	100.0	100.0	0.0	100.0	100.0
I37597	Bloomberg MSCI Japan Corporate Graded Index	7.2	100.0	100.0	0.0	100.0	100.0
I37598	Bloomberg MSCI Japan Government-Related Grade-Weighted Index	6.2	94.4	89.8	0.0	100.0	100.0
I37599	Bloomberg MSCI Japan Government-Related Graded Index	6.2	100.0	100.0	0.0	100.0	100.0
I37615	Bloomberg MSCI December 2026 Maturity EUR Corporate ESG Screened	7.1	98.6	98.2	0.0	100.0	100.0
I37617	Bloomberg MSCI December 2028 Maturity EUR Corporate ESG Screened	7.1	97.9	97.8	0.0	100.0	100.0
I37619	Bloomberg MSCI December 2026 Maturity USD Corporate ESG Screened	6.6	99.1	98.8	0.0	100.0	100.0
I37621	Bloomberg MSCI December 2028 Maturity USD Corporate ESG Screened	6.7	98.5	98.2	0.0	100.0	100.0
I37668	Bloomberg MSCI US Corporate SRI Sustainable ex Fossil Fuel	6.9	100.0	100.0	0.0	100.0	100.0
I37672	Bloomberg MSCI Global Aggregate Sustainability Select SRI Float Adjusted Index	6.8	88.4	81.0	0.0	88.4	81.0
I37978	Bloomberg MSCI December 2025 Maturity EUR Corporate ESG Screened	7.0	99.6	98.3	0.0	100.0	100.0
I37980	Bloomberg MSCI December 2027 Maturity EUR Corporate ESG Screened	7.2	98.2	97.4	0.0	100.0	100.0
I37982	Bloomberg MSCI December 2025 Maturity USD Corporate ESG Screened	6.5	99.9	99.3	0.0	100.0	100.0
I37984	Bloomberg MSCI December 2027 Maturity USD Corporate ESG Screened	6.6	98.9	98.1	0.0	100.0	100.0
I38092	Bloomberg MSCI Euro Corporate September 2027 SRI	7.1	100.0	100.0	0.0	100.0	100.0
I38094	Bloomberg MSCI Euro Corporate September 2029 SRI	7.2	100.0	100.0	0.0	100.0	100.0
I38096	Bloomberg MSCI Euro Corporate September 2031 SRI	7.3	100.0	100.0	0.0	100.0	100.0
I38097	Bloomberg MSCI Euro Corporate September 2033 SRI	7.5	100.0	100.0	0.0	100.0	100.0
I38181	Bloomberg MSCI Euro Treasury IG 1-3 Years ESG Index	6.8	100.0	100.0	0.0	100.0	100.0
I38183	Bloomberg MSCI Euro Treasury IG 3-5 Years ESG Index	6.8	100.0	100.0	0.0	100.0	100.0
I38439	Bloomberg MSCI December 2029 Maturity USD Corporate ESG Screened	6.8	97.8	97.8	0.0	100.0	100.0
I38440	Bloomberg MSCI December 2030 Maturity USD Corporate ESG Screened	6.5	98.8	98.1	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating			UNGC Violations		
		Score	MV	Count	%	MV	Count
I38442	Bloomberg MSCI December 2031 Maturity EUR Corporate ESG Screened	7.2	97.9	97.4	0.0	100.0	100.0
I38443	Bloomberg MSCI December 2030 Maturity EUR Corporate ESG Screened	7.2	98.5	97.8	0.0	100.0	100.0
I38444	Bloomberg MSCI December 2029 Maturity EUR Corporate ESG Screened	7.2	97.7	97.3	0.0	100.0	100.0
I38466	Bloomberg MSCI December 2031 Maturity USD Corporate ESG Screened	6.6	99.2	99.2	0.0	100.0	100.0
I38487	Bloomberg MSCI ESG Global Corporate A+ 1-5 Year Select Index	7.2	100.0	100.0	0.0	100.0	100.0
I38642	Bloomberg MSCI Euro Corporate September 2026 SRI	7.1	100.0	100.0	0.0	100.0	100.0
I38643	Bloomberg MSCI Euro Corporate September 2028 SRI	7.2	100.0	100.0	0.0	100.0	100.0
I38644	Bloomberg MSCI Euro Corporate September 2030 SRI	7.1	100.0	100.0	0.0	100.0	100.0
I38645	Bloomberg MSCI Euro Corporate September 2032 SRI	7.3	100.0	100.0	0.0	100.0	100.0
I38646	Bloomberg MSCI Euro Corporate September 2034 SRI	7.4	100.0	100.0	0.0	100.0	100.0
I38657	Bloomberg MSCI Global Aggregate ex Fossil Fuel SRI Select	6.6	89.0	91.3	0.0	89.0	91.3
I38724	Bloomberg MSCI Global Agg DM Corp USD BBB Sr 15Yr+ Custom Sustainability Momentum Tilted Capped	7.0	100.0	100.0	0.0	100.0	100.0
I38733	Bloomberg MSCI December 2034 Maturity USD Corporate ESG Screened	6.6	99.3	99.1	0.0	100.0	100.0
I38734	Bloomberg MSCI December 2033 Maturity USD Corporate ESG Screened	6.5	99.4	98.8	0.0	100.0	100.0
I38735	Bloomberg MSCI December 2032 Maturity USD Corporate ESG Screened	6.5	98.9	98.7	0.0	100.0	100.0
I38741	Bloomberg MSCI December 2034 Maturity EUR Corporate ESG Screened	7.4	99.2	99.1	0.0	100.0	100.0
I38742	Bloomberg MSCI December 2033 Maturity EUR Corporate ESG Screened	7.4	98.1	97.8	0.0	100.0	100.0
I38743	Bloomberg MSCI December 2032 Maturity EUR Corporate ESG Screened	7.2	99.1	99.0	0.0	100.0	100.0
I38815	Bloomberg MSCI Euro Treasury IG 7-10 Years ESG Index	6.8	100.0	100.0	0.0	100.0	100.0
I38829	Bloomberg MSCI EUR Corporates 1-10Y Senior ex Financial ESG Screened Index	7.0	98.6	98.4	0.0	100.0	100.0
I38861	Bloomberg MSCI Global Aggregate SRI Carbon ESG-Weighted Select	7.1	89.2	81.7	0.0	89.2	81.7
I39286	Bloomberg MSCI EUR Corporate 5+ Years ESG Screened	7.3	98.8	98.4	0.0	100.0	100.0
I39287	Bloomberg MSCI GBP Corporate 15+ Years ESG Screened	6.7	96.3	94.2	0.0	100.0	100.0
I39288	Bloomberg MSCI Global USD Corporate 10+ Years ESG Screened	6.4	98.1	96.7	0.0	100.0	100.0
I39289	Bloomberg MSCI Global USD Corporate ESG Screened	6.6	98.6	97.8	0.0	100.0	100.0
I39415	Bloomberg MSCI Euro Corporate 1-5 Year ESG SRI Index	7.6	100.0	100.0	0.0	100.0	100.0
I39487	Bloomberg MSCI December 2029 Maturity EUR Corporate Crossover ESG Screened	6.7	92.7	94.0	0.0	100.0	100.0
I39488	Bloomberg MSCI December 2028 Maturity EUR Corporate Crossover ESG Screened	6.5	92.0	93.8	0.0	100.0	100.0
I40143	Bloomberg MSCI December 2035 Maturity EUR Corporate ESG Screened	7.1	100.0	100.0	0.0	100.0	100.0
I40144	Bloomberg MSCI December 2035 Maturity USD Corporate ESG Screened	6.4	99.1	99.0	0.0	100.0	100.0
I40158	Bloomberg MSCI Euro Corporate September 2035 SRI	7.1	100.0	100.0	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (tCo2/\$m EV/C)			GHG Emissions (reported vs estimated)			HC1 Sector Exposure ¹			Fossil Fuel Exposure ²			Green Revenue			Green Bonds		
		Score	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I29530	Bloomberg MSCI US Corporate Screened Index	6.2	100.0	100.0	246.2	96.5	95.3	86.8	99.9	99.9	79.1	100.0	100.0	2.9	100.0	100.0	3.2	100.0	100.0	0.9	100.0	100.0
I29531	Bloomberg MSCI US Credit Screened Index	6.0	100.0	100.0	235.5	87.5	87.9	85.8	92.2	92.8	69.4	100.0	100.0	2.4	100.0	100.0	2.7	100.0	100.0	1.3	100.0	100.0
I29532	Bloomberg MSCI US Aggregate Screened Index	5.8	72.4	66.9	231.0	21.7	56.0	84.1	22.9	59.1	45.0	100.0	99.8	0.6	100.0	99.8	0.9	72.4	66.9	0.3	100.0	100.0
I29533	Bloomberg MSCI US Aggregate Screened Sector Neutral Index	5.8	73.6	66.9	233.2	24.9	56.0	84.5	26.2	59.1	46.4	100.0	99.8	0.7	100.0	99.8	1.1	73.6	66.9	0.3	100.0	100.0
I29534	Bloomberg MSCI US Corporate Graded Index	6.1	100.0	100.0	372.9	96.6	95.1	85.8	100.0	100.0	83.7	100.0	100.0	5.6	100.0	100.0	3.9	100.0	100.0	1.1	100.0	100.0
I29536	Bloomberg MSCI US Government/Credit Graded Index	5.8	100.0	100.0	362.9	31.4	89.1	85.1	33.1	94.2	26.3	100.0	100.0	1.7	100.0	100.0	1.2	100.0	100.0	0.5	100.0	100.0
I29537	Bloomberg MSCI US Aggregate Graded Index	5.8	72.4	67.4	362.9	22.8	60.0	85.1	24.0	63.4	46.6	100.0	99.8	1.3	100.0	99.8	1.2	72.4	67.3	0.4	100.0	100.0
I29538	Bloomberg MSCI US Aggregate Graded Sector Neutral Class 1 Index	5.8	73.6	67.4	359.5	25.3	60.0	84.9	26.8	63.4	47.3	100.0	99.8	1.4	100.0	99.8	1.3	73.6	67.3	0.4	100.0	100.0
I29539	Bloomberg MSCI US Corporate Grade-Weighted Sector Neutral Index	6.1	100.0	100.0	356.9	96.3	92.2	85.4	99.4	97.8	84.3	100.0	100.0	5.1	100.0	100.0	3.6	100.0	100.0	1.1	100.0	100.0
I29540	Bloomberg MSCI US Credit Grade-Weighted Sector Neutral Index	6.0	100.0	100.0	346.8	88.7	86.6	84.9	93.1	92.3	75.3	100.0	100.0	4.6	100.0	100.0	3.2	100.0	100.0	1.4	100.0	100.0
I29541	Bloomberg MSCI US Government/Credit Grade-Weighted Sector Neutral Index	5.8	100.0	100.0	345.1	33.9	83.3	83.8	35.5	88.7	29.0	100.0	100.0	1.7	100.0	100.0	1.2	100.0	100.0	0.5	100.0	100.0
I29542	Bloomberg MSCI US Aggregate Grade-Weighted Sector Neutral Class 1 Index	5.8	73.6	71.6	329.9	25.1	59.6	84.3	26.4	63.5	47.7	100.0	99.8	1.2	100.0	99.8	1.1	73.6	71.6	0.4	100.0	100.0
I29543	Bloomberg MSCI Euro Corporate Screened Index	6.9	100.0	100.0	285.2	95.2	94.6	90.8	99.5	99.4	81.9	100.0	100.0	2.8	100.0	100.0	5.9	100.0	100.0	11.5	100.0	100.0
I29545	Bloomberg MSCI Sterling Corporate Screened Index	7.1	100.0	100.0	169.1	91.9	90.4	90.9	100.0	100.0	75.7	100.0	100.0	0.3	100.0	100.0	6.2	100.0	100.0	5.5	100.0	100.0
I29547	Bloomberg MSCI Euro Corporate Graded Index	6.9	100.0	100.0	403.5	97.0	96.7	92.5	100.0	100.0	83.7	100.0	100.0	6.4	100.0	100.0	6.0	100.0	100.0	10.8	100.0	100.0
I29548	Bloomberg MSCI Euro Covered Graded Index	7.0	100.0	100.0	68.7	88.8	88.6	84.8	100.0	100.0	96.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	7.0	100.0	100.0
I29549	Bloomberg MSCI Euro Aggregate Graded Index	6.2	100.0	100.0	279.4	30.6	74.8	89.2	33.2	80.8	26.9	100.0	100.0	1.2	100.0	100.0	1.3	100.0	100.0	6.7	100.0	100.0
I29550	Bloomberg MSCI Euro Aggregate Graded Sector Neutral Class 1 Index	6.2	100.0	100.0	281.5	32.3	74.8	89.3	35.1	80.8	28.4	100.0	100.0	1.3	100.0	100.0	1.4	100.0	100.0	6.9	100.0	100.0
I29551	Bloomberg MSCI Sterling Corporate Graded Index	7.1	100.0	100.0	242.3	92.8	91.3	92.6	100.0	100.0	77.6	100.0	100.0	1.6	100.0	100.0	6.2	100.0	100.0	5.0	100.0	100.0
I29552	Bloomberg MSCI Sterling Aggregate Graded Index	6.4	99.3	96.2	211.8	20.4	80.4	90.5	22.8	89.7	15.7	100.0	100.0	0.3	100.0	100.0	1.2	99.3	96.2	3.1	100.0	100.0
I29553	Bloomberg MSCI Sterling Aggregate Graded Index Sector Neutral Class 1	6.4	99.3	96.2	211.3	22.5	80.4	90.4	25.1	89.7	17.2	100.0	100.0	0.4	100.0	100.0	1.3	99.3	96.2	3.2	100.0	100.0
I29554	Bloomberg MSCI Euro Corporate Grade-Weighted Sector Neutral Index	6.9	100.0	100.0	411.4	96.0	92.9	92.2	99.0	97.4	83.8	100.0	100.0	6.2	100.0	100.0	6.7	100.0	100.0	11.5	100.0	100.0
I29555	Bloomberg MSCI Euro Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.2	100.0	100.0	271.9	32.2	71.2	88.8	34.9	79.2	28.6	100.0	100.0	1.1	100.0	100.0	1.6	100.0	100.0	7.3	100.0	100.0
I29556	Bloomberg MSCI Sterling Corporate Grade-Weighted Sector Neutral Index	7.1	100.0	100.0	223.5	91.2	87.2	91.9	98.6	96.8	77.9	100.0	100.0	1.1	100.0	100.0	6.8	100.0	100.0	5.2	100.0	100.0
I29557	Bloomberg MSCI Sterling Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.4	99.4	96.8	180.2	22.2	77.0	90.0	24.6	86.8	17.3	100.0	100.0	0.2	100.0	100.0	1.4	99.4	96.8	3.2	100.0	100.0
I29558	Bloomberg MSCI US Intermediate Corporate Screened Index	6.2	100.0	100.0	238.9	97.1	96.5	87.5	99.9	99.9	81.9	100.0	100.0	2.4	100.0	100.0	3.2	100.0	100.0	1.1	100.0	100.0
I29559	Bloomberg MSCI US Long Corporate Screened Index	6.2	100.0	100.0	264.2	95.2	92.9	85.1	100.0	100.0	72.5	100.0	100.0	3.9	100.0	100.0	3.3	100.0	100.0	0.3	100.0	100.0
I29560	Bloomberg MSCI US Intermediate Credit Screened Index	6.0	100.0	100.0	225.2	89.2	91.4	86.1	94.1	95.6	71.5	100.0	100.0	2.0	100.0	100.0	2.7	100.0	100.0	1.6	100.0	100.0
I29561	Bloomberg MSCI US Long Credit Screened Index	6.1	100.0	100.0	263.5	83.3	81.1	85.0	87.5	87.3	64.1	100.0	100.0	3.4	100.0	100.0	2.8	100.0	100.0	0.4	100.0	100.0
I29562	Bloomberg MSCI US Government/Credit Screened Index	5.8	100.0	100.0	231.0	30.0	83.7	84.1	31.6	88.3	24.1	100.0	100.0	0.8	100.0	100.0	0.9	100.0	100.0	0.4	100.0	100.0
I29563	Bloomberg MSCI US Long Government/Credit Screened Index	5.9	100.0	100.0	262.8	35.0	78.1	84.8	36.7	84.1	27.0	100.0	100.0	1.4	100.0	100.0	1.2	100.0	100.0	0.2	100.0	100.0
I29569	Bloomberg MSCI US Corporate Catholic Values Index	6.0	100.0	100.0	404.5	95.3	93.2	84.3	99.5	99.0	83.1	100.0	100.0	6.2	100.0	100.0	3.7	100.0	100.0	1.3	100.0	100.0
I29611	Bloomberg MSCI US Intermediate Corporate Graded Index	6.2	100.0	100.0	342.9	96.8	95.9	87.6	100.0	100.0	85.6	100.0	100.0	4.9	100.0	100.0	3.8	100.0	100.0	1.2	100.0	100.0
I29612	Bloomberg MSCI US Long Corporate Graded Index	6.0	100.0	100.0	439.6	96.1	93.7	81.8	100.0	100.0	79.6	100.0	100.0	7.0	100.0	100.0	4.0	100.0	100.0	0.9	100.0	100.0
I29613	Bloomberg MSCI US Credit Graded Index	6.0	100.0	100.0	361.9	91.4	92.4	85.4	96.2	97.8	76.4	100.0	100.0	5.1	100.0	100.0	3.4	100.0	100.0	1.4	100.0	100.0
I29614	Bloomberg MSCI US Intermediate Aggregate Graded Index	5.8	95.2	64.6	326.8	27.5	57.7	86.4	29.1	60.8	27.9	100.0	99.7	1.3	100.0	99.7	1.0	95.2	64.5	0.5	100.0	100.0
I29615	Bloomberg MSCI US Long Aggregate Graded Index	5.9	40.4	73.5	450.0	16.1	64.9	81.9	16.7	69.3	72.9	100.0	100.0	1.2	100.0	100.0	1.6	40.4	73.5	0.2	100.0	100.0
I29616	Bloomberg MSCI US Corporate BB+ Graded Index	6.0	100.0	100.0	393.0	96.7	95.2	84.6	100.0	100.0	82.9	100.0	100.0	5.7	100.0	100.0	3.8	100.0	100.0	1.1	100.0	100.0
I29617	Bloomberg MSCI US Aggregate BB+ Graded Index	5.8	74.6	89.4	379.5	24.8	79.6	83.5	26.0	84.0	46.0	100.0	100.0	1.4	100.0	100.0	1.2	74.6	89.4	0.4	100.0	100.0
I29689	Bloomberg MSCI US Corporate Graded Sector Neutral Index	6.1	100.0	100.0	370.7	96.7	95.1	86.1	100.0	100.0	83.6	100.0	100.0	5.6	100.0	100.0	3.8	100.0	100.0	1.1	100.0	100.0
I29690	Bloomberg MSCI US Credit Graded Sector Neutral Index	6.0	100.0	100.0	360.2	89.2	92.4	85.7	93.7	97.8	74.5	100.0	100.0	5.0	100.0	100.0	3.3	100.0	100.0	1.4	100.0	100.0
I29691	Bloomberg MSCI US Government/Credit Graded Sector Neutral Index	5.8	100.0	100.0	361.8	34.2	89.1	85.0	35.9	94.2	28.7	100.0	100.0	1.9	100.0	100.0	1.2	100.0	100.0	0.6	100.0	100.0
I29692	Bloomberg MSCI US Aggregate Graded Sector Neutral Class 2 Index	5.8	73.6	67.4	361.8	25.2	60.0	85.0	26.4	63.4	47.5	100.0	99.8	1.4	100.0	99.8	1.2	73.6	67.3	0.4	100.0	100.0
I29693	Bloomberg MSCI US Corporate Grade-Weighted Index	6.2	100.0	100.0	341.9	96.4	92.2	85.9	99.4	97.8	84.7	100.0	100.0	4.9	100.0	100.0	3.5	100.0	100.0	1.1	100.0	100.0
I29694	Bloomberg MSCI US Intermediate Corporate Grade-Weighted Index	6.2	100.0	100.0	311.1	97.1	94.3	87.8	99.5	98.4	86.0	100.0	100.0	4.2	100.0	100.0	3.4	100.0	100.0	1.1	100.0	100.0
I29695	Bloomberg MSCI US Long Corporate Grade-Weighted Index	6.0	100.0	100.0	415.0	94.8	88.4	81.4	99.2	96.7	81.7	100.0	100.0	6.5	100.0	100.0	3.7	100.0	100.0	0.8	100.0	100.0
I29696	Bloomberg MSCI US Credit Grade-Weighted Index	6.0	100.0	100.0	333.2	90.6	86.6	85.5	94.8	92.3	77.2	100.0	100.0	4.5	100.0	100.0	3.1	100.0	100.0	1.3	100.0	100.0
I29697	Bloomberg MSCI US Government/Credit Grade-Weighted Index	5.8	100.0	100.0	332.3	32.8	83.3	84.6	34.3	88.7	28.1	100.0	100.0	1.6	100.0	100.0	1.1	100.0	100.0	0.5	100.0	100.0
I29698	Bloomberg MSCI US Aggregate Grade-Weighted Index	5.8	80.2	71.6	332.3	26.3	59.6	84.6	27.5	63.5	42.3	100.0	99.8	1.3	100.0	99.8	1.1	80.2	71.6	0.4	100.0	100.0
I29699	Bloomberg MSCI US Intermediate Aggregate Grade-Weighted Index	5.8	96.8	68.5	296.4	29.7	59.1	85.8	31.1	62.1	28.5	100.0	99.7	1.2	100.0	99.7	1.0	96.8	68.5	0.5	100.0	100.0
I29700	Bloomberg MSCI US Long Aggregate Grade-Weighted Index	5.8	51.1	77.9	424.2	20.3	60.9	81.4	21.2	66.5	66.4	100.0	100.0	1.4	100.0	100.0	1.5	51.1	77.9	0.2	100.0	100.0
I29701	Bloomberg MSCI US Aggregate Grade-Weighted Sector Neutral Class 2 Index	5.8	73.6	71.6	345.1	25.0	59.6	83.8	26.2	63.5	47.7	100.0	99.8	1.3	100.0	99.8	1.2	73.6	71.6	0.4	100.0	100.0
I29702	Bloomberg MSCI Euro Aggregate Screened Sector Neutral Class 1 Index	6.2	100.0	100.0	204.3	31.6	71.1	87.8	34.8	78.8	28.0	100.0	100.0	0.6	100.0	100.0	1.4	100.0	100.0	7.1		

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (tCo2/\$m EVIC)			GHG Emissions (reported vs estimated)			HC1 Sector Exposure ¹			Fossil Fuel Exposure ²			Green Revenue			Green Bonds		
		Score	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I29712	Bloomberg MSCI Euro Aggregate Grade-Weighted Index	6.2	100.0	100.0	270.7	34.2	71.2	88.7	37.0	79.2	30.5	100.0	100.0	1.2	100.0	100.0	1.7	100.0	100.0	7.5	100.0	100.0
I29713	Bloomberg MSCI Euro Intermediate Aggregate Grade-Weighted Index	6.3	100.0	100.0	268.6	39.4	74.4	88.4	42.6	82.7	35.4	100.0	100.0	1.4	100.0	100.0	1.9	100.0	100.0	7.0	100.0	100.0
I29714	Bloomberg MSCI Euro Long Aggregate Grade-Weighted Index	6.1	100.0	99.9	299.0	12.4	47.6	93.1	14.0	53.4	10.0	100.0	100.0	0.4	100.0	100.0	1.0	100.0	99.9	9.5	100.0	100.0
I29715	Bloomberg MSCI Euro Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.2	100.0	100.0	289.6	32.1	71.2	88.8	34.8	79.2	28.6	100.0	100.0	1.2	100.0	100.0	1.7	100.0	100.0	7.2	100.0	100.0
I29716	Bloomberg MSCI Sterling Corporate Grade-Weighted Index	7.2	100.0	100.0	206.9	91.3	87.2	91.8	98.6	96.8	78.4	100.0	100.0	0.9	100.0	100.0	6.6	100.0	100.0	5.3	100.0	100.0
I29717	Bloomberg MSCI Sterling Intermediate Corporate Grade-Weighted Index	7.3	100.0	100.0	192.1	93.0	89.1	92.0	99.0	97.9	84.8	100.0	100.0	0.8	100.0	100.0	5.3	100.0	100.0	4.3	100.0	100.0
I29718	Bloomberg MSCI Sterling Long Corporate Grade-Weighted Index	6.9	100.0	100.0	249.5	87.0	83.5	91.0	97.3	94.6	61.1	100.0	100.0	1.3	100.0	100.0	10.2	100.0	100.0	7.9	100.0	100.0
I29719	Bloomberg MSCI Sterling Aggregate Grade-Weighted Index	6.4	99.5	96.8	181.4	21.0	77.0	90.1	23.2	86.8	16.4	100.0	100.0	0.2	100.0	100.0	1.3	99.5	96.8	3.2	100.0	100.0
I29720	Bloomberg MSCI Sterling Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.4	99.3	96.8	192.9	22.0	77.0	90.1	24.5	86.8	17.3	100.0	100.0	0.2	100.0	100.0	1.4	99.3	96.8	3.2	100.0	100.0
I29721	Bloomberg MSCI Euro Intermediate Corporate Screened Index	6.9	100.0	100.0	285.8	95.1	94.4	90.5	99.5	99.4	82.6	100.0	100.0	2.8	100.0	100.0	5.7	100.0	100.0	11.8	100.0	100.0
I29722	Bloomberg MSCI Euro Long Corporate Screened Index	6.7	100.0	100.0	275.3	96.4	96.8	96.1	98.9	98.6	71.1	100.0	100.0	3.1	100.0	100.0	7.9	100.0	100.0	7.7	100.0	100.0
I29726	Bloomberg MSCI Euro Corporate Catholic Values Index	6.9	100.0	100.0	448.6	94.2	93.2	91.0	98.5	98.0	83.8	100.0	100.0	6.5	100.0	100.0	5.9	100.0	100.0	12.3	100.0	100.0
I29727	Bloomberg MSCI Sterling Intermediate Corporate Screened Index	7.3	100.0	100.0	178.5	92.8	91.1	90.9	100.0	100.0	82.9	100.0	100.0	0.3	100.0	100.0	5.2	100.0	100.0	5.0	100.0	100.0
I29728	Bloomberg MSCI Sterling Long Corporate Screened Index	6.8	100.0	100.0	142.6	89.4	89.0	90.8	100.0	100.0	56.2	100.0	100.0	0.0	100.0	100.0	8.7	100.0	100.0	6.9	100.0	100.0
I29729	Bloomberg MSCI Sterling Corporate Screened Ex CCC Index	7.1	100.0	100.0	171.9	92.1	90.5	91.4	100.0	100.0	76.9	100.0	100.0	0.3	100.0	100.0	6.3	100.0	100.0	4.8	100.0	100.0
I29732	Bloomberg MSCI Sterling Corporate Catholic Values Index	7.2	100.0	100.0	226.1	89.7	87.9	90.1	98.2	98.0	75.5	100.0	100.0	1.4	100.0	100.0	5.8	100.0	100.0	5.7	100.0	100.0
I29733	Bloomberg MSCI Euro Intermediate Corporate Graded Index	7.0	100.0	100.0	400.6	96.9	96.5	92.3	100.0	100.0	84.2	100.0	100.0	6.4	100.0	100.0	5.8	100.0	100.0	11.0	100.0	100.0
I29734	Bloomberg MSCI Euro Long Corporate Graded Index	6.8	100.0	100.0	445.5	97.7	98.3	95.6	100.0	100.0	75.5	100.0	100.0	7.1	100.0	100.0	8.0	100.0	100.0	7.6	100.0	100.0
I29735	Bloomberg MSCI Euro Intermediate Aggregate Graded Index	6.2	100.0	100.0	278.0	35.6	78.3	88.9	38.4	84.3	31.5	100.0	100.0	1.4	100.0	100.0	1.5	100.0	100.0	6.2	100.0	100.0
I29736	Bloomberg MSCI Euro Long Aggregate Graded Index	6.0	100.0	99.9	297.4	10.7	49.3	93.3	12.3	55.3	8.5	100.0	100.0	0.4	100.0	100.0	0.7	100.0	99.9	8.8	100.0	100.0
I29737	Bloomberg MSCI Euro Corporate BB+ Graded Index	6.9	100.0	100.0	415.0	96.5	96.1	91.9	100.0	100.0	83.8	100.0	100.0	6.2	100.0	100.0	5.9	100.0	100.0	10.7	100.0	100.0
I29738	Bloomberg MSCI Euro Aggregate Graded BB+ Index	6.2	100.0	100.0	286.7	31.2	74.7	89.0	34.0	81.1	27.6	100.0	100.0	1.2	100.0	100.0	1.4	100.0	100.0	6.8	100.0	100.0
I29739	Bloomberg MSCI Sterling Intermediate Corporate Graded Index	7.2	100.0	100.0	225.9	93.6	91.9	92.6	100.0	100.0	83.8	100.0	100.0	1.5	100.0	100.0	5.2	100.0	100.0	4.4	100.0	100.0
I29740	Bloomberg MSCI Sterling Long Corporate Graded Index	6.9	100.0	100.0	286.1	90.8	90.1	92.8	100.0	100.0	61.8	100.0	100.0	1.8	100.0	100.0	9.0	100.0	100.0	6.6	100.0	100.0
I29741	Bloomberg MSCI Sterling Intermediate Aggregate Graded Index	6.4	99.4	96.6	191.4	24.6	82.0	89.8	27.5	91.9	19.3	100.0	100.0	0.4	100.0	100.0	1.1	99.4	96.6	3.4	100.0	100.0
I29742	Bloomberg MSCI Sterling Long Aggregate Graded Index	6.4	99.1	95.4	279.5	13.1	76.6	92.7	14.3	84.6	9.4	100.0	100.0	0.3	100.0	100.0	1.4	99.1	95.4	2.6	100.0	100.0
I29743	Bloomberg MSCI Sterling Corporate BB+ Graded Index	7.1	100.0	100.0	241.5	92.8	91.3	91.7	100.0	100.0	78.0	100.0	100.0	1.5	100.0	100.0	6.1	100.0	100.0	5.0	100.0	100.0
I29744	Bloomberg MSCI Sterling Aggregate Graded BB+ Index	6.4	100.0	100.0	210.2	21.3	83.7	89.9	23.6	93.3	16.1	100.0	100.0	0.3	100.0	100.0	1.2	100.0	100.0	3.1	100.0	100.0
I29746	Bloomberg MSCI Global Corporate Screened Index	6.5	100.0	100.0	269.6	95.1	93.8	87.9	99.8	99.8	80.8	100.0	100.0	2.7	100.0	100.0	4.2	100.0	100.0	4.1	100.0	100.0
I29747	Bloomberg MSCI Global Intermediate Corporate Screened Index	6.5	100.0	100.0	271.3	95.3	94.4	88.3	99.8	99.7	82.9	100.0	100.0	2.4	100.0	100.0	4.2	100.0	100.0	4.8	100.0	100.0
I29748	Bloomberg MSCI Global Long Corporate Screened Index	6.3	100.0	100.0	263.1	94.2	91.6	86.4	99.9	99.9	72.6	100.0	100.0	3.8	100.0	100.0	4.0	100.0	100.0	1.3	100.0	100.0
I29749	Bloomberg MSCI Global Corporate Screened Ex CCC Index	6.5	100.0	100.0	264.3	95.6	94.4	88.4	100.0	99.9	81.1	100.0	100.0	2.7	100.0	100.0	4.2	100.0	100.0	4.0	100.0	100.0
I29752	Bloomberg MSCI Global Corporate Catholic Values Index	6.3	100.0	100.0	426.4	92.6	90.3	86.5	97.7	97.0	83.8	100.0	100.0	6.1	100.0	100.0	4.4	100.0	100.0	4.6	100.0	100.0
I29753	Bloomberg MSCI Global Corporate Graded Index	6.4	100.0	100.0	390.0	96.1	94.7	88.2	100.0	100.0	83.8	100.0	100.0	5.7	100.0	100.0	4.5	100.0	100.0	4.0	100.0	100.0
I29754	Bloomberg MSCI Global Intermediate Corporate Graded Index	6.5	100.0	100.0	376.2	96.3	95.4	89.4	100.0	100.0	85.2	100.0	100.0	5.3	100.0	100.0	4.4	100.0	100.0	4.6	100.0	100.0
I29755	Bloomberg MSCI Global Long Corporate Graded Index	6.2	100.0	100.0	439.6	95.5	92.7	84.2	100.0	100.0	78.8	100.0	100.0	6.9	100.0	100.0	4.6	100.0	100.0	1.8	100.0	100.0
I29756	Bloomberg MSCI Global Aggregate Graded Index	5.9	87.3	84.7	324.1	23.8	65.7	86.6	25.7	71.0	33.4	100.0	99.9	1.1	100.0	99.9	1.1	87.3	84.7	2.4	100.0	100.0
I29757	Bloomberg MSCI Global Intermediate Aggregate Graded Index	5.9	98.1	85.0	300.5	28.8	67.4	87.2	31.1	72.7	27.0	100.0	99.9	1.2	100.0	99.9	1.1	98.1	85.0	2.7	100.0	100.0
I29758	Bloomberg MSCI Global Long Aggregate Graded Index	5.9	64.8	83.7	428.6	13.6	60.4	83.6	14.6	65.7	46.7	100.0	100.0	1.0	100.0	100.0	1.0	64.8	83.7	1.8	100.0	100.0
I29762	Bloomberg MSCI Global Corporate Grade-Weighted Index	6.4	100.0	100.0	362.5	94.7	89.1	88.0	98.4	95.5	84.6	100.0	100.0	4.9	100.0	100.0	4.5	100.0	100.0	4.3	100.0	100.0
I29763	Bloomberg MSCI Global Intermediate Corporate Grade-Weighted Index	6.5	100.0	100.0	348.9	95.2	90.5	89.1	98.5	95.8	85.7	100.0	100.0	4.5	100.0	100.0	4.4	100.0	100.0	4.9	100.0	100.0
I29764	Bloomberg MSCI Global Long Corporate Grade-Weighted Index	6.2	100.0	100.0	414.1	92.9	85.3	83.7	97.9	94.5	80.9	100.0	100.0	6.3	100.0	100.0	4.6	100.0	100.0	1.9	100.0	100.0
I29765	Bloomberg MSCI Global Corporate Grade-Weighted Sector Neutral Index	6.4	100.0	100.0	381.5	94.6	89.1	87.7	98.4	95.5	84.3	100.0	100.0	5.2	100.0	100.0	4.6	100.0	100.0	4.2	100.0	100.0
I29766	Bloomberg MSCI Global Aggregate Grade-Weighted Index	5.8	91.7	87.3	299.5	26.2	62.5	80.1	29.2	69.1	32.9	100.0	99.9	1.1	100.0	99.9	1.1	91.7	87.3	2.5	100.0	100.0
I29769	Bloomberg MSCI Global Corporate Grade-Weighted Ex CCC Ex Red Index	6.4	100.0	100.0	359.4	96.5	94.3	88.3	100.0	100.0	85.0	100.0	100.0	4.9	100.0	100.0	4.5	100.0	100.0	4.2	100.0	100.0
I29770	Bloomberg MSCI Global Corporate Grade-Weighted Ex CCC Ex Red Sector Neutral Index	6.4	100.0	100.0	377.9	96.5	94.3	88.1	100.0	100.0	84.6	100.0	100.0	5.2	100.0	100.0	4.7	100.0	100.0	4.1	100.0	100.0
I29771	Bloomberg MSCI Global Aggregate Grade-Weighted Ex CCC Ex Red Index	5.8	91.6	86.6	299.5	26.0	64.1	81.0	29.0	70.1	32.5	100.0	99.9	1.1	100.0	99.9	1.1	91.6	86.6	2.5	100.0	100.0
I29779	Bloomberg MSCI Global Corporate Grade-Weighted Sector Neutral Class 2 Index	6.4	100.0	100.0	402.4	94.0	89.1	87.2	98.3	95.5	83.6	100.0	100.0	5.8	100.0	100.0	4.4	100.0	100.0	4.1	100.0	100.0
I29781	Bloomberg MSCI Global Aggregate Grade-Weighted Sector Neutral Class 1 Index	5.7	90.0	87.3	308.8	25.5	62.5	77.8	29.1	69.1	34.2	100.0	99.9	1.2	100.0	99.9	1.0	90.0	87.3	2.5	100.0	100.0
I29782	Bloomberg MSCI Global Aggregate Grade-Weighted Sector Neutral Class 2 Index	5.7	89.2	87.3	319.1	25.3	62.5	76.2	29.1	69.1	35.3	100.0	99.9	1.3	100.0	99.9	1.1	89.2	87.3	2.4	100.0	100.0
I29783	Bloomberg MSCI Global Corporate BB+ Graded Index	6.3	100.0	100.0	404.5	96.0	94.7	87.2	100.0	100.0	83.5	100.0	100.0	5.7	100.0	100.0	4.4	100.0	100.0	3.9	100.0	100.0
I29784	Bloomberg MSCI Global Aggregate BB+ Graded Index	5.8	89.2	95.8	338.8	23.5	73.9	85.4	25.4	79.9	31.2	100.0	100.0	1.2	100.0	100.0	1.0	89.2	95.8	2.3	100.0	100.0
I30613	Bloomberg MSCI Global Corporate Graded Sector Neutral Index	6.4	100.0	100.0	390.6	96.1	94.7	88.4	100.0	100.0	83.6	100.0	100.0	5.8	100.0	100.0	4.4					

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (tCO2/\$m EVIC)			GHG Emissions (reported vs estimated)			HC1 Sector Exposure ¹			Fossil Fuel Exposure ²			Green Revenue			Green Bonds		
		Score	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I31577	Bloomberg MSCI Global Green Bond Index: SEK	6.0	100.0	100.0	40.7	86.5	89.2	78.9	90.8	97.3	53.8	100.0	100.0	0.0	100.0	100.0	0.6	100.0	100.0	100.0	100.0	
I31578	Bloomberg MSCI Global Green Bond Index: CHF	5.8	100.0	100.0	451.2	40.0	72.7	76.6	40.0	72.7	29.4	100.0	100.0	0.0	100.0	100.0	1.4	100.0	100.0	100.0	100.0	
I31579	Bloomberg MSCI Global Green Bond Index: AUD	6.2	100.0	100.0	193.5	37.7	61.9	89.5	41.0	69.0	23.5	100.0	100.0	0.0	100.0	100.0	3.6	100.0	100.0	100.0	100.0	
I31580	Bloomberg MSCI Global Green Bond Index: JPY	4.8	100.0	100.0	114.7	77.9	80.0	74.3	77.9	80.0	20.1	100.0	100.0	0.0	100.0	100.0	15.5	100.0	100.0	100.0	100.0	
I31581	Bloomberg MSCI Global Green Bond Index: Other Currencies	5.0	100.0	100.0	58.1	36.6	75.0	33.0	44.2	82.5	15.7	100.0	100.0	0.0	100.0	100.0	1.4	100.0	100.0	100.0	100.0	
I31588	Bloomberg MSCI Global Green Bond Index: Gov-Related	6.3	100.0	100.0	160.3	60.0	64.4	88.3	70.4	77.5	45.3	100.0	100.0	0.0	100.0	100.0	4.8	100.0	100.0	100.0	100.0	
I31589	Bloomberg MSCI Global Green Bond Index: Agency	6.3	100.0	100.0	138.7	75.2	73.7	86.9	93.7	92.8	83.8	100.0	100.0	0.0	100.0	100.0	8.8	100.0	100.0	100.0	100.0	
I31590	Bloomberg MSCI Global Green Bond Index: Local Authority	6.5	100.0	100.0	383.6	48.0	54.2	78.1	57.4	64.6	42.6	100.0	100.0	0.2	100.0	100.0	4.9	100.0	100.0	100.0	100.0	
I31591	Bloomberg MSCI Global Green Bond Index: Corporate	7.1	100.0	100.0	424.5	94.3	94.3	88.6	100.0	100.0	83.7	100.0	100.0	0.2	100.0	100.0	15.5	100.0	100.0	100.0	100.0	
I31592	Bloomberg MSCI Global Green Bond Index: Utility	7.5	100.0	100.0	810.5	90.9	90.5	87.6	100.0	100.0	100.0	100.0	100.0	0.0	100.0	100.0	26.2	100.0	100.0	100.0	100.0	
I31593	Bloomberg MSCI Global Green Bond Index: Financial	7.2	100.0	100.0	72.7	97.1	97.1	90.0	100.0	100.0	75.0	100.0	100.0	0.0	100.0	100.0	8.7	100.0	100.0	100.0	100.0	
I31594	Bloomberg MSCI Global Green Bond Index: Industrial	6.2	100.0	100.0	1166.7	89.7	90.4	84.8	100.0	100.0	87.5	100.0	100.0	1.3	100.0	100.0	22.1	100.0	100.0	100.0	100.0	
I31596	Bloomberg MSCI Global Green Bond Index: Aaa	6.1	100.0	100.0	57.7	52.2	74.1	87.6	57.8	87.4	33.7	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	100.0	100.0	
I31597	Bloomberg MSCI Global Green Bond Index: Aa	6.1	99.9	99.6	111.1	22.0	45.1	82.8	31.1	58.9	18.6	100.0	100.0	0.0	100.0	100.0	1.6	99.9	99.6	100.0	100.0	
I31598	Bloomberg MSCI Global Green Bond Index: A	6.5	100.0	100.0	232.3	78.6	84.8	82.7	85.5	92.2	80.0	100.0	100.0	0.0	100.0	100.0	7.0	100.0	100.0	100.0	100.0	
I31599	Bloomberg MSCI Global Green Bond Index: Baa	7.1	100.0	100.0	532.5	79.1	91.1	92.8	84.2	96.9	70.9	100.0	100.0	0.3	100.0	100.0	18.3	100.0	100.0	100.0	100.0	
I31600	Bloomberg MSCI Global Green Bond Index: 0-1	6.5	100.0	100.0	361.1	76.4	83.0	89.3	87.7	95.6	72.2	100.0	100.0	0.0	100.0	100.0	8.5	100.0	100.0	100.0	100.0	
I31601	Bloomberg MSCI Global Green Bond Index: 5-10	6.6	100.0	100.0	300.4	58.6	78.2	90.6	64.4	86.5	44.8	100.0	100.0	0.1	100.0	100.0	8.0	100.0	100.0	100.0	100.0	
I31602	Bloomberg MSCI Global Green Bond Index: 1-10	6.6	100.0	99.9	266.4	69.8	83.2	88.0	75.8	90.6	58.0	100.0	100.0	0.1	100.0	100.0	7.7	100.0	99.9	100.0	100.0	
I31603	Bloomberg MSCI Global Green Bond Index: 10+	6.4	100.0	100.0	540.1	18.8	56.9	86.2	25.0	70.6	18.5	100.0	100.0	0.0	100.0	100.0	4.5	100.0	100.0	100.0	100.0	
I31606	Bloomberg MSCI Global Green Bond Index: 10% Issuer Capped	6.5	100.0	99.9	294.0	59.1	79.9	87.9	65.5	88.6	50.3	100.0	100.0	0.1	100.0	100.0	7.1	100.0	99.9	100.0	100.0	
I31616	Bloomberg MSCI Euro Green Bond Index: Govt-Related	6.6	100.0	100.0	155.3	61.2	66.8	92.0	73.9	84.5	45.6	100.0	100.0	0.0	100.0	100.0	5.9	100.0	100.0	100.0	100.0	
I31617	Bloomberg MSCI Euro Green Bond Index: Corporate	7.5	100.0	100.0	409.6	94.9	94.9	91.7	100.0	100.0	88.7	100.0	100.0	0.2	100.0	100.0	14.2	100.0	100.0	100.0	100.0	
I31667	Bloomberg MSCI Global Green Bond Index> 1 Year	6.5	100.0	99.9	287.4	57.8	79.5	87.8	63.8	87.8	48.7	100.0	100.0	0.1	100.0	100.0	7.0	100.0	99.9	100.0	100.0	
I31668	Bloomberg MSCI USD Green Bond Index> 1 Year	6.1	99.8	99.7	460.5	78.5	81.4	80.6	80.9	84.7	64.0	100.0	100.0	0.4	100.0	100.0	12.0	99.8	99.7	100.0	100.0	
I31669	Bloomberg MSCI EUR Green Bond Index> 1 Year	6.7	100.0	100.0	266.9	58.4	80.9	90.6	65.3	91.1	50.5	100.0	100.0	0.1	100.0	100.0	6.6	100.0	100.0	100.0	100.0	
I31847	Bloomberg MSCI Global Green Bond Index ex USD	6.6	100.0	100.0	260.3	56.1	79.6	89.2	62.8	89.4	47.9	100.0	100.0	0.0	100.0	100.0	6.4	100.0	100.0	100.0	100.0	
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Index	6.8	100.0	100.0	117.6	96.3	95.7	90.3	100.0	100.0	84.3	100.0	100.0	0.2	100.0	100.0	2.1	100.0	100.0	0.3	100.0	
I32279	Bloomberg MSCI Global Aggregate Catholic Values Index	5.5	89.0	86.5	327.1	23.3	61.5	70.4	27.7	68.2	34.8	100.0	99.9	1.2	100.0	99.9	0.9	89.0	86.5	2.3	100.0	
I32499	Bloomberg MSCI Euro Corp 0-3 ESG SRI Index	6.9	100.0	100.0	242.8	96.4	96.3	90.8	100.0	100.0	84.0	100.0	100.0	2.4	100.0	100.0	4.8	100.0	100.0	10.5	100.0	
I32516	Bloomberg MSCI Euro Corporate ESG SRI Index	6.9	100.0	100.0	211.0	96.8	96.6	91.7	100.0	100.0	80.7	100.0	100.0	2.5	100.0	100.0	5.8	100.0	100.0	10.4	100.0	
I32528	Bloomberg MSCI Euro Area Liquid Corporates Sustainable Index	7.4	100.0	100.0	271.4	96.3	95.9	89.5	100.0	100.0	89.6	100.0	100.0	2.8	100.0	100.0	5.3	100.0	100.0	16.5	100.0	
I33162	Bloomberg MSCI US Corporate 0-3 ESG SRI Index	6.6	100.0	100.0	164.4	97.1	96.5	90.2	100.0	100.0	86.0	100.0	100.0	1.3	100.0	100.0	3.5	100.0	100.0	0.9	100.0	
I33170	Bloomberg MSCI US Corporate ESG Focus Index	6.5	100.0	100.0	337.2	97.4	96.2	87.8	100.0	100.0	82.0	100.0	100.0	5.6	100.0	100.0	5.8	100.0	100.0	1.5	100.0	
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Index	6.6	100.0	100.0	299.5	97.8	96.6	90.5	100.0	100.0	85.1	100.0	100.0	4.3	100.0	100.0	5.2	100.0	100.0	1.7	100.0	
I33196	Bloomberg MSCI Global Aggregate Screened Index	5.5	88.8	85.4	198.5	22.7	61.5	70.7	27.0	67.5	33.5	100.0	99.9	0.4	100.0	99.9	0.9	88.8	85.4	2.2	100.0	
I33432	Bloomberg MSCI US Aggregate ESG Select Index	5.9	73.6	63.0	265.1	25.0	55.3	84.0	26.4	58.5	46.8	100.0	99.7	0.8	100.0	99.7	1.4	73.6	62.9	0.4	100.0	
I33454	Bloomberg MSCI EUR FRN Corporate 3% Issuer Cap Sustainable SRI	7.7	100.0	100.0	214.6	88.6	89.8	87.5	100.0	100.0	96.2	100.0	100.0	0.0	100.0	100.0	1.4	100.0	100.0	5.0	100.0	
I33497	Bloomberg MSCI Global Aggregate Graded Sector Neutral Class 2 Index	5.9	89.2	84.7	312.9	26.6	65.7	86.1	29.0	71.0	34.5	100.0	99.9	1.3	100.0	99.9	1.2	89.2	84.7	2.8	100.0	
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond	5.8	73.6	64.6	228.7	25.2	57.2	86.0	26.5	59.8	46.3	100.0	99.8	0.7	100.0	99.8	1.1	73.6	64.6	0.4	100.0	
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	6.4	100.0	100.0	203.3	48.3	76.1	90.2	51.5	82.6	40.5	100.0	100.0	1.0	100.0	100.0	2.6	100.0	100.0	8.1	100.0	
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	5.9	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	100.0	0.0	100.0	100.0	3.4	100.0	
I33869	Bloomberg MSCI European Green Bond Issuer Capped EUR Index	6.8	100.0	100.0	297.6	63.6	82.6	91.4	71.4	93.5	56.7	100.0	100.0	0.1	100.0	100.0	7.0	100.0	100.0	100.0	100.0	
I33875	Bloomberg MSCI US Corporate Grade-Weighted Global Norms Index	6.2	100.0	100.0	326.1	96.9	94.3	86.1	100.0	99.9	84.7	100.0	100.0	4.9	100.0	100.0	3.6	100.0	100.0	1.1	100.0	
I33876	Bloomberg MSCI Euro Corporate Grade-Weighted Global Norms Index	7.0	100.0	100.0	370.8	96.6	94.7	92.0	99.6	99.0	84.1	100.0	100.0	5.7	100.0	100.0	6.7	100.0	100.0	12.0	100.0	
I33877	Bloomberg MSCI Global Treasury Grade-Weighted Index	5.7	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	100.0	0.0	100.0	100.0	1.0	100.0	
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	5.9	88.7	82.2	154.1	22.9	61.6	85.9	24.8	66.8	29.7	100.0	99.9	0.3	100.0	99.9	0.8	88.7	82.2	2.4	100.0	
I33999	Bloomberg MSCI Global Aggregate ex-CHF Sustainability Index	5.9	87.2	84.4	329.5	23.5	65.3	87.0	25.5	70.7	33.1	100.0	99.9	1.1	100.0	99.9	1.1	87.2	84.4	2.4	100.0	
I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	6.4	100.0	100.0	390.6	96.1	94.7	88.2	100.0	100.0	83.7	100.0	100.0	5.7	100.0	100.0	4.5	100.0	100.0	4.0	100.0	
I34100	Bloomberg MSCI US Aggregate ESG Focus	6.0	73.6	49.4	327.9	25.2	41.8	88.7	27.0	44.1	47.0	100.0	99.7	1.9	100.0	99.7	2.1	73.6	49.4	0.6	100.0	
I34175	Bloomberg MSCI Canadian Aggregate Grade-Weighted Index	6.2	100.0	100.0	201.9	29.3	56.3	84.9	33.4	67.2	21.8	100.0	100.0	0.5	100.0	100.0	0.9	100.0	100.0	2.0	100.0	
I34211	Bloomberg MSCI Canadian Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.2	100.0	100.0	205.3	30.2	56.3	84.9	34.3	67.2	22.7	100.0	100.0	0.5	100.0	100.0	1.0	100.0	100.0	2.0	100.0	
I34212	Bloomberg MSCI Canadian Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.2	100.0	100.0	213.5	30.0	56.3	84.7	34.3	67.2	22.6	100.0	100.0	0.5	100.0	100.0	1.0	100.0	100.0	2.0	100.0	
I34215	Bloomberg MSCI Canadian Corporate Grade-Weighted Index	6.6	100.0	100.0	313.7	87.6	75.9	86.2	94.9	88.6	83.3	100.0	100.0	2.2	100.0	100.0	3.4	100.0	100.0	1.8	100.0	
I34216	Bloomberg MSCI Canadian Corporate Grade-Weighted Sector Neutral Index	6.6	100.0	100.0	326.7	87.2	75.9	85.9	94.8	88.6	83.1	100.0	100.0	2.3	100.0	100.0	3.5	100.0	100.0</			

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (tCo2/\$m EVIC)			GHG Emissions (reported vs estimated)			HC1 Sector Exposure ¹			Fossil Fuel Exposure ²			Green Revenue			Green Bonds		
		Score	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I34236	Bloomberg MSCI Canadian Agg Grade-Weighted ex- Controversial Weapons ex-Red Flags Index	6.2	100.0	100.0	201.5	29.6	61.5	85.0	33.5	71.5	21.3	100.0	100.0	0.3	100.0	100.0	1.0	100.0	100.0	2.0	100.0	100.0
I34237	Bloomberg MSCI Canadian Corporate Grade-Weighted ex- Controversial Weapons ex-Red Flags Inde	6.6	100.0	100.0	313.4	93.0	88.0	86.4	99.8	99.6	84.6	100.0	100.0	1.5	100.0	100.0	3.6	100.0	100.0	1.5	100.0	100.0
I34313	Bloomberg MSCI Euro Corporate Grade-Weighted Global Norms Sector Neutral Index	6.9	100.0	100.0	410.8	96.6	94.7	92.2	99.6	99.0	83.9	100.0	100.0	6.2	100.0	100.0	6.7	100.0	100.0	11.4	100.0	100.0
I34314	Bloomberg MSCI US Corporate Grade-Weighted Global Norms Sector Neutral Index	6.1	100.0	100.0	348.6	96.9	94.3	85.4	100.0	99.9	84.4	100.0	100.0	5.1	100.0	100.0	3.7	100.0	100.0	1.1	100.0	100.0
I34325	Bloomberg MSCI US Corporate ESG SRI Index	6.5	100.0	100.0	170.7	97.8	97.1	89.5	100.0	100.0	79.2	100.0	100.0	1.8	100.0	100.0	3.4	100.0	100.0	0.8	100.0	100.0
I34406	Bloomberg MSCI Australia 100mn ESG Weighted SRI Select Index	6.1	100.0	100.0	120.8	14.4	62.6	89.0	16.7	73.1	10.6	100.0	100.0	0.1	100.0	100.0	0.3	100.0	100.0	2.7	100.0	100.0
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	6.3	100.0	100.0	250.4	29.5	60.1	85.9	35.7	70.3	24.7	100.0	100.0	0.4	100.0	100.0	0.9	100.0	100.0	1.6	100.0	100.0
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	6.2	100.0	100.0	239.0	43.7	77.7	91.5	48.8	84.2	32.7	100.0	100.0	0.4	100.0	100.0	0.9	100.0	100.0	1.9	100.0	100.0
I34717	Bloomberg MSCI ESG Euro Corp BBB+ 0-3 Year Select Index	7.0	100.0	100.0	222.0	96.2	96.1	90.6	100.0	100.0	84.2	100.0	100.0	2.5	100.0	100.0	4.8	100.0	100.0	10.9	100.0	100.0
I34979	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7.8	100.0	100.0	140.3	90.3	90.9	89.1	100.0	100.0	98.9	100.0	100.0	0.0	100.0	100.0	2.0	100.0	100.0	0.0	100.0	100.0
I34981	Bloomberg MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index	8.0	100.0	100.0	114.7	89.0	89.5	88.0	100.0	100.0	96.2	100.0	100.0	0.0	100.0	100.0	1.3	100.0	100.0	5.0	100.0	100.0
I34988	Bloomberg MSCI USD 33.33% EUR 33.33% GBP 33.33% Int. Corp ESG Wgt. Index	6.8	100.0	100.0	279.6	95.9	93.3	91.0	99.3	98.0	86.6	100.0	100.0	3.6	100.0	100.0	4.5	100.0	100.0	5.6	100.0	100.0
I34998	Bloomberg MSCI ESG EUR Corporate Liquid ex Financial Select Index	6.6	100.0	100.0	337.9	96.8	97.1	92.1	100.0	100.0	71.6	100.0	100.0	5.6	100.0	100.0	7.9	100.0	100.0	4.4	100.0	100.0
I35003	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	6.9	100.0	100.0	162.4	97.1	95.4	90.2	100.0	100.0	82.4	100.0	100.0	1.7	100.0	100.0	2.7	100.0	100.0	0.5	100.0	100.0
I35046	Bloomberg MSCI Euro Corporate High Yield ESG SRI Bond Index	6.5	100.0	100.0	691.3	94.8	94.1	93.0	100.0	100.0	65.2	100.0	100.0	1.9	100.0	100.0	8.3	100.0	100.0	8.0	100.0	100.0
I35047	Bloomberg MSCI US Corporate High Yield ESG SRI Bond Index	5.1	100.0	100.0	657.6	96.4	96.6	67.9	100.0	100.0	56.1	100.0	100.0	4.1	100.0	100.0	4.2	100.0	100.0	0.4	100.0	100.0
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	5.8	87.3	79.8	147.0	16.7	55.8	87.6	17.9	59.7	25.8	100.0	99.9	0.1	100.0	99.9	0.6	87.3	79.7	1.8	100.0	100.0
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	5.2	100.0	100.0	539.4	93.1	94.1	65.7	100.0	99.8	61.2	100.0	100.0	4.3	100.0	100.0	4.4	100.0	100.0	0.4	100.0	100.0
I35234	Bloomberg MSCI Global Green Bond Ex-JPY Index	6.5	100.0	99.9	294.5	59.1	79.9	88.0	65.4	88.7	50.4	100.0	100.0	0.1	100.0	100.0	7.1	100.0	99.9	100.0	100.0	100.0
I35259	Bloomberg MSCI ESG Euro Corporate High Yield Select	6.7	100.0	100.0	702.7	97.7	97.6	93.9	100.0	100.0	66.0	100.0	100.0	1.9	100.0	100.0	8.3	100.0	100.0	8.6	100.0	100.0
I35279	Bloomberg MSCI ESG US Corporate High Yield Select	5.3	100.0	100.0	727.4	96.5	97.1	70.4	100.0	100.0	56.7	100.0	100.0	4.7	100.0	100.0	4.7	100.0	100.0	0.5	100.0	100.0
I35303	Bloomberg MSCI US High Yield Screened Index	5.0	100.0	100.0	707.2	94.8	94.9	62.7	99.7	99.7	57.3	100.0	100.0	6.3	100.0	100.0	3.7	100.0	100.0	0.6	100.0	100.0
I35304	Bloomberg MSCI US High Yield Graded Index	4.9	100.0	100.0	867.3	96.0	96.0	68.4	100.0	100.0	60.3	100.0	100.0	9.3	100.0	100.0	3.8	100.0	100.0	0.5	100.0	100.0
I35305	Bloomberg MSCI US High Yield Grade-Weighted Index	5.1	100.0	100.0	843.3	81.8	75.1	66.9	85.6	79.2	61.5	100.0	100.0	10.6	100.0	100.0	3.2	100.0	100.0	0.4	100.0	100.0
I35306	Bloomberg MSCI Pan-Euro High Yield Screened Index	6.5	100.0	100.0	743.0	91.1	90.3	88.7	99.6	99.6	61.6	100.0	100.0	3.4	100.0	100.0	7.6	100.0	100.0	7.1	100.0	100.0
I35307	Bloomberg MSCI Pan-Euro High Yield Graded Index	6.3	100.0	100.0	700.3	95.5	94.9	92.8	100.0	100.0	65.2	100.0	100.0	3.8	100.0	100.0	8.4	100.0	100.0	7.0	100.0	100.0
I35308	Bloomberg MSCI Pan-Euro High Yield Grade-Weighted Index	6.5	100.0	100.0	706.3	79.7	67.9	90.8	84.5	75.4	65.5	100.0	100.0	4.9	100.0	100.0	6.2	100.0	100.0	6.7	100.0	100.0
I35309	Bloomberg MSCI Global High Yield Screened Index	5.2	100.0	100.0	701.3	67.4	78.1	70.9	71.5	83.1	45.2	100.0	100.0	4.8	100.0	100.0	3.3	100.0	100.0	2.1	100.0	100.0
I35310	Bloomberg MSCI Global High Yield Graded Index	5.2	100.0	100.0	883.9	72.3	83.3	75.9	75.3	87.0	49.2	100.0	100.0	8.3	100.0	100.0	3.5	100.0	100.0	1.8	100.0	100.0
I35311	Bloomberg MSCI Global High Yield Grade-Weighted Index	5.3	100.0	100.0	903.3	68.6	65.0	74.9	72.1	69.7	56.0	100.0	100.0	10.5	100.0	100.0	3.2	100.0	100.0	1.9	100.0	100.0
I35333	Bloomberg MSCI ESG Global Corporate High Yield Select	5.7	100.0	100.0	693.6	96.9	97.2	76.8	100.0	100.0	57.3	100.0	100.0	4.0	100.0	100.0	5.7	100.0	100.0	2.3	100.0	100.0
I35347	Bloomberg MSCI US Corporate Sustainability SRI Index	6.1	100.0	100.0	272.5	97.8	97.7	89.9	100.0	100.0	78.6	100.0	100.0	4.7	100.0	100.0	3.4	100.0	100.0	0.7	100.0	100.0
I35348	Bloomberg MSCI Canada Corporate Sustainability SRI Index	6.8	100.0	100.0	201.1	93.9	89.1	88.8	100.0	100.0	81.3	100.0	100.0	0.0	100.0	100.0	4.2	100.0	100.0	1.7	100.0	100.0
I35362	Bloomberg MSCI Sterling Liquid Corporate Screened and Tilted Index	7.6	100.0	100.0	144.8	95.2	93.5	94.2	100.0	100.0	83.6	100.0	100.0	0.3	100.0	100.0	5.1	100.0	100.0	4.5	100.0	100.0
I35364	Bloomberg MSCI Euro Aggregate 1-3y Sustainable SRI Index	6.2	100.0	99.9	175.0	37.4	79.9	88.0	40.6	86.5	34.1	100.0	100.0	0.7	100.0	100.0	1.2	100.0	99.9	5.0	100.0	100.0
I35394	Bloomberg MSCI ESG Euro Aggregate Sector Neutral Select	6.2	100.0	100.0	144.6	32.0	72.2	88.6	34.7	78.4	27.4	100.0	100.0	0.5	100.0	100.0	1.3	100.0	100.0	6.8	100.0	100.0
I35395	Bloomberg MSCI Global Liquid Corporates Sustainable	7.1	100.0	100.0	147.9	96.6	95.7	90.8	100.0	100.0	85.6	100.0	100.0	0.8	100.0	100.0	3.2	100.0	100.0	4.9	100.0	100.0
I35425	Bloomberg MSCI Euro Credit Corp 500MM 1-10Y ex Fin ex Sub A3 + Cust Country Sustainability	6.2	100.0	100.0	718.0	97.8	98.0	95.1	100.0	100.0	85.9	100.0	100.0	17.9	100.0	100.0	7.0	100.0	100.0	1.4	100.0	100.0
I35426	Bloomberg MSCI US Credit Corp 500MM 1-10Y ex Fin ex Sub A3+ Cust Country Sustainability	5.7	100.0	100.0	507.4	94.6	92.6	87.1	100.0	100.0	87.4	100.0	100.0	9.4	100.0	100.0	5.5	100.0	100.0	0.9	100.0	100.0
I35469	Bloomberg MSCI US Corporate Sustainability SRI Sector/Credit/Maturity Neutral Index	6.3	100.0	100.0	249.9	96.3	96.0	86.4	100.0	100.0	81.4	100.0	100.0	3.0	100.0	100.0	4.1	100.0	100.0	0.9	100.0	100.0
I35570	Bloomberg MSCI ESG Euro Corporate Select	7.0	100.0	100.0	197.6	96.7	96.5	91.4	100.0	100.0	80.8	100.0	100.0	2.6	100.0	100.0	5.9	100.0	100.0	10.7	100.0	100.0
I35571	Bloomberg MSCI ESG US Corporate Select	6.6	100.0	100.0	173.8	97.7	96.9	88.8	100.0	100.0	79.3	100.0	100.0	1.9	100.0	100.0	3.3	100.0	100.0	0.8	100.0	100.0
I35573	Bloomberg MSCI US Universal Choice ESG Screened Index	5.8	77.0	53.7	248.4	31.3	43.3	81.8	33.7	46.2	46.5	100.0	99.7	0.7	100.0	99.7	1.7	77.0	53.7	0.7	100.0	100.0
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	6.7	100.0	100.0	279.3	58.8	80.2	90.7	65.8	90.5	52.1	100.0	100.0	0.1	100.0	100.0	6.8	100.0	100.0	100.0	100.0	100.0
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	5.2	100.0	100.0	635.9	98.0	98.0	66.9	100.0	100.0	54.2	100.0	100.0	1.8	100.0	100.0	2.6	100.0	100.0	0.1	100.0	100.0
I35653	Bloomberg MSCI US Corporate SRI Select Index	6.8	100.0	100.0	130.7	98.3	97.7	90.9	100.0	100.0	78.1	100.0	100.0	0.5	100.0	100.0	2.5	100.0	100.0	0.7	100.0	100.0
I35774	Bloomberg MSCI EM Asia Credit Screened Index	5.0	100.0	100.0	256.3	57.4	59.8	76.2	60.9	63.8	63.2	100.0	100.0	2.9	100.0	100.0	3.9	100.0	100.0	6.9	100.0	100.0
I35775	Bloomberg MSCI EM Asia Credit Graded Index	5.6	100.0	100.0	662.2	63.6	73.5	88.3	70.1	79.5	57.7	100.0	100.0	10.4	100.0	100.0	4.0	100.0	100.0	6.2	100.0	100.0
I35776	Bloomberg MSCI EM Asia IG Credit Screened Index	5.0	100.0	100.0	253.1	57.3	62.1	73.6	61.0	66.5	63.0	100.0	100.0	3.2	100.0	100.0	3.6	100.0	100.0	7.1	100.0	100.0
I35777	Bloomberg MSCI EM Asia IG Credit Graded Index	5.5	100.0	100.0	643.5	60.6	71.3	87.2	67.5	77.6	58.3	100.0	100.0	10.7	100.0	100.0	4.0	100.0	100.0	6.6	100.0	100.0
I35778	Bloomberg MSCI EM Asia High Yield Credit Screened Index	5.3	100.0	100.0	277.3	58.6	48.9	94.7	60.3	51.1	64.2	100.0	100.0	1.4	100.0	100.0	6.3	100.0	100.0	5.9	100.0	100.0
I35779	Bloomberg MSCI EM Asia High Yield Credit Graded Index	5.8	100.0	100.0	779.7	92.7	90.1	96.1	95.4	94.5	51.5	100.0	100.0	7.1	100.0	100.0	4.4	100.0	100.0	2.3	100.0	

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (tCo2/\$m EVIC)			GHG Emissions (reported vs estimated)			HC1 Sector Exposure ¹			Fossil Fuel Exposure ²			Green Revenue			Green Bonds		
		Score	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I35790	Bloomberg MSCI EM Asia IG Corporate Grade-Weighted Index	6.2	100.0	100.0	361.5	98.0	94.7	84.8	98.4	95.8	71.5	100.0	100.0	5.1	100.0	100.0	8.5	100.0	100.0	7.4	100.0	100.0
I35791	Bloomberg MSCI EM Asia High Yield Corporate Grade-Weighted Index	5.6	100.0	100.0	1673.5	87.2	76.6	93.4	89.3	79.4	59.2	100.0	100.0	16.4	100.0	100.0	5.6	100.0	100.0	6.0	100.0	100.0
I35881	Bloomberg MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel	6.4	100.0	100.0	615.7	94.2	93.8	92.2	100.0	100.0	63.8	100.0	100.0	0.9	100.0	100.0	7.7	100.0	100.0	6.4	100.0	100.0
I35895	Bloomberg MSCI USD High Yield Liquid Corporate ESG Weighted SRI Bond	5.4	100.0	100.0	676.0	94.7	94.5	68.8	100.0	100.0	56.1	100.0	100.0	6.2	100.0	100.0	3.8	100.0	100.0	0.3	100.0	100.0
I35935	Bloomberg MSCI Global Corporate Float-Adjusted Bond Screened Index	6.6	100.0	100.0	177.2	96.5	95.2	88.5	100.0	100.0	77.2	100.0	100.0	1.4	100.0	100.0	3.8	100.0	100.0	4.2	100.0	100.0
I35936	Bloomberg MSCI Global Corporate Float-Adjusted Liquid Bond Screened Index	6.9	100.0	100.0	158.2	96.8	95.7	90.4	100.0	100.0	78.7	100.0	100.0	1.1	100.0	100.0	3.5	100.0	100.0	4.5	100.0	100.0
I35945	Bloomberg MSCI US Corporate BBB Senior SRI Sustainable BB+ 15+ ex China 15% Sector Capped	5.7	100.0	100.0	412.5	99.0	99.0	79.3	100.0	100.0	64.6	100.0	100.0	11.2	100.0	100.0	4.6	100.0	100.0	0.0	100.0	100.0
I35946	Bloomberg MSCI EM USD Aggregate IG SRI Sustainable BB+ 15+ ex China 15% Country Capped	5.0	100.0	100.0	349.6	20.4	18.5	82.0	23.4	23.1	21.5	100.0	100.0	4.6	100.0	100.0	2.6	100.0	100.0	1.7	100.0	100.0
I36000	Bloomberg MSCI Global Aggregate Sustainable and SRI Currency Neutral	5.9	88.1	91.7	145.3	24.8	65.9	87.6	26.8	70.7	31.9	100.0	100.0	0.4	100.0	100.0	0.9	88.1	91.7	2.3	100.0	100.0
I36041	Bloomberg MSCI US High Yield Liquid Corporate Sustainability SRI Index	5.2	100.0	100.0	886.6	94.8	94.9	70.1	100.0	100.0	60.6	100.0	100.0	6.3	100.0	100.0	3.5	100.0	100.0	0.2	100.0	100.0
I36068	Bloomberg MSCI ESG Global Corporate 1-5 Year Select	6.7	100.0	100.0	207.8	96.4	95.8	90.3	100.0	100.0	84.5	100.0	100.0	1.7	100.0	100.0	3.9	100.0	100.0	4.5	100.0	100.0
I36073	Bloomberg MSCI Euro Corporate SRI Carbon ESG-Weighted	7.0	100.0	100.0	232.2	96.3	95.8	91.7	100.0	100.0	82.0	100.0	100.0	1.8	100.0	100.0	6.3	100.0	100.0	10.6	100.0	100.0
I36074	Bloomberg MSCI US Corporate SRI Carbon ESG-Weighted	6.4	100.0	100.0	243.5	95.7	96.2	84.7	100.0	100.0	80.6	100.0	100.0	2.9	100.0	100.0	3.9	100.0	100.0	0.9	100.0	100.0
I36100	Bloomberg MSCI USD Corporate and Agency Green Bond	6.2	100.0	100.0	525.8	88.8	92.0	81.9	93.6	96.6	80.0	100.0	100.0	0.3	100.0	100.0	15.8	100.0	100.0	100.0	100.0	100.0
I36101	Bloomberg MSCI EUR Corporate and Agency Green Bond	7.5	100.0	100.0	370.5	89.4	90.9	94.3	100.0	100.0	87.8	100.0	100.0	0.1	100.0	100.0	15.2	100.0	100.0	100.0	100.0	100.0
I36193	Bloomberg MSCI EM Pan-Euro Aggregate Grade-Weighted Index	5.8	100.0	100.0	646.9	28.4	32.7	91.5	30.1	36.0	24.9	100.0	100.0	2.5	100.0	100.0	1.2	100.0	100.0	10.1	100.0	100.0
I36194	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Grade-Weighted Index	5.8	100.0	100.0	861.4	12.1	15.9	79.9	13.8	19.4	14.2	100.0	100.0	0.9	100.0	100.0	0.3	100.0	100.0	7.1	100.0	100.0
I36195	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Grade-Weighted Index	6.3	100.0	100.0	537.5	90.9	85.2	98.2	92.6	87.7	66.0	100.0	100.0	8.6	100.0	100.0	4.7	100.0	100.0	21.9	100.0	100.0
I36196	Bloomberg MSCI EM Pan-Euro Aggregate IG Grade-Weighted Index	6.0	100.0	100.0	669.8	25.8	33.0	90.8	27.6	36.4	21.9	100.0	100.0	2.2	100.0	100.0	1.1	100.0	100.0	11.2	100.0	100.0
I36197	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Grade-Weighted Index	5.1	100.0	100.0	577.5	41.1	31.9	93.9	42.3	34.7	39.4	100.0	100.0	4.1	100.0	100.0	1.5	100.0	100.0	5.0	100.0	100.0
I36201	Bloomberg MSCI EM USD Aggregate Screened Index	4.9	100.0	100.0	422.1	30.4	45.6	79.4	33.6	50.6	34.6	100.0	100.0	4.0	100.0	100.0	1.5	100.0	100.0	3.8	100.0	100.0
I36202	Bloomberg MSCI EM USD Aggregate Government-Related Screened Index	4.9	100.0	100.0	225.5	14.0	23.4	68.9	17.5	29.7	23.3	100.0	100.0	1.6	100.0	100.0	0.4	100.0	100.0	3.5	100.0	100.0
I36203	Bloomberg MSCI EM USD Aggregate Corporate Screened Index	4.9	100.0	100.0	537.3	97.3	97.0	87.0	99.0	99.0	80.8	100.0	100.0	14.0	100.0	100.0	6.1	100.0	100.0	5.1	100.0	100.0
I36204	Bloomberg MSCI EM USD Aggregate IG Screened Index	4.9	100.0	100.0	355.1	35.9	52.3	77.7	40.2	58.6	41.7	100.0	100.0	4.2	100.0	100.0	1.9	100.0	100.0	5.2	100.0	100.0
I36205	Bloomberg MSCI EM USD Aggregate High Yield Screened Index	4.9	100.0	100.0	620.0	20.9	33.1	84.5	22.2	35.7	22.6	100.0	100.0	3.7	100.0	100.0	0.9	100.0	100.0	1.5	100.0	100.0
I36206	Bloomberg MSCI EM USD Aggregate Graded Index	5.2	100.0	100.0	896.5	34.5	51.2	86.2	37.9	56.1	35.8	100.0	100.0	10.2	100.0	100.0	1.6	100.0	100.0	3.8	100.0	100.0
I36207	Bloomberg MSCI EM USD Aggregate Government-Related Graded Index	5.2	100.0	100.0	1074.0	17.8	28.2	81.2	21.8	34.6	24.1	100.0	100.0	8.3	100.0	100.0	0.7	100.0	100.0	3.3	100.0	100.0
I36208	Bloomberg MSCI EM USD Aggregate Corporate Graded Index	5.1	100.0	100.0	773.2	98.8	98.3	90.5	100.0	100.0	80.5	100.0	100.0	17.9	100.0	100.0	5.1	100.0	100.0	5.7	100.0	100.0
I36209	Bloomberg MSCI EM USD Aggregate IG Graded Index	5.2	100.0	100.0	731.5	38.6	55.6	84.7	43.4	61.7	40.5	100.0	100.0	10.7	100.0	100.0	2.0	100.0	100.0	5.2	100.0	100.0
I36210	Bloomberg MSCI EM USD Aggregate High Yield Graded Index	5.1	100.0	100.0	1358.6	26.5	42.1	90.8	27.6	44.4	26.6	100.0	100.0	9.4	100.0	100.0	0.9	100.0	100.0	1.1	100.0	100.0
I36211	Bloomberg MSCI EM US Aggregate Grade-Weighted Index	5.2	100.0	100.0	937.8	44.6	47.9	85.0	48.4	54.4	49.4	100.0	100.0	12.7	100.0	100.0	2.3	100.0	100.0	4.8	100.0	100.0
I36212	Bloomberg MSCI EM US Aggregate Government-Related Grade-Weighted Index	5.2	100.0	100.0	1190.2	27.1	30.5	81.2	32.1	39.1	37.2	100.0	100.0	11.0	100.0	100.0	1.2	100.0	100.0	4.2	100.0	100.0
I36213	Bloomberg MSCI EM US Aggregate Corporate Grade-Weighted Index	5.2	100.0	100.0	741.2	89.2	83.4	88.5	90.3	85.3	80.5	100.0	100.0	16.9	100.0	100.0	4.9	100.0	100.0	6.4	100.0	100.0
I36214	Bloomberg MSCI EM US Aggregate IG Grade-Weighted Index	5.3	100.0	100.0	720.6	49.9	53.4	83.4	54.7	61.3	54.7	100.0	100.0	11.6	100.0	100.0	2.8	100.0	100.0	6.5	100.0	100.0
I36215	Bloomberg MSCI EM US Aggregate High Yield Grade-Weighted Index	5.0	100.0	100.0	1593.3	33.7	38.3	89.9	35.7	42.1	38.4	100.0	100.0	14.9	100.0	100.0	1.1	100.0	100.0	1.5	100.0	100.0
I36220	Bloomberg MSCI EM Pan-Euro Aggregate Screened Index	5.7	100.0	100.0	137.1	19.2	28.4	86.6	20.9	31.2	16.0	100.0	100.0	0.2	100.0	100.0	1.0	100.0	100.0	8.8	100.0	100.0
I36221	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Screened Index	5.6	100.0	100.0	53.1	7.7	11.2	67.1	9.2	13.7	9.7	100.0	100.0	0.2	100.0	100.0	0.3	100.0	100.0	6.9	100.0	100.0
I36222	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Screened Index	6.5	100.0	100.0	182.1	97.0	96.6	98.7	100.0	100.0	58.0	100.0	100.0	0.0	100.0	100.0	5.8	100.0	100.0	21.7	100.0	100.0
I36223	Bloomberg MSCI EM Pan-Euro Aggregate IG Screened Index	5.8	100.0	100.0	86.5	17.8	28.2	83.1	19.9	31.6	15.1	100.0	100.0	0.2	100.0	100.0	0.8	100.0	100.0	9.4	100.0	100.0
I36224	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Screened Index	5.2	100.0	100.0	314.1	26.4	29.3	100.0	26.4	29.3	20.2	100.0	100.0	0.0	100.0	100.0	1.8	100.0	100.0	5.9	100.0	100.0
I36225	Bloomberg MSCI EM Pan-Euro Aggregate Graded Index	5.8	100.0	100.0	577.5	20.8	30.9	94.3	21.9	32.6	16.2	100.0	100.0	1.7	100.0	100.0	0.9	100.0	100.0	8.7	100.0	100.0
I36226	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Graded Index	5.8	100.0	100.0	488.6	8.4	12.4	86.4	9.3	13.8	8.9	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	6.6	100.0	100.0
I36227	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Graded Index	6.1	100.0	100.0	625.1	97.2	96.8	98.8	100.0	100.0	60.8	100.0	100.0	12.1	100.0	100.0	5.8	100.0	100.0	21.8	100.0	100.0
I36228	Bloomberg MSCI EM Pan-Euro Aggregate IG Graded Index	5.9	100.0	100.0	688.9	19.7	30.9	93.9	21.0	33.1	15.9	100.0	100.0	2.0	100.0	100.0	0.7	100.0	100.0	9.1	100.0	100.0
I36229	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Graded Index	5.2	100.0	100.0	119.8	27.6	30.8	95.8	27.6	30.8	17.7	100.0	100.0	0.0	100.0	100.0	2.0	100.0	100.0	6.5	100.0	100.0
I36233	Bloomberg MSCI EM Local Currency Government Grade-Weighted Index	5.1	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	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I36244	Bloomberg MSCI Global Treasury ESG Weighted Bond Index	5.8	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	100.0	0.0	100.0	100.0	2.0	100.0	100.0
I36245	Bloomberg MSCI EM Hard Currency Aggregate Screened Index	5.0	100.0	100.0	391.7	28.6	43.0	80.1	31.6	47.7	31.7	100.0	100.0	3.4	100.0	100.0	1.4	100.0	100.0	4.6	100.0	100.0
I36247	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Screened Index	5.1	100.0	100.0	208.0	12.9	21.3	68.7	16.1	27.0	21.0	100.0	100.0	1.4	100.0	100.0	0.4	100.0	100.0	4.1	100.0	100.0
I36251	Bloomberg MSCI EM Hard Currency Aggregate Corporate Screened Index	5.0	100.0	100.0	498.3	97.3	96.9	88.3	99.1	99.1	78.3	100.0	100.0	12.5	100.0	100.0	6.1	100.0	100.0	7.0	100.0	100.0
I36252	Bloomberg MSCI EM Hard Currency Aggregate IG Screened Index	5.1	100.0	100.0	325.4	32.3	48.0	78.3	36.1	53.8	36.3	100.0	100.0	3.4	100.0	100.0	1.7	100.0	100.0	6.0	100.0	100.0
I36254	Bloomberg MSCI EM Hard Currency Aggregate High Yield Screened Index	4.9	100.0	100.0	590.9	21.3	32.8	85.9	22.5	35.1	22.4	100.0	100.0	3.5	100.0	100.0	1.0	100.0	100.0	1.8	100.0	100.0
I36255																						

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (tCo2/\$m EVIC)			GHG Emissions (reported vs estimated)			HC1 Sector Exposure ¹			Fossil Fuel Exposure ²			Green Revenue			Green Bonds		
		Score	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I36344	Bloomberg MSCI Canada Corporate Choice ESG Screened 10% Issuer Capped Index	7.4	100.0	100.0	160.0	95.3	90.5	93.3	100.0	100.0	78.6	100.0	100.0	0.0	100.0	100.0	2.2	100.0	100.0	0.0	100.0	100.0
I36345	Bloomberg MSCI 1-5 year Canada Corporate Choice ESG Screened 10% Issuer Capped Index	7.2	100.0	100.0	200.2	96.1	94.1	94.8	100.0	100.0	85.6	100.0	100.0	0.0	100.0	100.0	1.6	100.0	100.0	0.0	100.0	100.0
I36427	Bloomberg MSCI US High Yield Sustainable and SRI	5.4	100.0	100.0	521.3	95.4	94.9	70.4	100.0	100.0	54.0	100.0	100.0	4.9	100.0	100.0	2.8	100.0	100.0	0.3	100.0	100.0
I36429	Bloomberg MSCI Global Aggregate and Green Bond ESG SRI Index	5.9	89.2	83.0	193.1	24.2	59.1	87.5	26.1	63.7	30.9	100.0	99.9	0.3	100.0	99.9	1.4	89.2	83.0	10.0	100.0	100.0
I36446	Bloomberg MSCI ESG Global Aggregate 500MM ex Securitized Sector Neutral Select	5.9	100.0	100.0	156.1	24.8	71.3	87.9	26.9	76.2	19.5	100.0	100.0	0.4	100.0	100.0	0.9	100.0	100.0	2.9	100.0	100.0
I36464	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels ex-IDR,CNY Treasury	5.9	87.2	83.4	166.9	21.4	59.0	82.4	23.2	64.1	30.7	100.0	99.9	0.3	100.0	99.9	0.8	87.2	83.4	2.2	100.0	100.0
I36635	Bloomberg MSCI Global Aggregate 1-3 Year SRI Carbon ESG-Weighted	5.9	98.0	79.8	133.8	25.6	64.0	86.9	27.6	68.8	24.1	100.0	99.9	0.2	100.0	99.9	0.6	98.0	79.8	1.8	100.0	100.0
I36658	Bloomberg MSCI Euro Corporate ex-Financials 1-5 Year ESG SRI Index	6.4	100.0	100.0	430.9	97.1	97.3	91.8	100.0	100.0	73.3	100.0	100.0	5.7	100.0	100.0	7.2	100.0	100.0	2.7	100.0	100.0
I36689	Bloomberg MSCI Euro Area Liquid Corporate 1-5 Year Sustainable Index	7.3	100.0	100.0	263.4	95.2	94.7	88.5	100.0	100.0	88.6	100.0	100.0	2.5	100.0	100.0	4.8	100.0	100.0	17.8	100.0	100.0
I36690	Bloomberg MSCI US Liquid Corporate 1-5 Year Sustainable Index	6.5	100.0	100.0	110.8	93.1	92.9	90.3	100.0	100.0	89.5	100.0	100.0	0.0	100.0	100.0	2.6	100.0	100.0	0.3	100.0	100.0
I36756	Bloomberg MSCI ESG Global Aggregate 500MM ex Securitized 1-5 Year Sector Neutral Select	5.9	100.0	100.0	157.8	27.5	75.8	86.7	30.0	81.4	22.3	100.0	100.0	0.3	100.0	100.0	0.8	100.0	100.0	2.2	100.0	100.0
I36759	Bloomberg MSCI Intermediate Global Treasury Grade-Weighted Index	5.7	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	100.0	0.0	100.0	100.0	0.7	100.0	100.0
I36760	Bloomberg MSCI Long Global Treasury Grade-Weighted Index	5.7	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	100.0	0.0	100.0	100.0	2.0	100.0	100.0
I36761	Bloomberg MSCI USD Green Bond Select Index	6.1	99.8	99.7	447.6	77.7	80.8	81.8	82.3	85.7	65.3	100.0	100.0	0.3	100.0	100.0	11.1	99.8	99.7	100.0	100.0	100.0
I36856	Bloomberg MSCI Euro Aggregate and Green Bond ESG SRI	6.2	100.0	100.0	168.6	31.7	70.5	88.2	34.7	76.9	27.0	100.0	100.0	0.4	100.0	100.0	1.6	100.0	100.0	13.7	100.0	100.0
I36858	Bloomberg MSCI Global Aggregate Sustainability A+ Index	6.0	85.5	81.9	286.8	23.4	64.9	87.1	25.2	69.9	34.9	100.0	99.9	1.0	100.0	99.9	1.0	85.5	81.9	2.4	100.0	100.0
I36859	Bloomberg MSCI Global Aggregate Ex-JPY Sustainability A+ Index	6.1	83.5	81.4	286.1	26.4	66.2	87.2	28.4	71.2	39.4	100.0	99.9	1.2	100.0	99.9	1.2	83.5	81.4	2.7	100.0	100.0
I36860	Bloomberg MSCI Global Aggregate JPY Sustainability A+ Index	5.3	100.0	100.0	418.4	1.0	25.3	71.6	1.2	27.4	1.2	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I36946	Bloomberg MSCI Global Corporate USD Float-Adjusted Liquid Bond Screened Index	6.8	100.0	100.0	130.7	98.3	97.7	90.9	100.0	100.0	78.1	100.0	100.0	0.6	100.0	100.0	2.5	100.0	100.0	0.7	100.0	100.0
I36950	Bloomberg MSCI EUR Corporate Liquid Bond Screened Index	6.9	100.0	100.0	212.8	95.9	95.6	89.8	100.0	100.0	80.1	100.0	100.0	2.1	100.0	100.0	5.0	100.0	100.0	10.8	100.0	100.0
I36951	Bloomberg MSCI Global Aggregate ex USD Securitized Sustainable and Green Bond SRI	5.9	100.0	99.8	193.4	27.0	71.0	87.5	29.2	76.6	22.5	100.0	100.0	0.3	100.0	100.0	1.4	100.0	99.8	11.2	100.0	100.0
I37026	Bloomberg MSCIA Global Green Bond 1-10 Year Sustainability Select Index	6.8	100.0	100.0	246.1	69.7	86.0	90.1	74.9	91.7	59.2	100.0	100.0	0.1	100.0	100.0	8.3	100.0	100.0	100.0	100.0	100.0
I37155	Bloomberg MSCI Asia ex Japan USD Green Bond	5.0	100.0	100.0	470.6	69.9	67.5	75.7	71.8	70.0	71.9	100.0	100.0	1.9	100.0	100.0	13.1	100.0	100.0	100.0	100.0	100.0
I37162	Bloomberg MSCI ESG Euro Corporate 1-5 Year Select	7.0	100.0	100.0	221.2	96.2	95.9	91.1	100.0	100.0	83.5	100.0	100.0	2.4	100.0	100.0	4.8	100.0	100.0	10.9	100.0	100.0
I37163	Bloomberg MSCI ESG US Aggregate ex Securitized Sector Neutral Select	5.9	100.0	100.0	153.0	32.5	87.4	88.7	34.0	90.5	25.2	100.0	100.0	0.5	100.0	100.0	1.0	100.0	100.0	0.5	100.0	100.0
I37190	Bloomberg MSCI China Aggregate Grade-Weighted Index	3.8	100.0	100.0	183.2	30.8	25.0	49.6	44.1	29.9	47.6	100.0	100.0	0.2	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0
I37191	Bloomberg MSCI China Aggregate Screened Index	3.0	100.0	100.0	87.9	24.4	25.6	21.1	41.1	31.3	44.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0
I37192	Bloomberg MSCI China Aggregate Graded Index	5.0	100.0	100.0	233.2	18.9	72.9	96.6	18.9	72.9	18.8	100.0	100.0	0.1	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0
I37193	Bloomberg MSCI Liquid China Credit Grade-Weighted Index	5.1	100.0	100.0	247.2	95.4	81.5	94.5	98.1	89.4	98.9	100.0	100.0	1.6	100.0	100.0	0.2	100.0	100.0	4.2	100.0	100.0
I37194	Bloomberg MSCI Liquid China Credit Screened Index	4.7	100.0	100.0	157.9	89.9	85.3	89.4	96.7	94.4	98.6	100.0	100.0	0.5	100.0	100.0	0.2	100.0	100.0	3.6	100.0	100.0
I37195	Bloomberg MSCI Liquid China Credit Graded Index	4.6	100.0	100.0	234.3	100.0	100.0	96.0	100.0	100.0	99.1	100.0	100.0	1.2	100.0	100.0	0.1	100.0	100.0	4.1	100.0	100.0
I37196	Bloomberg MSCI China USD Credit Grade-Weighted Index	5.7	100.0	100.0	666.3	76.0	53.2	84.2	81.4	59.9	66.5	100.0	100.0	9.9	100.0	100.0	2.6	100.0	100.0	5.4	100.0	100.0
I37197	Bloomberg MSCI China USD Credit Screened Index	6.0	100.0	100.0	220.4	60.1	48.6	80.8	68.6	56.1	71.4	100.0	100.0	3.9	100.0	100.0	2.2	100.0	100.0	4.4	100.0	100.0
I37198	Bloomberg MSCI China USD Credit Graded Index	6.0	100.0	100.0	301.8	88.1	90.9	94.2	89.9	93.2	54.2	100.0	100.0	0.9	100.0	100.0	3.3	100.0	100.0	5.5	100.0	100.0
I37256	Bloomberg MSCI Euro Aggregate ex Fossil Fuel SRI Select	6.2	100.0	100.0	152.7	30.8	69.4	86.0	34.2	76.3	25.2	100.0	100.0	0.6	100.0	100.0	1.2	100.0	100.0	6.4	100.0	100.0
I37260	Bloomberg MSCI Euro Corporate Ultrashort Fixed and Floating Rate SRI	7.2	100.0	100.0	170.2	91.6	91.8	84.7	100.0	100.0	82.9	100.0	100.0	1.8	100.0	100.0	3.6	100.0	100.0	7.4	100.0	100.0
I37477	Bloomberg MSCI Global Treasury Core Currencies Select Index	5.8	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	100.0	0.0	100.0	100.0	1.1	100.0	100.0
I37488	Bloomberg MSCI 1-5 Year US Aggregate ESG Select Index	5.8	92.4	54.4	232.5	26.3	47.6	85.2	28.0	50.2	29.6	100.0	99.7	0.7	100.0	99.7	1.1	92.4	54.4	0.4	100.0	100.0
I37568	Bloomberg MSCI Euro Aggregate Screened Index	6.1	100.0	100.0	198.9	29.8	71.1	87.6	32.9	78.8	26.4	100.0	100.0	0.5	100.0	100.0	1.3	100.0	100.0	6.9	100.0	100.0
I37595	Bloomberg MSCI Japan Corporate Grade-Weighted Index	6.5	100.0	100.0	455.3	92.0	93.7	75.7	100.0	100.0	85.2	100.0	100.0	0.7	100.0	100.0	4.2	100.0	100.0	2.9	100.0	100.0
I37596	Bloomberg MSCI Japan Corporate Screened Index	6.6	100.0	100.0	397.6	82.5	91.7	74.1	100.0	100.0	75.1	100.0	100.0	0.0	100.0	100.0	5.4	100.0	100.0	3.2	100.0	100.0
I37597	Bloomberg MSCI Japan Corporate Graded Index	6.6	100.0	100.0	484.1	84.5	92.9	73.3	100.0	100.0	78.0	100.0	100.0	0.7	100.0	100.0	5.3	100.0	100.0	2.8	100.0	100.0
I37598	Bloomberg MSCI Japan Government-Related Grade-Weighted Index	5.5	100.0	100.0	48.9	20.6	40.0	15.6	22.8	44.2	33.8	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.7	100.0	100.0
I37599	Bloomberg MSCI Japan Government-Related Graded Index	5.6	100.0	100.0	27.5	23.4	32.6	18.2	26.8	38.5	38.9	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.6	100.0	100.0
I37615	Bloomberg MSCI December 2026 Maturity EUR Corporate ESG Screened	6.8	100.0	100.0	461.1	94.6	94.7	88.7	100.0	100.0	85.4	100.0	100.0	5.6	100.0	100.0	5.3	100.0	100.0	7.7	100.0	100.0
I37617	Bloomberg MSCI December 2028 Maturity EUR Corporate ESG Screened	6.6	100.0	100.0	557.4	94.0	93.2	89.5	100.0	100.0	83.8	100.0	100.0	7.7	100.0	100.0	5.4	100.0	100.0	8.0	100.0	100.0
I37619	Bloomberg MSCI December 2026 Maturity USD Corporate ESG Screened	6.3	100.0	100.0	307.7	96.5	95.6	86.5	100.0	100.0	85.8	100.0	100.0	3.6	100.0	100.0	4.3	100.0	100.0	0.7	100.0	100.0
I37621	Bloomberg MSCI December 2028 Maturity USD Corporate ESG Screened	5.8	100.0	100.0	369.1	96.4	95.9	82.1	100.0	100.0	79.2	100.0	100.0	5.9	100.0	100.0	5.3	100.0	100.0	1.3	100.0	100.0
I37668	Bloomberg MSCI US Corporate SRI Sustainable ex Fossil Fuel	6.5	100.0	100.0	139.2	97.4	97.0	87.7	100.0	100.0	74.0	100.0	100.0	1.5	100.0	100.0	3.6	100.0	100.0	0.9	100.0	100.0
I37672	Bloomberg MSCI Global Aggregate Sustainability Select SRI Float Adjusted Index	5.9	88.4	81.0	127.3	21.4	59.6	86.8	23.3	64.6	28.8	100.0	99.9	0.3	100.0	99.9	0.7	88.4	81.0	2.3	100.0	100.0
I37978	Bloomberg MSCI December 2025 Maturity EUR Corporate ESG Screened	6.1	100.0	100.0	763.0	28.3	91.6	90.2	29.5	95.0	23.7	100.0	100.0	3.1	100.0	100.0	1.8	100.0	100.0	2.8	100.0	100.0
I37980	Bloomberg MSCI December 2027 Maturity EUR Corporate ESG Screened	6.8	100.0	100.0	509.1	94.4	93.9	88.9	100.0	100.0	84.2	100.0	100.0	6.3	100.0	100.0	6.5	100.0	100.0	9.4	100.0	100.0
I37982	Bloomberg MSCI December 2025 Maturity USD Corporate ESG Screened	5.8	100.0																			

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (tCo2/\$m EVIC)			GHG Emissions (reported vs estimated)			HC1 Sector Exposure ¹			Fossil Fuel Exposure ²			Green Revenue			Green Bonds		
		Score	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I38442	Bloomberg MSCI December 2031 Maturity EUR Corporate ESG Screened	6.6	100.0	100.0	580.5	94.3	93.8	88.2	100.0	100.0	78.8	100.0	100.0	7.9	100.0	100.0	8.4	100.0	100.0	14.4	100.0	100.0
I38443	Bloomberg MSCI December 2030 Maturity EUR Corporate ESG Screened	6.6	100.0	100.0	438.7	95.6	95.2	88.3	100.0	100.0	82.2	100.0	100.0	4.8	100.0	100.0	6.6	100.0	100.0	9.3	100.0	100.0
I38444	Bloomberg MSCI December 2029 Maturity EUR Corporate ESG Screened	6.8	100.0	100.0	469.6	95.4	94.8	87.7	100.0	100.0	80.8	100.0	100.0	5.8	100.0	100.0	6.4	100.0	100.0	8.9	100.0	100.0
I38466	Bloomberg MSCI December 2031 Maturity USD Corporate ESG Screened	5.8	100.0	100.0	353.5	95.8	95.5	80.1	100.0	100.0	74.3	100.0	100.0	4.4	100.0	100.0	4.8	100.0	100.0	1.5	100.0	100.0
I38487	Bloomberg MSCI ESG Global Corporate A+ 1-5 Year Select Index	6.7	100.0	100.0	209.9	96.4	95.7	92.6	100.0	100.0	90.5	100.0	100.0	1.7	100.0	100.0	3.4	100.0	100.0	2.9	100.0	100.0
I38642	Bloomberg MSCI Euro Corporate September 2026 SRI	6.7	100.0	100.0	374.0	94.9	95.2	87.3	100.0	100.0	78.4	100.0	100.0	2.7	100.0	100.0	5.3	100.0	100.0	7.9	100.0	100.0
I38643	Bloomberg MSCI Euro Corporate September 2028 SRI	6.6	100.0	100.0	369.7	92.3	92.3	87.0	100.0	100.0	82.0	100.0	100.0	3.6	100.0	100.0	5.1	100.0	100.0	8.6	100.0	100.0
I38644	Bloomberg MSCI Euro Corporate September 2030 SRI	6.6	100.0	100.0	343.3	94.6	94.4	87.9	100.0	100.0	75.4	100.0	100.0	3.3	100.0	100.0	7.6	100.0	100.0	10.3	100.0	100.0
I38645	Bloomberg MSCI Euro Corporate September 2032 SRI	6.9	100.0	100.0	255.7	98.5	98.2	92.5	100.0	100.0	78.1	100.0	100.0	3.3	100.0	100.0	6.0	100.0	100.0	13.0	100.0	100.0
I38646	Bloomberg MSCI Euro Corporate September 2034 SRI	6.8	100.0	100.0	235.8	96.4	96.3	93.3	100.0	100.0	80.6	100.0	100.0	4.3	100.0	100.0	7.9	100.0	100.0	13.5	100.0	100.0
I38657	Bloomberg MSCI Global Aggregate ex Fossil Fuel SRI Select	5.8	89.0	91.3	117.7	21.9	63.3	88.0	23.4	68.3	28.9	100.0	100.0	0.3	100.0	100.0	0.7	89.0	91.3	1.9	100.0	100.0
I38724	Bloomberg MSCI Global Agg DM Corp USD BBB Sr 15Yr+ Custom Sustainability Momentum Tilted Ce	6.0	100.0	100.0	542.0	99.2	98.2	73.7	100.0	100.0	67.3	100.0	100.0	8.2	100.0	100.0	5.2	100.0	100.0	1.2	100.0	100.0
I38733	Bloomberg MSCI December 2034 Maturity USD Corporate ESG Screened	5.6	100.0	100.0	528.7	95.8	95.3	78.6	100.0	100.0	74.0	100.0	100.0	8.3	100.0	100.0	4.1	100.0	100.0	1.1	100.0	100.0
I38734	Bloomberg MSCI December 2033 Maturity USD Corporate ESG Screened	5.7	100.0	100.0	391.7	97.5	96.5	81.8	100.0	100.0	73.0	100.0	100.0	7.0	100.0	100.0	2.5	100.0	100.0	1.4	100.0	100.0
I38735	Bloomberg MSCI December 2032 Maturity USD Corporate ESG Screened	5.7	100.0	100.0	403.2	98.0	97.4	84.7	100.0	100.0	75.2	100.0	100.0	6.4	100.0	100.0	4.4	100.0	100.0	4.0	100.0	100.0
I38741	Bloomberg MSCI December 2034 Maturity EUR Corporate ESG Screened	6.8	100.0	100.0	444.0	96.7	96.5	92.8	100.0	100.0	78.6	100.0	100.0	9.7	100.0	100.0	9.2	100.0	100.0	8.9	100.0	100.0
I38742	Bloomberg MSCI December 2033 Maturity EUR Corporate ESG Screened	7.0	100.0	100.0	402.2	96.1	96.4	91.9	100.0	100.0	77.8	100.0	100.0	3.6	100.0	100.0	6.9	100.0	100.0	8.8	100.0	100.0
I38743	Bloomberg MSCI December 2032 Maturity EUR Corporate ESG Screened	6.5	100.0	100.0	505.9	97.7	97.4	93.0	100.0	100.0	82.2	100.0	100.0	10.8	100.0	100.0	7.2	100.0	100.0	11.4	100.0	100.0
I38815	Bloomberg MSCI Euro Treasury IG 7-10 Years ESG Index	5.9	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	100.0	0.0	100.0	100.0	3.1	100.0	100.0
I38829	Bloomberg MSCI EUR Corporates 1-10Y Senior ex Financial ESG Screened Index	6.8	100.0	100.0	591.8	95.1	95.2	91.2	100.0	100.0	76.8	100.0	100.0	8.9	100.0	100.0	7.3	100.0	100.0	6.8	100.0	100.0
I38861	Bloomberg MSCI Global Aggregate SRI Carbon ESG-Weighted Select	6.1	89.2	81.7	136.1	28.9	61.9	87.5	31.1	66.2	34.9	100.0	99.9	0.3	100.0	99.9	1.1	89.2	81.7	3.1	100.0	100.0
I39286	Bloomberg MSCI EUR Corporate 5+ Years ESG Screened	6.9	100.0	100.0	425.7	97.4	97.2	92.7	100.0	100.0	80.6	100.0	100.0	6.8	100.0	100.0	7.0	100.0	100.0	11.2	100.0	100.0
I39287	Bloomberg MSCI GBP Corporate 15+ Years ESG Screened	6.7	100.0	100.0	209.3	89.2	89.7	87.2	100.0	100.0	52.1	100.0	100.0	0.4	100.0	100.0	8.6	100.0	100.0	10.6	100.0	100.0
I39288	Bloomberg MSCI Global USD Corporate 10+ Years ESG Screened	6.0	100.0	100.0	395.5	95.0	92.8	84.5	100.0	100.0	76.7	100.0	100.0	8.0	100.0	100.0	3.5	100.0	100.0	0.3	100.0	100.0
I39289	Bloomberg MSCI Global USD Corporate ESG Screened	6.1	100.0	100.0	378.2	95.9	94.8	86.1	100.0	100.0	81.8	100.0	100.0	6.2	100.0	100.0	3.6	100.0	100.0	1.1	100.0	100.0
I39415	Bloomberg MSCI Euro Corporate 1-5 Year ESG SRI Index	7.0	100.0	100.0	225.4	96.2	95.9	91.2	100.0	100.0	83.5	100.0	100.0	2.4	100.0	100.0	4.9	100.0	100.0	10.8	100.0	100.0
I39487	Bloomberg MSCI December 2029 Maturity EUR Corporate Crossover ESG Screened	6.3	100.0	100.0	1065.0	90.5	92.1	87.8	100.0	100.0	71.0	100.0	100.0	8.0	100.0	100.0	7.3	100.0	100.0	11.1	100.0	100.0
I39488	Bloomberg MSCI December 2028 Maturity EUR Corporate Crossover ESG Screened	6.4	100.0	100.0	840.3	89.0	89.3	88.9	100.0	100.0	71.2	100.0	100.0	4.7	100.0	100.0	5.9	100.0	100.0	5.5	100.0	100.0
I40143	Bloomberg MSCI December 2035 Maturity EUR Corporate ESG Screened	7.1	100.0	100.0	466.3	95.0	95.3	92.0	100.0	100.0	81.3	100.0	100.0	5.4	100.0	100.0	7.9	100.0	100.0	12.9	100.0	100.0
I40144	Bloomberg MSCI December 2035 Maturity USD Corporate ESG Screened	5.6	100.0	100.0	433.3	97.4	96.9	84.0	100.0	100.0	75.0	100.0	100.0	8.1	100.0	100.0	4.2	100.0	100.0	0.6	100.0	100.0
I40158	Bloomberg MSCI Euro Corporate September 2035 SRI	7.0	100.0	100.0	184.0	98.3	97.6	93.6	100.0	100.0	75.7	100.0	100.0	3.7	100.0	100.0	5.1	100.0	100.0	6.7	100.0	100.0

These footnotes are applicable to the Environmental Disclosures in slides 10 to 16:

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 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

³To account for the limitations of available ESG data in the above calculations, if no data is available (blank values) at the time of producing these reports, a zero ("0") value is assigned and included in the calculations. This may impact coverage and percentage figures

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating				Social Violations			Controversial Weapons ³				Tobacco ⁴	
		Score	MV	Count	Sum	%	MV	Count	%	MV	Count	%	MV	Count
I29530	Bloomberg MSCI US Corporate Screened Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29531	Bloomberg MSCI US Credit Screened Index	5.0	100.0	100.0	0	0.0	92.3	92.9	0.0	100.0	100.0	0.0	100.0	100.0
I29532	Bloomberg MSCI US Aggregate Screened Index	6.3	72.4	66.9	0	0.0	23.0	60.0	0.0	72.4	66.9	0.0	100.0	100.0
I29533	Bloomberg MSCI US Aggregate Screened Sector Neutral Index	6.2	73.6	66.9	0	0.0	26.3	60.0	0.0	73.6	66.9	0.0	100.0	100.0
I29534	Bloomberg MSCI US Corporate Graded Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.4	100.0	100.0	1.5	100.0	100.0
I29536	Bloomberg MSCI US Government/Credit Graded Index	6.4	100.0	100.0	0	0.0	33.1	94.2	0.1	100.0	100.0	0.4	100.0	100.0
I29537	Bloomberg MSCI US Aggregate Graded Index	6.4	72.4	67.4	0	0.0	24.0	63.5	0.1	72.4	67.3	0.3	100.0	100.0
I29538	Bloomberg MSCI US Aggregate Graded Sector Neutral Class 1 Index	6.3	73.6	67.4	0	0.0	26.8	63.5	0.1	73.6	67.3	0.3	100.0	100.0
I29539	Bloomberg MSCI US Corporate Grade-Weighted Sector Neutral Index	5.0	100.0	100.0	17	0.2	99.3	97.1	0.5	100.0	100.0	1.3	100.0	100.0
I29540	Bloomberg MSCI US Credit Grade-Weighted Sector Neutral Index	5.2	100.0	100.0	17	0.2	93.0	91.8	0.5	100.0	100.0	1.1	100.0	100.0
I29541	Bloomberg MSCI US Government/Credit Grade-Weighted Sector Neutral Index	6.3	100.0	100.0	17	0.2	35.6	89.3	0.2	100.0	100.0	0.4	100.0	100.0
I29542	Bloomberg MSCI US Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.3	73.6	71.6	17	0.1	26.4	63.9	0.2	73.6	71.6	0.3	100.0	100.0
I29543	Bloomberg MSCI Euro Corporate Screened Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29545	Bloomberg MSCI Sterling Corporate Screened Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29547	Bloomberg MSCI Euro Corporate Graded Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.9	100.0	100.0
I29548	Bloomberg MSCI Euro Covered Graded Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29549	Bloomberg MSCI Euro Aggregate Graded Index	6.5	100.0	100.0	0	0.0	33.2	80.8	0.0	100.0	100.0	0.2	100.0	100.0
I29550	Bloomberg MSCI Euro Aggregate Graded Sector Neutral Class 1 Index	6.5	100.0	100.0	0	0.0	35.1	80.8	0.0	100.0	100.0	0.2	100.0	100.0
I29551	Bloomberg MSCI Sterling Corporate Graded Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.8	100.0	100.0
I29552	Bloomberg MSCI Sterling Aggregate Graded Index	6.9	99.3	96.2	0	0.0	22.8	89.7	0.0	99.3	96.2	0.1	100.0	100.0
I29553	Bloomberg MSCI Sterling Aggregate Graded Index Sector Neutral Class 1	6.9	99.3	96.2	0	0.0	25.1	89.7	0.0	99.3	96.2	0.1	100.0	100.0
I29554	Bloomberg MSCI Euro Corporate Grade-Weighted Sector Neutral Index	5.1	100.0	100.0	0	0.0	99.4	98.1	0.0	100.0	100.0	0.8	100.0	100.0
I29555	Bloomberg MSCI Euro Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.5	100.0	100.0	0	0.0	35.0	79.4	0.0	100.0	100.0	0.1	100.0	100.0
I29556	Bloomberg MSCI Sterling Corporate Grade-Weighted Sector Neutral Index	5.1	100.0	100.0	0	0.0	98.0	94.1	0.0	100.0	100.0	0.7	100.0	100.0
I29557	Bloomberg MSCI Sterling Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.9	99.4	96.8	0	0.0	24.5	85.1	0.0	99.4	96.8	0.1	100.0	100.0
I29558	Bloomberg MSCI US Intermediate Corporate Screened Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29559	Bloomberg MSCI US Long Corporate Screened Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29560	Bloomberg MSCI US Intermediate Credit Screened Index	5.1	100.0	100.0	0	0.0	94.1	95.7	0.0	100.0	100.0	0.0	100.0	100.0
I29561	Bloomberg MSCI US Long Credit Screened Index	4.9	100.0	100.0	0	0.0	87.5	87.3	0.0	100.0	100.0	0.0	100.0	100.0
I29562	Bloomberg MSCI US Government/Credit Screened Index	6.3	100.0	100.0	0	0.0	31.8	89.7	0.0	100.0	100.0	0.0	100.0	100.0
I29563	Bloomberg MSCI US Long Government/Credit Screened Index	6.1	100.0	100.0	0	0.0	36.8	84.2	0.0	100.0	100.0	0.0	100.0	100.0
I29569	Bloomberg MSCI US Corporate Catholic Values Index	4.8	100.0	100.0	12	0.2	99.4	98.8	0.0	100.0	100.0	1.5	100.0	100.0
I29611	Bloomberg MSCI US Intermediate Corporate Graded Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.3	100.0	100.0	1.4	100.0	100.0
I29612	Bloomberg MSCI US Long Corporate Graded Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.7	100.0	100.0	1.6	100.0	100.0
I29613	Bloomberg MSCI US Credit Graded Index	5.1	100.0	100.0	0	0.0	96.2	97.8	0.4	100.0	100.0	1.3	100.0	100.0
I29614	Bloomberg MSCI US Intermediate Aggregate Graded Index	6.4	95.2	64.6	0	0.0	29.1	60.8	0.1	95.2	64.5	0.4	100.0	100.0
I29615	Bloomberg MSCI US Long Aggregate Graded Index	6.1	40.4	73.5	0	0.0	16.7	69.3	0.3	40.4	73.5	0.3	100.0	100.0
I29616	Bloomberg MSCI US Corporate BB+ Graded Index	4.8	100.0	100.0	0	0.0	100.0	100.0	1.0	100.0	100.0	1.3	100.0	100.0
I29617	Bloomberg MSCI US Aggregate BB+ Graded Index	6.3	74.6	89.4	0	0.0	26.0	84.0	0.3	74.6	89.4	0.3	100.0	100.0
I29689	Bloomberg MSCI US Corporate Graded Sector Neutral Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.4	100.0	100.0	1.5	100.0	100.0
I29690	Bloomberg MSCI US Credit Graded Sector Neutral Index	5.1	100.0	100.0	0	0.0	93.7	97.8	0.4	100.0	100.0	1.3	100.0	100.0
I29691	Bloomberg MSCI US Government/Credit Graded Sector Neutral Index	6.3	100.0	100.0	0	0.0	35.9	94.2	0.1	100.0	100.0	0.5	100.0	100.0
I29692	Bloomberg MSCI US Aggregate Graded Sector Neutral Class 2 Index	6.3	73.6	67.4	0	0.0	26.4	63.5	0.1	73.6	67.3	0.4	100.0	100.0
I29693	Bloomberg MSCI US Corporate Grade-Weighted Index	5.0	100.0	100.0	17	0.2	99.3	97.1	0.5	100.0	100.0	1.3	100.0	100.0
I29694	Bloomberg MSCI US Intermediate Corporate Grade-Weighted Index	4.9	100.0	100.0	8	0.1	99.5	98.2	0.4	100.0	100.0	1.2	100.0	100.0
I29695	Bloomberg MSCI US Long Corporate Grade-Weighted Index	5.0	100.0	100.0	9	0.3	98.9	95.4	0.9	100.0	100.0	1.4	100.0	100.0
I29696	Bloomberg MSCI US Credit Grade-Weighted Index	5.1	100.0	100.0	17	0.2	94.7	91.8	0.5	100.0	100.0	1.1	100.0	100.0
I29697	Bloomberg MSCI US Government/Credit Grade-Weighted Index	6.3	100.0	100.0	17	0.2	34.3	89.3	0.2	100.0	100.0	0.4	100.0	100.0
I29698	Bloomberg MSCI US Aggregate Grade-Weighted Index	6.3	80.2	71.6	17	0.1	27.5	63.9	0.2	80.2	71.6	0.3	100.0	100.0
I29699	Bloomberg MSCI US Intermediate Aggregate Grade-Weighted Index	6.4	96.8	68.5	8	0.1	31.2	63.1	0.1	96.8	68.5	0.3	100.0	100.0
I29700	Bloomberg MSCI US Long Aggregate Grade-Weighted Index	6.1	51.1	77.9	9	0.2	21.1	65.7	0.4	51.1	77.9	0.3	100.0	100.0
I29701	Bloomberg MSCI US Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.3	73.6	71.6	17	0.1	26.2	63.9	0.2	73.6	71.6	0.3	100.0	100.0
I29702	Bloomberg MSCI Euro Aggregate Screened Sector Neutral Class 1 Index	6.4	100.0	100.0	0	0.0	35.1	79.5	0.0	100.0	100.0	0.0	100.0	100.0
I29703	Bloomberg MSCI Sterling Aggregate Screened Sector Neutral Class 1 Index	6.8	99.3	96.4	0	0.0	24.6	88.2	0.0	99.3	96.4	0.0	100.0	100.0
I29704	Bloomberg MSCI Euro Corporate Graded Sector Neutral Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.9	100.0	100.0
I29705	Bloomberg MSCI Euro Aggregate Graded Sector Neutral Class 2 Index	6.5	100.0	100.0	0	0.0	35.1	80.8	0.0	100.0	100.0	0.2	100.0	100.0
I29706	Bloomberg MSCI Sterling Corporate Graded Sector Neutral Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.7	100.0	100.0
I29707	Bloomberg MSCI Sterling Aggregate Graded Sector Neutral Class 2 Index	6.9	99.3	96.2	0	0.0	25.0	89.7	0.0	99.3	96.2	0.1	100.0	100.0
I29708	Bloomberg MSCI Euro Corporate Grade-Weighted Index	5.1	100.0	100.0	0	0.0	99.4	98.1	0.0	100.0	100.0	0.7	100.0	100.0
I29709	Bloomberg MSCI Euro Intermediate Corporate Grade-Weighted Index	5.1	100.0	100.0	0	0.0	99.3	98.0	0.0	100.0	100.0	0.7	100.0	100.0
I29710	Bloomberg MSCI Euro Long Corporate Grade-Weighted Index	5.0	100.0	100.0	0	0.0	99.9	99.6	0.0	100.0	100.0	1.1	100.0	100.0
I29711	Bloomberg MSCI Euro Covered Grade-Weighted Index	4.8	100.0	100.0	0	0.0	98.4	94.0	0.0	100.0	100.0	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating				Social Violations			Controversial Weapons ³				Tobacco ⁴	
		Score	MV	Count	Sum	%	MV	Count	%	MV	Count	%	MV	Count
I29712	Bloomberg MSCI Euro Aggregate Grade-Weighted Index	6.5	100.0	100.0	0	0.0	37.1	79.4	0.0	100.0	100.0	0.1	100.0	100.0
I29713	Bloomberg MSCI Euro Intermediate Aggregate Grade-Weighted Index	6.3	100.0	100.0	0	0.0	42.6	82.5	0.0	100.0	100.0	0.2	100.0	100.0
I29714	Bloomberg MSCI Euro Long Aggregate Grade-Weighted Index	7.2	100.0	99.9	0	0.0	14.4	56.2	0.0	100.0	99.9	0.1	100.0	100.0
I29715	Bloomberg MSCI Euro Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.5	100.0	100.0	0	0.0	34.9	79.4	0.0	100.0	100.0	0.2	100.0	100.0
I29716	Bloomberg MSCI Sterling Corporate Grade-Weighted Index	5.1	100.0	100.0	0	0.0	97.9	94.1	0.0	100.0	100.0	0.6	100.0	100.0
I29717	Bloomberg MSCI Sterling Intermediate Corporate Grade-Weighted Index	5.0	100.0	100.0	0	0.0	98.9	97.1	0.0	100.0	100.0	0.7	100.0	100.0
I29718	Bloomberg MSCI Sterling Long Corporate Grade-Weighted Index	5.4	100.0	100.0	0	0.0	95.4	88.3	0.0	100.0	100.0	0.4	100.0	100.0
I29719	Bloomberg MSCI Sterling Aggregate Grade-Weighted Index	6.9	99.5	96.8	0	0.0	23.2	85.1	0.0	99.5	96.8	0.1	100.0	100.0
I29720	Bloomberg MSCI Sterling Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.9	99.3	96.8	0	0.0	24.4	85.1	0.0	99.3	96.8	0.1	100.0	100.0
I29721	Bloomberg MSCI Euro Intermediate Corporate Screened Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29722	Bloomberg MSCI Euro Long Corporate Screened Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29726	Bloomberg MSCI Euro Corporate Catholic Values Index	5.0	100.0	100.0	0	0.0	99.1	98.6	0.0	100.0	100.0	0.9	100.0	100.0
I29727	Bloomberg MSCI Sterling Intermediate Corporate Screened Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29728	Bloomberg MSCI Sterling Long Corporate Screened Index	5.3	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29729	Bloomberg MSCI Sterling Corporate Screened Ex CCC Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29732	Bloomberg MSCI Sterling Corporate Catholic Values Index	5.1	100.0	100.0	0	0.0	97.2	95.7	0.0	100.0	100.0	0.7	100.0	100.0
I29733	Bloomberg MSCI Euro Intermediate Corporate Graded Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.9	100.0	100.0
I29734	Bloomberg MSCI Euro Long Corporate Graded Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	1.4	100.0	100.0
I29735	Bloomberg MSCI Euro Intermediate Aggregate Graded Index	6.4	100.0	100.0	0	0.0	38.4	84.3	0.0	100.0	100.0	0.2	100.0	100.0
I29736	Bloomberg MSCI Euro Long Aggregate Graded Index	7.2	100.0	99.9	0	0.0	12.3	55.3	0.0	100.0	99.9	0.1	100.0	100.0
I29737	Bloomberg MSCI Euro Corporate BB+ Graded Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.9	100.0	100.0
I29738	Bloomberg MSCI Euro Aggregate Graded BB+ Index	6.5	100.0	100.0	0	0.0	34.0	81.1	0.0	100.0	100.0	0.2	100.0	100.0
I29739	Bloomberg MSCI Sterling Intermediate Corporate Graded Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.9	100.0	100.0
I29740	Bloomberg MSCI Sterling Long Corporate Graded Index	5.4	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.4	100.0	100.0
I29741	Bloomberg MSCI Sterling Intermediate Aggregate Graded Index	6.8	99.4	96.6	0	0.0	27.5	91.9	0.0	99.4	96.6	0.2	100.0	100.0
I29742	Bloomberg MSCI Sterling Long Aggregate Graded Index	7.2	99.1	95.4	0	0.0	14.3	84.6	0.0	99.1	95.4	0.1	100.0	100.0
I29743	Bloomberg MSCI Sterling Corporate BB+ Graded Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.7	100.0	100.0
I29744	Bloomberg MSCI Sterling Aggregate Graded BB+ Index	6.9	100.0	100.0	0	0.0	23.6	93.3	0.0	100.0	100.0	0.1	100.0	100.0
I29746	Bloomberg MSCI Global Corporate Screened Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29747	Bloomberg MSCI Global Intermediate Corporate Screened Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29748	Bloomberg MSCI Global Long Corporate Screened Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29749	Bloomberg MSCI Global Corporate Screened Ex CCC Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I29752	Bloomberg MSCI Global Corporate Catholic Values Index	4.9	100.0	100.0	13	0.1	97.7	96.5	0.0	100.0	100.0	1.2	100.0	100.0
I29753	Bloomberg MSCI Global Corporate Graded Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.2	100.0	100.0	1.3	100.0	100.0
I29754	Bloomberg MSCI Global Intermediate Corporate Graded Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.1	100.0	100.0	1.2	100.0	100.0
I29755	Bloomberg MSCI Global Long Corporate Graded Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.5	100.0	100.0	1.5	100.0	100.0
I29756	Bloomberg MSCI Global Aggregate Graded Index	6.6	87.3	84.7	0	0.0	25.8	71.1	0.0	87.3	84.7	0.2	100.0	100.0
I29757	Bloomberg MSCI Global Intermediate Aggregate Graded Index	6.5	98.1	85.0	0	0.0	31.1	72.7	0.0	98.1	85.0	0.3	100.0	100.0
I29758	Bloomberg MSCI Global Long Aggregate Graded Index	6.8	64.8	83.7	0	0.0	14.6	65.8	0.1	64.8	83.7	0.2	100.0	100.0
I29762	Bloomberg MSCI Global Corporate Grade-Weighted Index	5.0	100.0	100.0	18	0.1	98.3	94.9	0.3	100.0	100.0	1.0	100.0	100.0
I29763	Bloomberg MSCI Global Intermediate Corporate Grade-Weighted Index	5.0	100.0	100.0	8	0.1	98.6	95.8	0.2	100.0	100.0	0.9	100.0	100.0
I29764	Bloomberg MSCI Global Long Corporate Grade-Weighted Index	5.0	100.0	100.0	10	0.2	97.4	92.3	0.7	100.0	100.0	1.3	100.0	100.0
I29765	Bloomberg MSCI Global Corporate Grade-Weighted Sector Neutral Index	5.0	100.0	100.0	18	0.1	98.3	94.9	0.3	100.0	100.0	1.1	100.0	100.0
I29766	Bloomberg MSCI Global Aggregate Grade-Weighted Index	6.5	91.7	87.3	19	0.1	29.3	69.1	0.1	91.7	87.3	0.2	100.0	100.0
I29769	Bloomberg MSCI Global Corporate Grade-Weighted Ex CCC Ex Red Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.3	100.0	100.0	1.0	100.0	100.0
I29770	Bloomberg MSCI Global Corporate Grade-Weighted Ex CCC Ex Red Sector Neutral Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.3	100.0	100.0	1.1	100.0	100.0
I29771	Bloomberg MSCI Global Aggregate Grade-Weighted Ex CCC Ex Red Index	6.5	91.6	86.6	0	0.0	29.1	70.6	0.1	91.6	86.6	0.2	100.0	100.0
I29779	Bloomberg MSCI Global Corporate Grade-Weighted Sector Neutral Class 2 Index	4.9	100.0	100.0	18	0.1	98.2	94.9	0.4	100.0	100.0	1.1	100.0	100.0
I29781	Bloomberg MSCI Global Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.5	90.0	87.3	19	0.1	29.2	69.1	0.1	90.0	87.3	0.2	100.0	100.0
I29782	Bloomberg MSCI Global Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.5	89.2	87.3	19	0.1	29.2	69.1	0.1	89.2	87.3	0.2	100.0	100.0
I29783	Bloomberg MSCI Global Corporate BB+ Graded Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.6	100.0	100.0	1.2	100.0	100.0
I29784	Bloomberg MSCI Global Aggregate BB+ Graded Index	6.5	89.2	95.8	0	0.0	25.4	79.9	0.1	89.2	95.8	0.2	100.0	100.0
I30613	Bloomberg MSCI Global Corporate Graded Sector Neutral Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.2	100.0	100.0	1.3	100.0	100.0
I31562	Bloomberg MSCI US Green Bond Index: Govt-Related	6.5	100.0	100.0	0	0.0	64.2	65.3	0.0	100.0	100.0	0.0	100.0	100.0
I31563	Bloomberg MSCI US Green Bond Index: Corporate	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0
I31569	Bloomberg MSCI Global Green Bond Index: 1-5	5.5	99.9	99.9	0	0.0	87.2	94.1	0.0	99.9	99.9	0.0	100.0	100.0
I31570	Bloomberg MSCI Global Green Bond Index: Supranational	7.6	100.0	100.0	0	0.0	61.1	90.5	0.0	100.0	100.0	0.0	100.0	100.0
I31572	Bloomberg MSCI Global Green Bond Index	6.0	100.0	99.9	0	0.0	66.1	89.7	0.0	100.0	99.9	0.0	100.0	100.0
I31573	Bloomberg MSCI US Green Bond Index	5.6	99.8	99.7	0	0.0	83.7	87.8	0.0	99.8	99.7	0.1	100.0	100.0
I31574	Bloomberg MSCI Euro Green Bond Index	6.0	100.0	100.0	0	0.0	66.9	92.7	0.0	100.0	100.0	0.0	100.0	100.0
I31575	Bloomberg MSCI Global Green Bond Index: CAD	6.2	100.0	100.0	0	0.0	37.2	63.6	0.0	100.0	100.0	0.0	100.0	100.0
I31576	Bloomberg MSCI Global Green Bond Index: GBP	6.5	100.0	100.0	0	0.0	40.7	97.5	0.0	100.0	100.0	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating			Social Violations				Controversial Weapons ³				Tobacco ⁴	
		Score	MV	Count	Sum	%	MV	Count	%	MV	Count	%	MV	Count
I31577	Bloomberg MSCI Global Green Bond Index: SEK	5.3	100.0	100.0	0	0.0	90.8	97.3	0.0	100.0	100.0	0.0	100.0	100.0
I31578	Bloomberg MSCI Global Green Bond Index: CHF	6.4	100.0	100.0	0	0.0	40.0	72.7	0.0	100.0	100.0	0.0	100.0	100.0
I31579	Bloomberg MSCI Global Green Bond Index: AUD	7.0	100.0	100.0	0	0.0	41.0	69.0	0.0	100.0	100.0	0.0	100.0	100.0
I31580	Bloomberg MSCI Global Green Bond Index: JPY	6.3	100.0	100.0	0	0.0	77.9	80.0	0.0	100.0	100.0	0.0	100.0	100.0
I31581	Bloomberg MSCI Global Green Bond Index: Other Currencies	7.1	100.0	100.0	0	0.0	44.2	82.5	0.0	100.0	100.0	0.0	100.0	100.0
I31588	Bloomberg MSCI Global Green Bond Index: Gov-Related	6.6	100.0	100.0	0	0.0	71.9	80.3	0.0	100.0	100.0	0.0	100.0	100.0
I31589	Bloomberg MSCI Global Green Bond Index: Agency	6.1	100.0	100.0	0	0.0	94.9	95.1	0.0	100.0	100.0	0.0	100.0	100.0
I31590	Bloomberg MSCI Global Green Bond Index: Local Authority	6.1	100.0	100.0	0	0.0	62.5	70.3	0.0	100.0	100.0	0.0	100.0	100.0
I31591	Bloomberg MSCI Global Green Bond Index: Corporate	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I31592	Bloomberg MSCI Global Green Bond Index: Utility	6.5	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I31593	Bloomberg MSCI Global Green Bond Index: Financial	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I31594	Bloomberg MSCI Global Green Bond Index: Industrial	4.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.3	100.0	100.0
I31596	Bloomberg MSCI Global Green Bond Index: Aaa	6.9	100.0	100.0	0	0.0	57.7	87.0	0.0	100.0	100.0	0.0	100.0	100.0
I31597	Bloomberg MSCI Global Green Bond Index: Aa	6.8	99.9	99.6	0	0.0	33.3	64.7	0.0	99.9	99.6	0.0	100.0	100.0
I31598	Bloomberg MSCI Global Green Bond Index: A	5.0	100.0	100.0	0	0.0	86.4	93.3	0.0	100.0	100.0	0.0	100.0	100.0
I31599	Bloomberg MSCI Global Green Bond Index: Baa	5.4	100.0	100.0	0	0.0	84.3	97.1	0.0	100.0	100.0	0.0	100.0	100.0
I31600	Bloomberg MSCI Global Green Bond Index: 0-1	5.3	100.0	100.0	0	0.0	87.7	95.6	0.0	100.0	100.0	0.0	100.0	100.0
I31601	Bloomberg MSCI Global Green Bond Index: 5-10	6.3	100.0	100.0	0	0.0	64.9	87.5	0.0	100.0	100.0	0.0	100.0	100.0
I31602	Bloomberg MSCI Global Green Bond Index: 1-10	5.8	100.0	99.9	0	0.0	76.2	91.4	0.0	100.0	99.9	0.0	100.0	100.0
I31603	Bloomberg MSCI Global Green Bond Index: 10+	7.3	100.0	100.0	0	0.0	26.3	74.5	0.0	100.0	100.0	0.1	100.0	100.0
I31606	Bloomberg MSCI Global Green Bond Index: 10% Issuer Capped	6.0	100.0	99.9	0	0.0	66.1	89.7	0.0	100.0	99.9	0.0	100.0	100.0
I31616	Bloomberg MSCI Euro Green Bond Index: Govt-Related	6.6	100.0	100.0	0	0.0	75.4	87.4	0.0	100.0	100.0	0.0	100.0	100.0
I31617	Bloomberg MSCI Euro Green Bond Index: Corporate	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I31667	Bloomberg MSCI Global Green Bond Index> 1 Year	6.1	100.0	99.9	0	0.0	64.5	89.1	0.0	100.0	99.9	0.0	100.0	100.0
I31668	Bloomberg MSCI USD Green Bond Index> 1 Year	5.6	99.8	99.7	0	0.0	82.6	87.1	0.0	99.8	99.7	0.1	100.0	100.0
I31669	Bloomberg MSCI EUR Green Bond Index> 1 Year	6.1	100.0	100.0	0	0.0	65.8	92.3	0.0	100.0	100.0	0.0	100.0	100.0
I31847	Bloomberg MSCI Global Green Bond Index ex USD	6.1	100.0	100.0	0	0.0	63.3	90.2	0.0	100.0	100.0	0.0	100.0	100.0
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I32279	Bloomberg MSCI Global Aggregate Catholic Values Index	6.6	89.0	86.5	14	0.0	27.8	68.4	0.0	89.0	86.5	0.2	100.0	100.0
I32499	Bloomberg MSCI Euro Corp 0-3 ESG SRI Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I32516	Bloomberg MSCI Euro Corporate ESG SRI Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I32528	Bloomberg MSCI Euro Area Liquid Corporates Sustainable Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I33162	Bloomberg MSCI US Corporate 0-3 ESG SRI Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I33170	Bloomberg MSCI US Corporate ESG Focus Index	5.4	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Index	5.4	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0
I33196	Bloomberg MSCI Global Aggregate Screened Index	6.5	88.8	85.4	0	0.0	27.2	68.1	0.0	88.8	85.4	0.0	100.0	100.0
I33432	Bloomberg MSCI US Aggregate ESG Select Index	6.3	73.6	63.0	0	0.0	26.4	58.5	0.0	73.6	62.9	0.0	100.0	100.0
I33454	Bloomberg MSCI EUR FRN Corporate 3% Issuer Cap Sustainable SRI	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I33497	Bloomberg MSCI Global Aggregate Graded Sector Neutral Class 2 Index	6.5	89.2	84.7	0	0.0	29.1	71.1	0.0	89.2	84.7	0.2	100.0	100.0
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond	6.2	73.6	64.6	0	0.0	26.5	59.8	0.0	73.6	64.6	0.0	100.0	100.0
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	5.9	100.0	100.0	0	0.0	51.5	82.6	0.0	100.0	100.0	0.0	100.0	100.0
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	7.4	100.0	100.0	0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0
I33869	Bloomberg MSCI European Green Bond Issuer Capped EUR Index	6.0	100.0	100.0	0	0.0	72.0	94.8	0.0	100.0	100.0	0.0	100.0	100.0
I33875	Bloomberg MSCI US Corporate Grade-Weighted Global Norms Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	1.3	100.0	100.0
I33876	Bloomberg MSCI Euro Corporate Grade-Weighted Global Norms Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.7	100.0	100.0
I33877	Bloomberg MSCI Global Treasury Grade-Weighted Index	7.5	100.0	100.0	0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	6.5	88.7	82.2	0	0.0	24.8	66.8	0.0	88.7	82.2	0.0	100.0	100.0
I33999	Bloomberg MSCI Global Aggregate ex-CHF Sustainability Index	6.6	87.2	84.4	0	0.0	25.5	70.7	0.0	87.2	84.4	0.2	100.0	100.0
I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.2	100.0	100.0	1.3	100.0	100.0
I34100	Bloomberg MSCI US Aggregate ESG Focus	6.7	73.6	49.4	0	0.0	27.0	44.1	0.0	73.6	49.4	0.0	100.0	100.0
I34175	Bloomberg MSCI Canadian Aggregate Grade-Weighted Index	6.3	100.0	100.0	0	0.0	33.2	62.8	0.0	100.0	100.0	0.1	100.0	100.0
I34211	Bloomberg MSCI Canadian Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.3	100.0	100.0	0	0.0	34.1	62.8	0.0	100.0	100.0	0.1	100.0	100.0
I34212	Bloomberg MSCI Canadian Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.3	100.0	100.0	0	0.0	34.0	62.8	0.0	100.0	100.0	0.1	100.0	100.0
I34215	Bloomberg MSCI Canadian Corporate Grade-Weighted Index	5.2	100.0	100.0	0	0.0	93.9	84.7	0.0	100.0	100.0	0.3	100.0	100.0
I34216	Bloomberg MSCI Canadian Corporate Grade-Weighted Sector Neutral Index	5.2	100.0	100.0	0	0.0	93.8	84.7	0.0	100.0	100.0	0.3	100.0	100.0
I34217	Bloomberg MSCI Canadian Aggregate Graded Index	6.3	100.0	100.0	0	0.0	33.3	74.0	0.0	100.0	100.0	0.1	100.0	100.0
I34218	Bloomberg MSCI Canadian Aggregate Graded Sector Neutral Class 1 Index	6.3	100.0	100.0	0	0.0	35.8	74.0	0.0	100.0	100.0	0.1	100.0	100.0
I34219	Bloomberg MSCI Canadian Aggregate Graded Sector Neutral Class 2 Index	6.3	100.0	100.0	0	0.0	35.5	74.0	0.0	100.0	100.0	0.1	100.0	100.0
I34220	Bloomberg MSCI Canadian Corporate Graded Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.3	100.0	100.0
I34221	Bloomberg MSCI Canadian Corporate Graded Sector Neutral Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.3	100.0	100.0
I34223	Bloomberg MSCI Canadian Corporate Screened Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I34224	Bloomberg MSCI Canadian Aggregate Screened Index	6.3	100.0	100.0	0	0.0	32.9	67.8	0.0	100.0	100.0	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating			Social Violations			Controversial Weapons ³				Tobacco ⁴		
		Score	MV	Count	Sum	%	MV	Count	%	MV	Count	%	MV	Count
I34236	Bloomberg MSCI Canadian Agg Grade-Weighted ex- Controversial Weapons ex-Red Flags Index	6.3	100.0	100.0	0	0.0	33.6	69.7	0.0	100.0	100.0	0.1	100.0	100.0
I34237	Bloomberg MSCI Canadian Corporate Grade-Weighted ex- Controversial Weapons ex-Red Flags Index	5.2	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.3	100.0	100.0
I34313	Bloomberg MSCI Euro Corporate Grade-Weighted Global Norms Sector Neutral Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.8	100.0	100.0
I34314	Bloomberg MSCI US Corporate Grade-Weighted Global Norms Sector Neutral Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	1.3	100.0	100.0
I34325	Bloomberg MSCI US Corporate ESG SRI Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I34406	Bloomberg MSCI Australia 100mn ESG Weighted SRI Select Index	6.9	100.0	100.0	0	0.0	16.7	73.2	0.0	100.0	100.0	0.0	100.0	100.0
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	6.5	100.0	100.0	0	0.0	35.7	70.3	0.0	100.0	100.0	0.1	100.0	100.0
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	6.2	100.0	100.0	0	0.0	48.8	84.2	0.0	100.0	100.0	0.2	100.0	100.0
I34717	Bloomberg MSCI ESG Euro Corp BBB+ 0-3 Year Select Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I34979	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	4.5	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I34981	Bloomberg MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index	4.7	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I34988	Bloomberg MSCI USD 33.33% EUR 33.33% GBP 33.33% Int. Corp ESG Wgt. Index	5.0	100.0	100.0	8	0.1	99.3	98.0	0.1	100.0	100.0	0.7	100.0	100.0
I34998	Bloomberg MSCI ESG EUR Corporate Liquid ex Financial Select Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35003	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35046	Bloomberg MSCI Euro Corporate High Yield ESG SRI Bond Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35047	Bloomberg MSCI US Corporate High Yield ESG SRI Bond Index	4.7	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	6.7	87.3	79.8	0	0.0	17.9	59.8	0.0	87.3	79.7	0.0	100.0	100.0
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	4.7	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	2.6	100.0	100.0
I35234	Bloomberg MSCI Global Green Bond Ex-JPY Index	6.0	100.0	99.9	0	0.0	66.0	89.8	0.0	100.0	99.9	0.0	100.0	100.0
I35259	Bloomberg MSCI ESG Euro Corporate High Yield Select	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35279	Bloomberg MSCI ESG US Corporate High Yield Select	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35303	Bloomberg MSCI US High Yield Screened Index	4.6	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35304	Bloomberg MSCI US High Yield Graded Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.1	100.0	100.0	1.4	100.0	100.0
I35305	Bloomberg MSCI US High Yield Grade-Weighted Index	5.0	100.0	100.0	4	0.2	88.0	81.6	0.1	100.0	100.0	1.2	100.0	100.0
I35306	Bloomberg MSCI Pan-Euro High Yield Screened Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35307	Bloomberg MSCI Pan-Euro High Yield Graded Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	2.1	100.0	100.0
I35308	Bloomberg MSCI Pan-Euro High Yield Grade-Weighted Index	5.2	100.0	100.0	0	0.0	88.8	81.2	0.0	100.0	100.0	1.6	100.0	100.0
I35309	Bloomberg MSCI Global High Yield Screened Index	4.8	100.0	100.0	0	0.0	72.0	83.8	0.0	100.0	100.0	0.0	100.0	100.0
I35310	Bloomberg MSCI Global High Yield Graded Index	5.0	100.0	100.0	0	0.0	75.3	87.0	0.0	100.0	100.0	1.0	100.0	100.0
I35311	Bloomberg MSCI Global High Yield Grade-Weighted Index	5.1	100.0	100.0	34	1.0	74.7	72.9	0.0	100.0	100.0	0.9	100.0	100.0
I35333	Bloomberg MSCI ESG Global Corporate High Yield Select	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35347	Bloomberg MSCI US Corporate Sustainability SRI Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35348	Bloomberg MSCI Canada Corporate Sustainability SRI Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35362	Bloomberg MSCI Sterling Liquid Corporate Screened and Tilted Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35364	Bloomberg MSCI Euro Aggregate 1-3y Sustainable SRI Index	6.3	100.0	99.9	0	0.0	40.6	86.6	0.0	100.0	99.9	0.0	100.0	100.0
I35394	Bloomberg MSCI ESG Euro Aggregate Sector Neutral Select	6.4	100.0	100.0	0	0.0	34.7	78.4	0.0	100.0	100.0	0.0	100.0	100.0
I35395	Bloomberg MSCI Global Liquid Corporates Sustainable	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35425	Bloomberg MSCI Euro Credit Corp 500MM 1-10Y ex Fin ex Sub A3 + Cust Country Sustainability	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35426	Bloomberg MSCI US Credit Corp 500MM 1-10Y ex Fin ex Sub A3+ Cust Country Sustainability	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35469	Bloomberg MSCI US Corporate Sustainability SRI Sector/Credit/Maturity Neutral Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35570	Bloomberg MSCI ESG Euro Corporate Select	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35571	Bloomberg MSCI ESG US Corporate Select	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35573	Bloomberg MSCI US Universal Choice ESG Screened Index	6.2	77.0	53.7	0	0.0	33.8	46.3	0.0	77.0	53.7	0.0	100.0	100.0
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	6.0	100.0	100.0	0	0.0	67.0	92.7	0.0	100.0	100.0	0.0	100.0	100.0
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35653	Bloomberg MSCI US Corporate SRI Select Index	4.7	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35774	Bloomberg MSCI EM Asia Credit Screened Index	5.3	100.0	100.0	0	0.0	61.0	63.7	0.0	100.0	100.0	0.0	100.0	100.0
I35775	Bloomberg MSCI EM Asia Credit Graded Index	5.5	100.0	100.0	0	0.0	70.4	79.9	0.0	100.0	100.0	0.1	100.0	100.0
I35776	Bloomberg MSCI EM Asia IG Credit Screened Index	5.3	100.0	100.0	0	0.0	60.9	66.2	0.0	100.0	100.0	0.0	100.0	100.0
I35777	Bloomberg MSCI EM Asia IG Credit Graded Index	5.6	100.0	100.0	0	0.0	67.8	78.0	0.0	100.0	100.0	0.1	100.0	100.0
I35778	Bloomberg MSCI EM Asia High Yield Credit Screened Index	4.7	100.0	100.0	0	0.0	61.7	52.3	0.0	100.0	100.0	0.0	100.0	100.0
I35779	Bloomberg MSCI EM Asia High Yield Credit Graded Index	5.3	100.0	100.0	0	0.0	95.4	94.5	0.0	100.0	100.0	0.0	100.0	100.0
I35780	Bloomberg MSCI EM Asia Corporate Screened Index	5.3	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35781	Bloomberg MSCI EM Asia Corporate Graded Index	5.4	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0
I35782	Bloomberg MSCI EM Asia IG Corporate Screened Index	5.3	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35783	Bloomberg MSCI EM Asia IG Corporate Graded Index	5.4	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0
I35784	Bloomberg MSCI EM Asia High Yield Corporate Screened Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35785	Bloomberg MSCI EM Asia High Yield Corporate Graded Index	5.2	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I35786	Bloomberg MSCI EM Asia Credit Grade-Weighted Index	5.6	100.0	100.0	1	0.1	74.4	67.2	0.0	100.0	100.0	0.1	100.0	100.0
I35787	Bloomberg MSCI EM Asia IG Credit Grade-Weighted Index	5.6	100.0	100.0	1	0.1	74.4	70.8	0.0	100.0	100.0	0.1	100.0	100.0
I35788	Bloomberg MSCI EM Asia High Yield Credit Grade-Weighted Index	5.2	100.0	100.0	0	0.0	74.2	52.7	0.0	100.0	100.0	0.0	100.0	100.0
I35789	Bloomberg MSCI EM Asia Corporate Grade-Weighted Index	5.4	100.0	100.0	0	0.0	96.3	89.6	0.0	100.0	100.0	0.1	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating				Social Violations				Controversial Weapons ³				Tobacco ⁴	
		Score	MV	Count	Sum	%	MV	Count	%	MV	Count	%	MV	Count	
I35790	Bloomberg MSCI EM Asia IG Corporate Grade-Weighted Index	5.4	100.0	100.0	0	0.0	97.9	94.4	0.0	100.0	100.0	0.1	100.0	100.0	
I35791	Bloomberg MSCI EM Asia High Yield Corporate Grade-Weighted Index	5.2	100.0	100.0	0	0.0	88.9	77.3	0.0	100.0	100.0	0.0	100.0	100.0	
I35881	Bloomberg MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I35895	Bloomberg MSCI USD High Yield Liquid Corporate ESG Weighted SRI Bond	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I35935	Bloomberg MSCI Global Corporate Float-Adjusted Bond Screened Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I35936	Bloomberg MSCI Global Corporate Float-Adjusted Liquid Bond Screened Index	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I35945	Bloomberg MSCI US Corporate BBB Senior SRI Sustainable BB+ 15+ ex China 15% Sector Capped	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I35946	Bloomberg MSCI EM USD Aggregate IG SRI Sustainable BB+ 15+ ex China 15% Country Capped	6.1	100.0	100.0	0	0.0	23.4	23.1	0.0	100.0	100.0	0.0	100.0	100.0	
I36000	Bloomberg MSCI Global Aggregate Sustainable and SRI Currency Neutral	6.4	88.1	91.7	0	0.0	26.8	70.7	0.0	88.1	91.7	0.0	100.0	100.0	
I36041	Bloomberg MSCI US High Yield Liquid Corporate Sustainability SRI Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36068	Bloomberg MSCI ESG Global Corporate 1-5 Year Select	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36073	Bloomberg MSCI Euro Corporate SRI Carbon ESG-Weighted	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36074	Bloomberg MSCI US Corporate SRI Carbon ESG-Weighted	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36100	Bloomberg MSCI USD Corporate and Agency Green Bond	5.1	100.0	100.0	0	0.0	93.8	97.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36101	Bloomberg MSCI EUR Corporate and Agency Green Bond	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36193	Bloomberg MSCI EM Pan-Euro Aggregate Grade-Weighted Index	5.8	100.0	100.0	3	0.9	31.1	38.4	0.0	100.0	100.0	0.0	100.0	100.0	
I36194	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Grade-Weighted Index	6.2	100.0	100.0	3	1.2	14.1	20.2	0.0	100.0	100.0	0.0	100.0	100.0	
I36195	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Grade-Weighted Index	4.9	100.0	100.0	0	0.0	96.5	95.1	0.0	100.0	100.0	0.0	100.0	100.0	
I36196	Bloomberg MSCI EM Pan-Euro Aggregate IG Grade-Weighted Index	6.1	100.0	100.0	0	0.0	28.3	38.3	0.0	100.0	100.0	0.0	100.0	100.0	
I36197	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Grade-Weighted Index	4.5	100.0	100.0	3	4.2	44.6	38.9	0.0	100.0	100.0	0.0	100.0	100.0	
I36201	Bloomberg MSCI EM USD Aggregate Screened Index	5.6	100.0	100.0	0	0.0	34.4	51.8	0.0	100.0	100.0	0.0	100.0	100.0	
I36202	Bloomberg MSCI EM USD Aggregate Government-Related Screened Index	5.7	100.0	100.0	0	0.0	18.3	31.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36203	Bloomberg MSCI EM USD Aggregate Corporate Screened Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36204	Bloomberg MSCI EM USD Aggregate IG Screened Index	5.7	100.0	100.0	0	0.0	41.1	59.7	0.0	100.0	100.0	0.0	100.0	100.0	
I36205	Bloomberg MSCI EM USD Aggregate High Yield Screened Index	5.2	100.0	100.0	0	0.0	23.0	37.3	0.0	100.0	100.0	0.0	100.0	100.0	
I36206	Bloomberg MSCI EM USD Aggregate Graded Index	5.7	100.0	100.0	0	0.0	38.6	56.6	0.0	100.0	100.0	0.0	100.0	100.0	
I36207	Bloomberg MSCI EM USD Aggregate Government-Related Graded Index	5.9	100.0	100.0	0	0.0	22.7	35.3	0.0	100.0	100.0	0.0	100.0	100.0	
I36208	Bloomberg MSCI EM USD Aggregate Corporate Graded Index	5.2	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36209	Bloomberg MSCI EM USD Aggregate IG Graded Index	5.8	100.0	100.0	0	0.0	44.4	62.4	0.0	100.0	100.0	0.0	100.0	100.0	
I36210	Bloomberg MSCI EM USD Aggregate High Yield Graded Index	5.5	100.0	100.0	0	0.0	27.6	44.4	0.0	100.0	100.0	0.0	100.0	100.0	
I36211	Bloomberg MSCI EM US Aggregate Grade-Weighted Index	5.6	100.0	100.0	33	1.6	50.5	57.2	0.0	100.0	100.0	0.0	100.0	100.0	
I36212	Bloomberg MSCI EM US Aggregate Government-Related Grade-Weighted Index	5.8	100.0	100.0	28	2.0	34.1	42.1	0.0	100.0	100.0	0.0	100.0	100.0	
I36213	Bloomberg MSCI EM US Aggregate Corporate Grade-Weighted Index	5.2	100.0	100.0	5	0.7	92.3	87.8	0.0	100.0	100.0	0.0	100.0	100.0	
I36214	Bloomberg MSCI EM US Aggregate IG Grade-Weighted Index	5.8	100.0	100.0	6	0.5	56.8	64.1	0.0	100.0	100.0	0.0	100.0	100.0	
I36215	Bloomberg MSCI EM US Aggregate High Yield Grade-Weighted Index	5.2	100.0	100.0	27	3.7	37.6	45.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36220	Bloomberg MSCI EM Pan-Euro Aggregate Screened Index	5.9	100.0	100.0	0	0.0	20.9	31.2	0.0	100.0	100.0	0.0	100.0	100.0	
I36221	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Screened Index	6.2	100.0	100.0	0	0.0	9.2	13.7	0.0	100.0	100.0	0.0	100.0	100.0	
I36222	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Screened Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36223	Bloomberg MSCI EM Pan-Euro Aggregate IG Screened Index	6.1	100.0	100.0	0	0.0	19.9	31.6	0.0	100.0	100.0	0.0	100.0	100.0	
I36224	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Screened Index	4.8	100.0	100.0	0	0.0	26.4	29.3	0.0	100.0	100.0	0.0	100.0	100.0	
I36225	Bloomberg MSCI EM Pan-Euro Aggregate Graded Index	5.9	100.0	100.0	0	0.0	21.9	32.6	0.0	100.0	100.0	0.0	100.0	100.0	
I36226	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Graded Index	6.2	100.0	100.0	0	0.0	9.3	13.8	0.0	100.0	100.0	0.0	100.0	100.0	
I36227	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Graded Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36228	Bloomberg MSCI EM Pan-Euro Aggregate IG Graded Index	6.1	100.0	100.0	0	0.0	21.0	33.1	0.0	100.0	100.0	0.0	100.0	100.0	
I36229	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Graded Index	4.9	100.0	100.0	0	0.0	27.6	30.8	0.0	100.0	100.0	0.0	100.0	100.0	
I36233	Bloomberg MSCI EM Local Currency Government Grade-Weighted Index	6.7	100.0	100.0	0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36244	Bloomberg MSCI Global Treasury ESG Weighted Bond Index	7.7	100.0	100.0	0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36245	Bloomberg MSCI EM Hard Currency Aggregate Screened Index	5.6	100.0	100.0	0	0.0	32.3	48.7	0.0	100.0	100.0	0.0	100.0	100.0	
I36247	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Screened Index	5.8	100.0	100.0	0	0.0	16.8	28.1	0.0	100.0	100.0	0.0	100.0	100.0	
I36251	Bloomberg MSCI EM Hard Currency Aggregate Corporate Screened Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36252	Bloomberg MSCI EM Hard Currency Aggregate IG Screened Index	5.8	100.0	100.0	0	0.0	36.8	54.6	0.0	100.0	100.0	0.0	100.0	100.0	
I36254	Bloomberg MSCI EM Hard Currency Aggregate High Yield Screened Index	5.2	100.0	100.0	0	0.0	23.3	36.6	0.0	100.0	100.0	0.0	100.0	100.0	
I36255	Bloomberg MSCI EM Hard Currency Aggregate Graded Index	5.8	100.0	100.0	0	0.0	35.8	52.6	0.0	100.0	100.0	0.0	100.0	100.0	
I36256	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Graded Index	6.0	100.0	100.0	0	0.0	20.3	31.3	0.0	100.0	100.0	0.0	100.0	100.0	
I36257	Bloomberg MSCI EM Hard Currency Aggregate Corporate Graded Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36264	Bloomberg MSCI EM Hard Currency Aggregate IG Graded Index	5.9	100.0	100.0	0	0.0	39.5	56.7	0.0	100.0	100.0	0.0	100.0	100.0	
I36265	Bloomberg MSCI EM Hard Currency Aggregate High Yield Graded Index	5.4	100.0	100.0	0	0.0	27.6	43.1	0.0	100.0	100.0	0.0	100.0	100.0	
I36266	Bloomberg MSCI EM Hard Currency Aggregate Grade-Weighted Index	5.6	100.0	100.0	36	1.5	47.7	54.6	0.0	100.0	100.0	0.0	100.0	100.0	
I36267	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Grade-Weighted Index	5.8	100.0	100.0	31	1.9	31.0	38.7	0.0	100.0	100.0	0.0	100.0	100.0	
I36268	Bloomberg MSCI EM Hard Currency Aggregate Corporate Grade-Weighted Index	5.2	100.0	100.0	5	0.7	92.8	88.6	0.0	100.0	100.0	0.0	100.0	100.0	
I36269	Bloomberg MSCI EM Hard Currency Aggregate IG Grade-Weighted Index	5.8	100.0	100.0	6	0.4	51.9	59.8	0.0	100.0	100.0	0.0	100.0	100.0	
I36270	Bloomberg MSCI EM Hard Currency Aggregate High Yield Grade-Weighted Index	5.2	100.0	100.0	30	3.7	38.2	44.4	0.0	100.0	100.0	0.0	100.0	100.0	

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating				Social Violations				Controversial Weapons ³				Tobacco ⁴	
		Score	MV	Count	Sum	%	MV	Count	%	MV	Count	%	MV	Count	
I36344	Bloomberg MSCI Canada Corporate Choice ESG Screened 10% Issuer Capped Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36345	Bloomberg MSCI 1-5 year Canada Corporate Choice ESG Screened 10% Issuer Capped Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36427	Bloomberg MSCI US High Yield Sustainable and SRI	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36429	Bloomberg MSCI Global Aggregate and Green Bond ESG SRI Index	6.5	89.2	83.0	0	0.0	26.2	63.8	0.0	89.2	83.0	0.0	100.0	100.0	
I36446	Bloomberg MSCI ESG Global Aggregate 500MM ex Securitized Sector Neutral Select	6.6	100.0	100.0	0	0.0	26.9	76.2	0.0	100.0	100.0	0.0	100.0	100.0	
I36464	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels ex-IDR,CNY Treasury	6.5	87.2	83.4	0	0.0	23.4	64.7	0.0	87.2	83.4	0.0	100.0	100.0	
I36635	Bloomberg MSCI Global Aggregate 1-3 Year SRI Carbon ESG-Weighted	6.5	98.0	79.8	0	0.0	27.6	68.8	0.0	98.0	79.8	0.0	100.0	100.0	
I36658	Bloomberg MSCI Euro Corporate ex-Financials 1-5 Year ESG SRI Index	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36689	Bloomberg MSCI Euro Area Liquid Corporate 1-5 Year Sustainable Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36690	Bloomberg MSCI US Liquid Corporate 1-5 Year Sustainable Index	4.7	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36756	Bloomberg MSCI ESG Global Aggregate 500MM ex Securitized 1-5 Year Sector Neutral Select	6.6	100.0	100.0	0	0.0	30.0	81.5	0.0	100.0	100.0	0.0	100.0	100.0	
I36759	Bloomberg MSCI Intermediate Global Treasury Grade-Weighted Index	7.5	100.0	100.0	0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36760	Bloomberg MSCI Long Global Treasury Grade-Weighted Index	7.6	100.0	100.0	0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36761	Bloomberg MSCI USD Green Bond Select Index	5.6	99.8	99.7	0	0.0	83.7	87.8	0.0	99.8	99.7	0.1	100.0	100.0	
I36856	Bloomberg MSCI Euro Aggregate and Green Bond ESG SRI	6.5	100.0	100.0	0	0.0	34.9	77.3	0.0	100.0	100.0	0.0	100.0	100.0	
I36858	Bloomberg MSCI Global Aggregate Sustainability A+ Index	6.7	85.5	81.9	0	0.0	25.2	69.9	0.0	85.5	81.9	0.2	100.0	100.0	
I36859	Bloomberg MSCI Global Aggregate Ex-JPY Sustainability A+ Index	6.5	83.5	81.4	0	0.0	28.4	71.2	0.0	83.5	81.4	0.2	100.0	100.0	
I36860	Bloomberg MSCI Global Aggregate JPY Sustainability A+ Index	7.8	100.0	100.0	0	0.0	1.2	27.6	0.0	100.0	100.0	0.0	100.0	100.0	
I36946	Bloomberg MSCI Global Corporate USD Float-Adjusted Liquid Bond Screened Index	4.7	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36950	Bloomberg MSCI EUR Corporate Liquid Bond Screened Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I36951	Bloomberg MSCI Global Aggregate ex USD Securitised Sustainable and Green Bond SRI	6.5	100.0	99.8	0	0.0	29.3	76.6	0.0	100.0	99.8	0.0	100.0	100.0	
I37026	Bloomberg MSCIÂ Global Green Bond 1-10 Year Sustainability Select Index	5.8	100.0	100.0	0	0.0	74.8	91.6	0.0	100.0	100.0	0.0	100.0	100.0	
I37155	Bloomberg MSCI Asia ex Japan USD Green Bond	5.6	100.0	100.0	0	0.0	73.3	72.5	0.0	100.0	100.0	0.0	100.0	100.0	
I37162	Bloomberg MSCI ESG Euro Corporate 1-5 Year Select	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I37163	Bloomberg MSCI ESG US Aggregate ex Securitized Sector Neutral Select	6.3	100.0	100.0	0	0.0	34.0	90.5	0.0	100.0	100.0	0.0	100.0	100.0	
I37190	Bloomberg MSCI China Aggregate Grade-Weighted Index	6.5	100.0	100.0	4	0.2	44.0	28.2	0.0	100.0	100.0	0.0	100.0	100.0	
I37191	Bloomberg MSCI China Aggregate Screened Index	6.6	100.0	100.0	0	0.0	41.1	31.3	0.0	100.0	100.0	0.0	100.0	100.0	
I37192	Bloomberg MSCI China Aggregate Graded Index	6.5	100.0	100.0	0	0.0	18.9	72.9	0.0	100.0	100.0	0.0	100.0	100.0	
I37193	Bloomberg MSCI Liquid China Credit Grade-Weighted Index	5.3	100.0	100.0	4	1.3	97.8	87.8	0.0	100.0	100.0	0.0	100.0	100.0	
I37194	Bloomberg MSCI Liquid China Credit Screened Index	5.1	100.0	100.0	0	0.0	96.7	94.4	0.0	100.0	100.0	0.0	100.0	100.0	
I37195	Bloomberg MSCI Liquid China Credit Graded Index	5.2	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I37196	Bloomberg MSCI China USD Credit Grade-Weighted Index	5.3	100.0	100.0	1	0.2	81.1	58.6	0.0	100.0	100.0	0.0	100.0	100.0	
I37197	Bloomberg MSCI China USD Credit Screened Index	5.0	100.0	100.0	0	0.0	68.3	55.4	0.0	100.0	100.0	0.0	100.0	100.0	
I37198	Bloomberg MSCI China USD Credit Graded Index	5.3	100.0	100.0	0	0.0	89.9	93.2	0.0	100.0	100.0	0.0	100.0	100.0	
I37256	Bloomberg MSCI Euro Aggregate ex Fossil Fuel SRI Select	6.4	100.0	100.0	0	0.0	34.2	76.3	0.0	100.0	100.0	0.0	100.0	100.0	
I37260	Bloomberg MSCI Euro Corporate Ultrashort Fixed and Floating Rate SRI	4.7	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I37477	Bloomberg MSCI Global Treasury Core Currencies Select Index	7.6	100.0	100.0	0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	
I37488	Bloomberg MSCI 1-5 Year US Aggregate ESG Select Index	6.5	92.4	54.4	0	0.0	28.0	50.2	0.0	92.4	54.4	0.1	100.0	100.0	
I37568	Bloomberg MSCI Euro Aggregate Screened Index	6.5	100.0	100.0	0	0.0	33.2	79.5	0.0	100.0	100.0	0.0	100.0	100.0	
I37595	Bloomberg MSCI Japan Corporate Grade-Weighted Index	5.1	100.0	100.0	0	0.0	99.7	99.0	0.0	100.0	100.0	2.4	100.0	100.0	
I37596	Bloomberg MSCI Japan Corporate Screened Index	5.3	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I37597	Bloomberg MSCI Japan Corporate Graded Index	5.3	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	2.4	100.0	100.0	
I37598	Bloomberg MSCI Japan Government-Related Grade-Weighted Index	7.0	100.0	100.0	0	0.0	22.9	44.5	0.0	100.0	100.0	0.0	100.0	100.0	
I37599	Bloomberg MSCI Japan Government-Related Graded Index	6.9	100.0	100.0	0	0.0	26.8	38.8	0.0	100.0	100.0	0.0	100.0	100.0	
I37615	Bloomberg MSCI December 2026 Maturity EUR Corporate ESG Screened	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I37617	Bloomberg MSCI December 2028 Maturity EUR Corporate ESG Screened	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I37619	Bloomberg MSCI December 2026 Maturity USD Corporate ESG Screened	4.7	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I37621	Bloomberg MSCI December 2028 Maturity USD Corporate ESG Screened	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I37668	Bloomberg MSCI US Corporate SRI Sustainable ex Fossil Fuel	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I37672	Bloomberg MSCI Global Aggregate Sustainability Select SRI Float Adjusted Index	6.6	88.4	81.0	0	0.0	23.3	64.5	0.0	88.4	81.0	0.0	100.0	100.0	
I37978	Bloomberg MSCI December 2025 Maturity EUR Corporate ESG Screened	6.7	100.0	100.0	0	0.0	29.5	95.0	0.0	100.0	100.0	0.0	100.0	100.0	
I37980	Bloomberg MSCI December 2027 Maturity EUR Corporate ESG Screened	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I37982	Bloomberg MSCI December 2025 Maturity USD Corporate ESG Screened	6.5	100.0	100.0	0	0.0	23.7	95.8	0.0	100.0	100.0	0.0	100.0	100.0	
I37984	Bloomberg MSCI December 2027 Maturity USD Corporate ESG Screened	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I38092	Bloomberg MSCI Euro Corporate September 2027 SRI	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I38094	Bloomberg MSCI Euro Corporate September 2029 SRI	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I38096	Bloomberg MSCI Euro Corporate September 2031 SRI	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I38097	Bloomberg MSCI Euro Corporate September 2033 SRI	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I38181	Bloomberg MSCI Euro Treasury IG 1-3 Years ESG Index	7.7	100.0	100.0	0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	
I38183	Bloomberg MSCI Euro Treasury IG 3-5 Years ESG Index	7.7	100.0	100.0	0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	
I38439	Bloomberg MSCI December 2029 Maturity USD Corporate ESG Screened	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	
I38440	Bloomberg MSCI December 2030 Maturity USD Corporate ESG Screened	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating				Social Violations			Controversial Weapons ³			Tobacco ⁴		
		Score	MV	Count	Sum	%	MV	Count	%	MV	Count	%	MV	Count
I38442	Bloomberg MSCI December 2031 Maturity EUR Corporate ESG Screened	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38443	Bloomberg MSCI December 2030 Maturity EUR Corporate ESG Screened	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38444	Bloomberg MSCI December 2029 Maturity EUR Corporate ESG Screened	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38466	Bloomberg MSCI December 2031 Maturity USD Corporate ESG Screened	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38487	Bloomberg MSCI ESG Global Corporate A+ 1-5 Year Select Index	4.7	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38642	Bloomberg MSCI Euro Corporate September 2026 SRI	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38643	Bloomberg MSCI Euro Corporate September 2028 SRI	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38644	Bloomberg MSCI Euro Corporate September 2030 SRI	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38645	Bloomberg MSCI Euro Corporate September 2032 SRI	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38646	Bloomberg MSCI Euro Corporate September 2034 SRI	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38657	Bloomberg MSCI Global Aggregate ex Fossil Fuel SRI Select	6.5	89.0	91.3	0	0.0	23.4	68.3	0.0	89.0	91.3	0.0	100.0	100.0
I38724	Bloomberg MSCI Global Agg DM Corp USD BBB Sr 15Yr+ Custom Sustainability Momentum Tilted Capped	5.3	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	2.2	100.0	100.0
I38733	Bloomberg MSCI December 2034 Maturity USD Corporate ESG Screened	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38734	Bloomberg MSCI December 2033 Maturity USD Corporate ESG Screened	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38735	Bloomberg MSCI December 2032 Maturity USD Corporate ESG Screened	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38741	Bloomberg MSCI December 2034 Maturity EUR Corporate ESG Screened	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38742	Bloomberg MSCI December 2033 Maturity EUR Corporate ESG Screened	5.3	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38743	Bloomberg MSCI December 2032 Maturity EUR Corporate ESG Screened	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38815	Bloomberg MSCI Euro Treasury IG 7-10 Years ESG Index	7.7	100.0	100.0	0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0
I38829	Bloomberg MSCI EUR Corporates 1-10Y Senior ex Financial ESG Screened Index	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I38861	Bloomberg MSCI Global Aggregate SRI Carbon ESG-Weighted Select	6.4	89.2	81.7	0	0.0	31.1	66.2	0.0	89.2	81.7	0.0	100.0	100.0
I39286	Bloomberg MSCI EUR Corporate 5+ Years ESG Screened	5.1	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I39287	Bloomberg MSCI GBP Corporate 15+ Years ESG Screened	5.3	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I39288	Bloomberg MSCI Global USD Corporate 10+ Years ESG Screened	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I39289	Bloomberg MSCI Global USD Corporate ESG Screened	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I39415	Bloomberg MSCI Euro Corporate 1-5 Year ESG SRI Index	4.9	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I39487	Bloomberg MSCI December 2029 Maturity EUR Corporate Crossover ESG Screened	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I39488	Bloomberg MSCI December 2028 Maturity EUR Corporate Crossover ESG Screened	4.8	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I40143	Bloomberg MSCI December 2035 Maturity EUR Corporate ESG Screened	5.2	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I40144	Bloomberg MSCI December 2035 Maturity USD Corporate ESG Screened	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I40158	Bloomberg MSCI Euro Corporate September 2035 SRI	5.0	100.0	100.0	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0

These footnotes are applicable to the Environmental Disclosures in slides 17 to 23:

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).

⁵ Exposure to companies classified as tobacco producers, and companies that derive 5% or more aggregate revenue from the manufacture, distribution, retailing, licensing, and supply of tobacco products. (% - refers to the percentage of constituents matching the condition or meeting the relevant criteria, and Count refers to the percentage of the number of constituents which have information on the field.)

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, Conviction, Fines				ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	Score	MV	Count	Sum	Amount (\$m)	MV	Count	%	MV	Count
I29530	Bloomberg MSCI US Corporate Screened Index	16.4	89.5	88.3	60.4	100.0	100.0	4.8	42.5	46.3	663	2959.9	100.0	100.0	0.0	100.0	100.0
I29531	Bloomberg MSCI US Credit Screened Index	16.5	79.8	81.0	50.8	100.0	100.0	4.8	35.9	41.3	691	2959.9	92.3	92.9	0.0	100.0	100.0
I29532	Bloomberg MSCI US Aggregate Screened Index	16.5	19.8	51.8	16.6	72.4	66.9	4.8	8.7	25.6	691	2959.9	23.0	60.0	0.0	72.4	66.9
I29533	Bloomberg MSCI US Aggregate Screened Sector Neutral Index	16.5	22.8	51.8	19.1	73.6	66.9	4.8	10.1	25.6	691	2959.9	26.3	60.0	0.0	73.6	66.9
I29534	Bloomberg MSCI US Corporate Graded Index	16.3	84.7	81.2	61.0	100.0	100.0	4.5	49.9	55.0	770	2493.8	100.0	100.0	0.0	100.0	100.0
I29536	Bloomberg MSCI US Government/Credit Graded Index	16.2	27.2	75.9	18.0	100.0	100.0	4.4	15.3	50.4	798	2493.8	33.1	94.2	0.0	100.0	100.0
I29537	Bloomberg MSCI US Aggregate Graded Index	16.2	19.7	51.1	18.0	72.4	67.3	4.4	11.1	33.9	798	2493.8	24.0	63.4	0.0	72.4	67.3
I29538	Bloomberg MSCI US Aggregate Graded Sector Neutral Class 1 Index	16.1	21.8	51.1	19.3	73.6	67.3	4.4	12.1	33.9	798	2493.8	26.8	63.4	0.0	73.6	67.3
I29539	Bloomberg MSCI US Corporate Grade-Weighted Sector Neutral Index	16.4	82.1	79.1	59.5	100.0	100.0	4.0	50.1	51.4	796	3524.4	99.3	97.2	0.0	100.0	100.0
I29540	Bloomberg MSCI US Credit Grade-Weighted Sector Neutral Index	16.3	74.7	74.2	51.5	100.0	100.0	4.0	43.6	47.1	824	3524.4	93.0	91.8	0.0	100.0	100.0
I29541	Bloomberg MSCI US Government/Credit Grade-Weighted Sector Neutral Index	16.3	28.6	71.7	18.9	100.0	100.0	4.0	16.4	44.5	824	3524.4	35.6	89.3	0.0	100.0	100.0
I29542	Bloomberg MSCI US Aggregate Grade-Weighted Sector Neutral Class 1 Index	16.4	21.1	51.4	18.9	73.6	71.6	4.0	11.6	31.8	824	3697.9	26.4	64.0	0.0	73.6	71.6
I29543	Bloomberg MSCI Euro Corporate Screened Index	15.8	84.2	84.4	69.8	100.0	100.0	3.5	42.6	44.5	309	1238.7	100.0	100.0	0.0	100.0	100.0
I29545	Bloomberg MSCI Sterling Corporate Screened Index	16.9	91.0	91.2	69.2	100.0	100.0	2.9	29.1	27.0	41	2160.3	100.0	100.0	0.0	100.0	100.0
I29547	Bloomberg MSCI Euro Corporate Graded Index	15.5	83.7	84.3	72.1	100.0	100.0	3.3	44.2	46.3	341	1159.6	100.0	100.0	0.0	100.0	100.0
I29548	Bloomberg MSCI Euro Covered Graded Index	16.1	80.8	78.0	68.8	100.0	100.0	2.3	21.7	23.1	16	13.0	100.0	100.0	0.0	100.0	100.0
I29549	Bloomberg MSCI Euro Aggregate Graded Index	15.6	26.3	65.8	18.5	100.0	100.0	3.4	10.4	30.3	428	944.3	33.2	80.8	0.0	100.0	100.0
I29550	Bloomberg MSCI Euro Aggregate Graded Sector Neutral Class 1 Index	15.6	27.8	65.8	19.7	100.0	100.0	3.4	11.1	30.3	428	951.5	35.1	80.8	0.0	100.0	100.0
I29551	Bloomberg MSCI Sterling Corporate Graded Index	16.8	89.8	90.6	71.6	100.0	100.0	2.8	32.5	30.7	53	1814.2	100.0	100.0	0.0	100.0	100.0
I29552	Bloomberg MSCI Sterling Aggregate Graded Index	16.4	18.6	77.2	11.9	99.3	96.2	2.9	5.7	24.3	74	1783.7	22.8	89.7	0.0	99.3	96.2
I29553	Bloomberg MSCI Sterling Aggregate Graded Index Sector Neutral Class 1	16.4	20.4	77.2	13.1	99.3	96.2	2.9	6.3	24.3	74	1787.0	25.1	89.7	0.0	99.3	96.2
I29554	Bloomberg MSCI Euro Corporate Grade-Weighted Sector Neutral Index	15.3	82.7	81.5	70.1	100.0	100.0	3.2	46.2	45.3	358	1407.9	99.4	98.2	0.0	100.0	100.0
I29555	Bloomberg MSCI Euro Aggregate Grade-Weighted Sector Neutral Class 1 Index	15.5	27.4	63.3	19.5	100.0	100.0	3.6	11.4	29.5	448	1248.8	35.0	79.4	0.0	100.0	100.0
I29556	Bloomberg MSCI Sterling Corporate Grade-Weighted Sector Neutral Index	16.5	86.8	84.7	69.1	100.0	100.0	2.7	30.8	27.5	53	2699.1	98.0	94.3	0.0	100.0	100.0
I29557	Bloomberg MSCI Sterling Aggregate Grade-Weighted Sector Neutral Class 1 Index	16.5	19.7	72.9	12.7	99.4	96.8	3.0	5.7	22.2	74	2880.8	24.6	85.2	0.0	99.4	96.8
I29558	Bloomberg MSCI US Intermediate Corporate Screened Index	17.0	89.4	88.4	61.3	100.0	100.0	4.4	38.9	43.0	363	3359.0	100.0	100.0	0.0	100.0	100.0
I29559	Bloomberg MSCI US Long Corporate Screened Index	14.9	89.7	88.0	58.2	100.0	100.0	5.5	51.0	53.0	300	2200.9	100.0	100.0	0.0	100.0	100.0
I29560	Bloomberg MSCI US Intermediate Credit Screened Index	17.1	80.4	83.2	50.9	100.0	100.0	4.4	32.6	38.9	390	3359.0	94.1	95.7	0.0	100.0	100.0
I29561	Bloomberg MSCI US Long Credit Screened Index	14.9	78.4	76.8	50.6	100.0	100.0	5.5	44.4	46.0	301	2200.9	87.5	87.3	0.0	100.0	100.0
I29562	Bloomberg MSCI US Government/Credit Screened Index	16.5	27.4	77.4	16.6	100.0	100.0	4.8	12.1	38.3	691	2959.9	31.8	89.7	0.0	100.0	100.0
I29563	Bloomberg MSCI US Long Government/Credit Screened Index	15.0	32.9	74.0	20.7	100.0	100.0	5.5	18.6	44.2	301	2200.9	36.8	84.2	0.0	100.0	100.0
I29569	Bloomberg MSCI US Corporate Catholic Values Index	16.6	85.8	80.6	60.3	100.0	100.0	4.7	48.3	52.5	512	34.9	99.4	98.8	0.0	100.0	100.0
I29611	Bloomberg MSCI US Intermediate Corporate Graded Index	17.1	85.5	82.9	62.0	100.0	100.0	4.2	46.2	51.3	428	2791.5	100.0	100.0	0.0	100.0	100.0
I29612	Bloomberg MSCI US Long Corporate Graded Index	14.7	82.9	77.9	58.8	100.0	100.0	4.9	58.0	61.8	342	1901.6	100.0	100.0	0.0	100.0	100.0
I29613	Bloomberg MSCI US Credit Graded Index	16.2	79.1	78.7	54.3	100.0	100.0	4.4	44.6	52.3	798	2493.8	96.2	97.8	0.0	100.0	100.0
I29614	Bloomberg MSCI US Intermediate Aggregate Graded Index	16.8	23.9	49.8	16.3	95.2	64.5	4.2	12.1	29.9	455	2791.5	29.1	60.8	0.0	95.2	64.5
I29615	Bloomberg MSCI US Long Aggregate Graded Index	14.6	13.9	54.0	23.6	40.4	73.5	4.9	9.7	42.8	343	1901.6	16.7	69.3	0.0	40.4	73.5
I29616	Bloomberg MSCI US Corporate BB+ Graded Index	16.2	84.7	81.4	59.8	100.0	100.0	4.3	49.6	54.3	775	2493.8	100.0	100.0	0.0	100.0	100.0
I29617	Bloomberg MSCI US Aggregate BB+ Graded Index	16.1	21.5	68.0	18.6	74.6	89.4	4.3	11.9	43.9	803	2493.8	26.0	84.0	0.0	74.6	89.4
I29689	Bloomberg MSCI US Corporate Graded Sector Neutral Index	16.4	85.0	81.2	61.1	100.0	100.0	4.4	49.6	55.0	770	2520.1	100.0	100.0	0.0	100.0	100.0
I29690	Bloomberg MSCI US Credit Graded Sector Neutral Index	16.2	77.4	78.7	53.0	100.0	100.0	4.4	43.2	52.3	798	2520.1	93.7	97.8	0.0	100.0	100.0
I29691	Bloomberg MSCI US Government/Credit Graded Sector Neutral Index	16.2	29.8	75.9	19.4	100.0	100.0	4.4	16.4	50.4	798	2520.1	35.9	94.2	0.0	100.0	100.0
I29692	Bloomberg MSCI US Aggregate Graded Sector Neutral Class 2 Index	16.2	21.9	51.1	19.4	73.6	67.3	4.4	12.0	33.9	798	2520.1	26.4	63.4	0.0	73.6	67.3
I29693	Bloomberg MSCI US Corporate Grade-Weighted Index	16.6	82.0	79.1	59.8	100.0	100.0	4.0	48.0	51.4	796	3697.9	99.3	97.2	0.0	100.0	100.0
I29694	Bloomberg MSCI US Intermediate Corporate Grade-Weighted Index	17.1	82.6	81.4	61.0	100.0	100.0	3.8	44.5	48.5	441	3857.1	99.5	98.3	0.0	100.0	100.0
I29695	Bloomberg MSCI US Long Corporate Grade-Weighted Index	15.2	80.7	75.0	57.2	100.0	100.0	4.4	56.4	56.3	355	3298.9	98.9	95.4	0.0	100.0	100.0
I29696	Bloomberg MSCI US Credit Grade-Weighted Index	16.5	76.1	74.2	53.2	100.0	100.0	4.0	42.9	47.1	824	3697.9	94.8	91.8	0.0	100.0	100.0
I29697	Bloomberg MSCI US Government/Credit Grade-Weighted Index	16.5	27.6	71.7	18.5	100.0	100.0	4.0	15.4	44.5	824	3697.9	34.3	89.3	0.0	100.0	100.0
I29698	Bloomberg MSCI US Aggregate Grade-Weighted Index	16.5	22.1	51.4	18.5	80.2	71.6	4.0	12.4	31.8	824	3697.9	27.5	64.0	0.0	80.2	71.6
I29699	Bloomberg MSCI US Intermediate Aggregate Grade-Weighted Index	17.0	24.9	51.2	17.0	96.8	68.5	3.8	12.5	28.4	468	3857.1	31.2	63.1	0.0	96.8	68.5
I29700	Bloomberg MSCI US Long Aggregate Grade-Weighted Index	15.2	17.3	51.8	23.2	51.1	77.9	4.4	12.1	38.7	356	3298.9	21.1	65.7	0.0	51.1	77.9
I29701	Bloomberg MSCI US Aggregate Grade-Weighted Sector Neutral Class 2 Index	16.3	21.1	51.4	18.9	73.6	71.6	4.0	12.1	31.8	824	3524.4	26.2	64.0	0.0	73.6	71.6
I29702	Bloomberg MSCI Euro Aggregate Screened Sector Neutral Class 1 Index	15.8	27.6	63.7	19.2	100.0	100.0	3.8	10.9	28.2	399	1015.6	35.1	79.5	0.0	100.0	100.0
I29703	Bloomberg MSCI Sterling Aggregate Screened Sector Neutral Class 1 Index	16.6	20.1	75.9	12.2	99.3	96.4	3.3	5.6	21.2	62	2121.7	24.6	88.2	0.0	99.3	96.4
I29704	Bloomberg MSCI Euro Corporate Graded Sector Neutral Index	15.4	83.8	84.3	72.0	100.0	100.0	3.3	44.7	46.3	341	1131.1	100.0	100.0	0.0	100.0	100.0
I29705	Bloomberg MSCI Euro Aggregate Graded Sector Neutral Class 2 Index	15.5	27.9	65.8	19.7	100.0	100.0	3.4	11.2	30.3	428	928.4	35.1	80.8	0.0	100.0	100.0
I29706	Bloomberg MSCI Sterling Corporate Graded Sector Neutral Index	17.0	89.7	90.6	71.9	100.0	100.0	2.8	32.1	30.7	53	1858.8	100.0	100.0	0.0	100.0	100.0
I29707	Bloomberg MSCI Sterling Aggregate Graded Sector Neutral Class 2 Index	16.5	20.4	77.2	13.2	99.3	96.2	2.9	6.2	24.3	74	1831.2	25.0	89.7	0.0	99.3	96.2
I29708	Bloomberg MSCI Euro Corporate Grade-Weighted Index	15.6	82.3	81.5	70.3	100.0	100.0	3.2	44.2	45.3	358	1508.8	99.4	98.2	0.0	100.0	100.0
I29709	Bloomberg MSCI Euro Intermediate Corporate Grade-Weighted Index	15.7	81.8	81.3	70.7	100.0	100.0	3.2	43.3	44.2	310	1555.1	99.3	98.1	0.0	100.0	100.0
I29710	Bloomberg MSCI Euro Long Corporate Grade-Weighted Index	13.3	88.9	85.2	63.9	100.0	100.0	2.9	57.8	60.1	48	315.4	99.9	99.6	0.0	100.0	100.0
I29711	Bloomberg MSCI Euro Covered Grade-Weighted Index	15.8	79.8	73.4	67.9	100.0	100.0	2.3	23.5	20.6	16	13.9	98.4	94.0	0.0	100.0	100.0

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, Conviction, Fines				ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	Score	MV	Count	Sum	Amount (\$m)	MV	Count	%	MV	Count
I29712	Bloomberg MSCI Euro Aggregate Grade-Weighted Index	15.6	29.1	63.3	21.0	100.0	100.0	3.5	12.1	29.5	448	1235.8	37.1	79.4	0.0	100.0	100.0
I29713	Bloomberg MSCI Euro Intermediate Aggregate Grade-Weighted Index	15.6	33.4	65.7	24.5	100.0	100.0	3.6	13.9	30.7	382	1280.7	42.6	82.5	0.0	100.0	100.0
I29714	Bloomberg MSCI Euro Long Aggregate Grade-Weighted Index	14.3	11.2	44.7	6.3	100.0	99.9	3.2	4.7	20.9	66	229.9	14.4	56.2	0.0	100.0	99.9
I29715	Bloomberg MSCI Euro Aggregate Grade-Weighted Sector Neutral Class 2 Index	15.4	27.5	63.3	19.5	100.0	100.0	3.5	11.8	29.5	448	1160.1	34.9	79.4	0.0	100.0	100.0
I29716	Bloomberg MSCI Sterling Corporate Grade-Weighted Index	17.0	86.7	84.7	69.4	100.0	100.0	2.7	29.5	27.5	53	2933.1	98.0	94.3	0.0	100.0	100.0
I29717	Bloomberg MSCI Sterling Intermediate Corporate Grade-Weighted Index	18.3	87.3	87.9	71.5	100.0	100.0	2.5	27.5	28.1	34	3201.4	98.9	97.2	0.0	100.0	100.0
I29718	Bloomberg MSCI Sterling Long Corporate Grade-Weighted Index	13.2	85.3	78.4	63.6	100.0	100.0	3.0	34.9	26.3	19	1710.2	95.5	88.6	0.0	100.0	100.0
I29719	Bloomberg MSCI Sterling Aggregate Grade-Weighted Index	16.5	18.7	72.9	12.1	99.5	96.8	3.0	5.5	22.2	74	2891.6	23.2	85.2	0.0	99.5	96.8
I29720	Bloomberg MSCI Sterling Aggregate Grade-Weighted Sector Neutral Class 2 Index	16.2	19.7	72.9	12.7	99.3	96.8	3.1	6.0	22.2	74	2662.3	24.4	85.2	0.0	99.3	96.8
I29721	Bloomberg MSCI Euro Intermediate Corporate Screened Index	15.9	84.1	84.4	70.3	100.0	100.0	3.6	41.4	43.4	263	1264.3	100.0	100.0	0.0	100.0	100.0
I29722	Bloomberg MSCI Euro Long Corporate Screened Index	14.5	86.7	84.7	62.7	100.0	100.0	3.0	61.8	60.4	46	377.8	100.0	100.0	0.0	100.0	100.0
I29726	Bloomberg MSCI Euro Corporate Catholic Values Index	15.6	82.8	82.4	70.6	100.0	100.0	3.4	43.1	44.6	270	47.2	99.1	98.6	0.0	100.0	100.0
I29727	Bloomberg MSCI Sterling Intermediate Corporate Screened Index	18.1	91.4	91.9	71.2	100.0	100.0	2.6	27.4	27.2	26	2521.4	100.0	100.0	0.0	100.0	100.0
I29728	Bloomberg MSCI Sterling Long Corporate Screened Index	13.6	90.1	89.4	63.7	100.0	100.0	3.6	33.6	26.7	15	1026.2	100.0	100.0	0.0	100.0	100.0
I29729	Bloomberg MSCI Sterling Corporate Screened Ex CCC Index	17.0	91.2	91.6	69.1	100.0	100.0	2.9	29.7	28.0	41	2160.3	100.0	100.0	0.0	100.0	100.0
I29732	Bloomberg MSCI Sterling Corporate Catholic Values Index	16.8	88.2	87.0	69.4	100.0	100.0	2.9	29.6	27.4	31	9.6	97.3	95.9	0.0	100.0	100.0
I29733	Bloomberg MSCI Euro Intermediate Corporate Graded Index	15.6	83.4	84.1	72.5	100.0	100.0	3.3	43.2	45.4	301	1201.2	100.0	100.0	0.0	100.0	100.0
I29734	Bloomberg MSCI Euro Long Corporate Graded Index	13.1	88.5	86.3	66.1	100.0	100.0	3.0	58.1	58.5	40	243.0	100.0	100.0	0.0	100.0	100.0
I29735	Bloomberg MSCI Euro Intermediate Aggregate Graded Index	15.7	30.4	68.4	21.8	100.0	100.0	3.5	12.1	31.6	370	979.0	38.4	84.3	0.0	100.0	100.0
I29736	Bloomberg MSCI Euro Long Aggregate Graded Index	14.2	9.8	46.2	5.4	100.0	99.9	3.1	3.9	20.1	58	196.6	12.3	55.3	0.0	100.0	99.9
I29737	Bloomberg MSCI Euro Corporate BB+ Graded Index	15.4	83.0	83.5	71.7	100.0	100.0	3.2	44.6	46.5	358	1004.8	100.0	100.0	0.0	100.0	100.0
I29738	Bloomberg MSCI Euro Aggregate Graded BB+ Index	15.5	26.9	65.7	19.0	100.0	100.0	3.6	10.9	30.5	445	839.9	34.0	81.1	0.0	100.0	100.0
I29739	Bloomberg MSCI Sterling Intermediate Corporate Graded Index	18.2	89.9	90.8	73.7	100.0	100.0	2.5	30.0	29.9	34	2143.2	100.0	100.0	0.0	100.0	100.0
I29740	Bloomberg MSCI Sterling Long Corporate Graded Index	13.3	89.4	90.1	66.1	100.0	100.0	3.3	39.1	32.4	19	830.8	100.0	100.0	0.0	100.0	100.0
I29741	Bloomberg MSCI Sterling Intermediate Aggregate Graded Index	17.4	22.1	78.4	13.8	99.4	96.6	2.6	6.0	23.3	50	2095.3	27.5	91.9	0.0	99.4	96.6
I29742	Bloomberg MSCI Sterling Long Aggregate Graded Index	13.3	12.3	74.5	8.5	99.1	95.4	3.5	5.3	26.8	24	830.8	14.3	84.6	0.0	99.1	95.4
I29743	Bloomberg MSCI Sterling Corporate BB+ Graded Index	16.6	89.6	90.2	70.9	100.0	100.0	2.8	31.5	29.7	53	1814.2	100.0	100.0	0.0	100.0	100.0
I29744	Bloomberg MSCI Sterling Aggregate Graded BB+ Index	16.2	19.3	80.0	12.2	100.0	100.0	3.3	5.9	24.9	74	1783.7	23.6	93.3	0.0	100.0	100.0
I29746	Bloomberg MSCI Global Corporate Screened Index	16.6	87.6	87.6	63.3	100.0	100.0	4.2	40.0	41.9	1206	2296.4	100.0	100.0	0.0	100.0	100.0
I29747	Bloomberg MSCI Global Intermediate Corporate Screened Index	17.1	87.0	87.2	64.4	100.0	100.0	3.9	37.3	39.2	818	2362.3	100.0	100.0	0.0	100.0	100.0
I29748	Bloomberg MSCI Global Long Corporate Screened Index	14.9	89.8	88.9	59.0	100.0	100.0	5.0	50.5	51.3	388	2085.7	100.0	100.0	0.0	100.0	100.0
I29749	Bloomberg MSCI Global Corporate Screened Ex CCC Index	16.6	87.7	87.7	63.8	100.0	100.0	4.2	40.4	42.7	1192	2371.6	100.0	100.0	0.0	100.0	100.0
I29752	Bloomberg MSCI Global Corporate Catholic Values Index	16.6	83.4	80.8	62.3	100.0	100.0	4.1	43.0	44.7	1006	34.8	97.8	96.6	0.0	100.0	100.0
I29753	Bloomberg MSCI Global Corporate Graded Index	16.4	84.7	83.8	64.8	100.0	100.0	3.9	45.4	48.1	1414	2009.9	100.0	100.0	0.0	100.0	100.0
I29754	Bloomberg MSCI Global Intermediate Corporate Graded Index	16.9	84.8	84.6	66.0	100.0	100.0	3.7	42.2	44.4	970	2087.1	100.0	100.0	0.0	100.0	100.0
I29755	Bloomberg MSCI Global Long Corporate Graded Index	14.6	84.1	81.2	60.2	100.0	100.0	4.6	56.9	59.1	444	1770.8	100.0	100.0	0.0	100.0	100.0
I29756	Bloomberg MSCI Global Aggregate Graded Index	16.1	21.0	58.5	15.7	87.3	84.7	3.9	9.2	29.4	1611	1897.1	25.8	71.1	0.0	87.3	84.7
I29757	Bloomberg MSCI Global Intermediate Aggregate Graded Index	16.5	25.3	60.2	16.9	98.1	85.0	3.7	10.0	27.5	1140	1940.4	31.1	72.7	0.0	98.1	85.0
I29758	Bloomberg MSCI Global Long Aggregate Graded Index	14.6	12.0	53.5	12.2	64.8	83.7	4.5	7.4	35.4	471	1754.4	14.6	65.8	0.0	64.8	83.7
I29762	Bloomberg MSCI Global Corporate Grade-Weighted Index	16.6	81.8	79.1	62.5	100.0	100.0	3.7	43.7	44.3	1461	2917.2	98.4	95.0	0.0	100.0	100.0
I29763	Bloomberg MSCI Global Intermediate Corporate Grade-Weighted Index	17.0	81.9	80.3	63.8	100.0	100.0	3.5	40.9	41.6	996	2877.3	98.6	95.9	0.0	100.0	100.0
I29764	Bloomberg MSCI Global Long Corporate Grade-Weighted Index	15.0	81.4	75.4	57.6	100.0	100.0	4.1	54.4	52.2	465	3072.8	97.5	92.4	0.0	100.0	100.0
I29765	Bloomberg MSCI Global Corporate Grade-Weighted Sector Neutral Index	16.4	81.9	79.1	62.2	100.0	100.0	3.7	45.6	44.3	1461	2773.6	98.4	95.0	0.0	100.0	100.0
I29766	Bloomberg MSCI Global Aggregate Grade-Weighted Index	16.6	23.9	56.0	15.9	91.7	87.3	3.7	9.7	27.2	1806	2743.5	29.3	69.1	0.0	91.7	87.3
I29769	Bloomberg MSCI Global Corporate Grade-Weighted Ex CCC Ex Red Index	16.5	83.2	83.5	63.9	100.0	100.0	3.7	44.7	47.5	1440	2937.6	100.0	100.0	0.0	100.0	100.0
I29770	Bloomberg MSCI Global Corporate Grade-Weighted Ex CCC Ex Red Sector Neutral Inc	16.3	83.4	83.5	63.6	100.0	100.0	3.7	46.6	47.5	1440	2797.2	100.0	100.0	0.0	100.0	100.0
I29771	Bloomberg MSCI Global Aggregate Grade-Weighted Ex CCC Ex Red Index	16.5	23.6	57.3	16.0	91.6	86.6	3.7	9.7	28.4	1783	2761.4	29.1	70.6	0.0	91.6	86.6
I29779	Bloomberg MSCI Global Corporate Grade-Weighted Sector Neutral Class 2 Index	16.3	82.9	79.1	63.2	100.0	100.0	3.8	44.3	44.3	1461	2086.3	98.3	95.0	0.0	100.0	100.0
I29781	Bloomberg MSCI Global Aggregate Grade-Weighted Sector Neutral Class 1 Index	16.6	24.0	56.0	15.6	90.0	87.3	3.7	9.0	27.2	1806	1967.9	29.2	69.1	0.0	90.0	87.3
I29782	Bloomberg MSCI Global Aggregate Grade-Weighted Sector Neutral Class 2 Index	16.7	24.3	56.0	15.4	89.2	87.3	3.8	9.1	27.2	1806	1954.1	29.2	69.1	0.0	89.2	87.3
I29783	Bloomberg MSCI Global Corporate BB+ Graded Index	16.3	84.4	83.5	63.6	100.0	100.0	3.9	45.2	47.6	1439	1925.7	100.0	100.0	0.0	100.0	100.0
I29784	Bloomberg MSCI Global Aggregate BB+ Graded Index	16.1	20.6	65.4	14.9	89.2	95.8	3.9	9.2	32.9	1650	1813.3	25.4	79.9	0.0	89.2	95.8
I30613	Bloomberg MSCI Global Corporate Graded Sector Neutral Index	16.4	84.9	83.8	64.8	100.0	100.0	3.9	45.4	48.1	1414	2005.4	100.0	100.0	0.0	100.0	100.0
I31562	Bloomberg MSCI US Green Bond Index: Govt-Related	19.3	32.6	37.3	6.3	100.0	100.0	1.4	8.2	8.5	19	0.1	64.2	65.3	0.0	100.0	100.0
I31563	Bloomberg MSCI US Green Bond Index: Corporate	17.7	79.6	75.0	52.4	100.0	100.0	4.3	40.8	42.0	5	11.7	100.0	100.0	0.0	100.0	100.0
I31569	Bloomberg MSCI Global Green Bond Index: 1-5	16.2	64.9	70.0	46.5	99.9	99.9	3.4	23.6	28.1	53	15.2	87.2	94.1	0.0	99.9	99.9
I31570	Bloomberg MSCI Global Green Bond Index: Supranational	14.8	12.4	36.8	-0.9	100.0	100.0	0.0	0.0	0.0	36	0.0	61.1	90.5	0.0	100.0	100.0
I31572	Bloomberg MSCI Global Green Bond Index	15.5	48.5	67.1	34.0	100.0	99.9	3.7	19.0	29.4	96	16.3	66.1	89.7	0.0	100.0	99.9
I31573	Bloomberg MSCI US Green Bond Index	18.1	58.3	61.8	31.6	99.8	99.7	3.9	26.0	30.3	24	8.0	83.7	87.8	0.0	99.8	99.7
I31574	Bloomberg MSCI Euro Green Bond Index	14.9	49.8	70.5	37.2	100.0	100.0	3.8	19.6	31.2	58	18.3	66.9	92.7	0.0	100.0	100.0
I31575	Bloomberg MSCI Global Green Bond Index: CAD	15.9	33.9	60.6	26.9	100.0	100.0	1.0	11.0	25.8	1	0.0	37.2	63.6	0.0	100.0	100.0
I31576	Bloomberg MSCI Global Green Bond Index: GBP	13.8	32.1	74.7	24.3	100.0	100.0	1.7	13.2	32.9	1	0.0	40.7	97.5	0.0	100.0	100.0

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, Conviction, Fines				ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	Score	MV	Count	Sum	Amount (\$m)	MV	Count	%	MV	Count
I31577	Bloomberg MSCI Global Green Bond Index: SEK	12.3	69.5	67.6	36.0	100.0	100.0	0.0	0.0	0.0	3	0.0	90.8	97.3	0.0	100.0	100.0
I31578	Bloomberg MSCI Global Green Bond Index: CHF	13.3	40.0	72.7	22.8	100.0	100.0	2.9	14.4	27.3	0	0.0	40.0	72.7	0.0	100.0	100.0
I31579	Bloomberg MSCI Global Green Bond Index: AUD	17.4	26.2	50.0	7.7	100.0	100.0	2.2	5.7	19.0	2	0.0	41.0	69.0	0.0	100.0	100.0
I31580	Bloomberg MSCI Global Green Bond Index: JPY	47.7	77.9	80.0	17.1	100.0	100.0	0.7	77.9	80.0	0	0.0	77.9	80.0	0.0	100.0	100.0
I31581	Bloomberg MSCI Global Green Bond Index: Other Currencies	19.8	18.5	35.0	8.7	100.0	100.0	11.0	0.4	2.5	7	0.0	44.2	82.5	0.0	100.0	100.0
I31588	Bloomberg MSCI Global Green Bond Index: Gov-Related	15.7	45.4	52.9	19.5	100.0	100.0	4.8	11.2	17.8	53	0.1	71.9	80.3	0.0	100.0	100.0
I31589	Bloomberg MSCI Global Green Bond Index: Agency	16.2	76.0	69.7	33.3	100.0	100.0	5.6	21.6	29.3	17	0.1	94.9	95.1	0.0	100.0	100.0
I31590	Bloomberg MSCI Global Green Bond Index: Local Authority	14.5	42.0	46.4	26.4	100.0	100.0	0.8	8.8	12.5	0	0.0	62.5	70.3	0.0	100.0	100.0
I31591	Bloomberg MSCI Global Green Bond Index: Corporate	15.5	81.1	79.8	69.5	100.0	100.0	3.3	40.9	40.6	42	17.4	100.0	100.0	0.0	100.0	100.0
I31592	Bloomberg MSCI Global Green Bond Index: Utility	9.8	69.4	66.7	65.2	100.0	100.0	3.4	65.4	66.3	30	0.0	100.0	100.0	0.0	100.0	100.0
I31593	Bloomberg MSCI Global Green Bond Index: Financial	17.7	82.7	82.8	72.3	100.0	100.0	2.5	22.4	21.7	11	12.7	100.0	100.0	0.0	100.0	100.0
I31594	Bloomberg MSCI Global Green Bond Index: Industrial	16.0	96.2	94.7	67.0	100.0	100.0	4.1	67.1	66.7	1	30.0	100.0	100.0	0.0	100.0	100.0
I31596	Bloomberg MSCI Global Green Bond Index: Aaa	15.2	36.3	59.5	11.2	100.0	100.0	4.0	2.6	6.6	37	0.0	57.7	87.0	0.0	100.0	100.0
I31597	Bloomberg MSCI Global Green Bond Index: Aa	16.8	28.7	53.1	14.8	99.9	99.6	9.6	3.5	7.1	3	8.9	33.3	64.7	0.0	99.9	99.6
I31598	Bloomberg MSCI Global Green Bond Index: A	19.0	63.2	66.4	54.1	100.0	100.0	2.6	23.2	28.7	23	11.7	86.4	93.3	0.0	100.0	100.0
I31599	Bloomberg MSCI Global Green Bond Index: Baa	13.2	65.8	75.8	65.8	100.0	100.0	3.7	44.1	48.1	33	23.4	84.3	97.1	0.0	100.0	100.0
I31600	Bloomberg MSCI Global Green Bond Index: 0-1	15.1	63.6	68.6	49.9	100.0	100.0	3.0	26.2	27.7	9	16.2	87.7	95.6	0.0	100.0	100.0
I31601	Bloomberg MSCI Global Green Bond Index: 5-10	15.3	47.6	68.4	30.9	100.0	100.0	4.1	18.6	31.6	25	0.0	64.9	87.5	0.0	100.0	100.0
I31602	Bloomberg MSCI Global Green Bond Index: 1-10	15.8	56.3	69.4	38.8	100.0	99.9	3.7	21.1	29.5	78	15.2	76.2	91.4	0.0	100.0	99.9
I31603	Bloomberg MSCI Global Green Bond Index: 10+	13.2	18.5	51.5	13.1	100.0	100.0	4.1	9.7	30.4	9	30.0	26.3	74.5	0.0	100.0	100.0
I31606	Bloomberg MSCI Global Green Bond Index: 10% Issuer Capped	15.5	48.5	67.1	34.0	100.0	99.9	3.7	19.0	29.4	96	16.3	66.1	89.7	0.0	100.0	99.9
I31616	Bloomberg MSCI Euro Green Bond Index: Govt-Related	15.1	49.6	60.6	23.8	100.0	100.0	5.6	13.1	23.6	20	0.0	75.4	87.4	0.0	100.0	100.0
I31617	Bloomberg MSCI Euro Green Bond Index: Corporate	14.8	81.0	80.4	74.8	100.0	100.0	3.1	40.9	39.5	37	18.3	100.0	100.0	0.0	100.0	100.0
I31667	Bloomberg MSCI Global Green Bond Index> 1 Year	15.6	47.4	66.9	32.8	100.0	99.9	3.7	18.4	29.6	87	16.3	64.5	89.1	0.0	100.0	99.9
I31668	Bloomberg MSCI USD Green Bond Index> 1 Year	18.4	57.7	61.4	30.0	99.8	99.7	4.2	26.8	31.2	19	0.1	82.6	87.1	0.0	99.8	99.7
I31669	Bloomberg MSCI EUR Green Bond Index> 1 Year	14.9	49.0	70.6	35.9	100.0	100.0	3.9	18.8	30.8	55	18.3	65.8	92.3	0.0	100.0	100.0
I31847	Bloomberg MSCI Global Green Bond Index ex USD	15.0	47.0	68.5	34.3	100.0	100.0	3.6	17.8	29.2	72	18.3	63.3	90.2	0.0	100.0	100.0
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Index	16.0	88.7	89.7	60.3	100.0	100.0	4.7	33.3	36.1	61	5497.6	100.0	100.0	0.0	100.0	100.0
I32279	Bloomberg MSCI Global Aggregate Catholic Values Index	17.2	23.3	55.5	13.8	89.0	86.5	4.1	8.0	26.4	1351	32.2	27.8	68.4	0.0	89.0	86.5
I32499	Bloomberg MSCI Euro Corp 0-3 ESG SRI Index	16.8	82.3	82.8	71.6	100.0	100.0	3.4	37.2	39.7	100	1151.9	100.0	100.0	0.0	100.0	100.0
I32516	Bloomberg MSCI Euro Corporate ESG SRI Index	16.2	84.3	84.7	71.6	100.0	100.0	3.6	39.9	42.3	245	1513.6	100.0	100.0	0.0	100.0	100.0
I32528	Bloomberg MSCI Euro Area Liquid Corporates Sustainable Index	14.8	82.3	82.5	72.0	100.0	100.0	3.6	41.3	44.1	47	16.2	100.0	100.0	0.0	100.0	100.0
I33162	Bloomberg MSCI US Corporate 0-3 ESG SRI Index	17.3	90.2	90.4	64.3	100.0	100.0	4.5	33.5	39.2	152	3080.8	100.0	100.0	0.0	100.0	100.0
I33170	Bloomberg MSCI US Corporate ESG Focus Index	15.7	87.2	87.0	63.3	100.0	100.0	4.1	54.7	52.6	416	2617.3	100.0	100.0	0.0	100.0	100.0
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Index	16.7	86.9	87.8	65.9	100.0	100.0	3.8	50.7	48.9	155	3033.7	100.0	100.0	0.0	100.0	100.0
I33196	Bloomberg MSCI Global Aggregate Screened Index	17.3	23.2	57.2	13.3	88.8	85.4	4.2	7.0	23.6	1529	2150.8	27.2	68.1	0.0	88.8	85.4
I33432	Bloomberg MSCI US Aggregate ESG Select Index	16.5	22.3	49.1	19.5	73.6	62.9	4.5	11.8	28.7	505	3211.6	26.4	58.5	0.0	73.6	62.9
I33454	Bloomberg MSCI EUR FRN Corporate 3% Issuer Cap Sustainable SRI	16.7	86.4	85.8	77.3	100.0	100.0	3.0	18.7	21.3	5	4355.1	100.0	100.0	0.0	100.0	100.0
I33497	Bloomberg MSCI Global Aggregate Graded Sector Neutral Class 2 Index	16.2	24.1	58.5	16.0	89.2	84.7	4.0	9.5	29.4	1611	1898.6	29.1	71.1	0.0	89.2	84.7
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond	16.3	22.9	52.3	19.2	73.6	64.6	4.8	10.4	27.1	677	3119.3	26.5	59.8	0.0	73.6	64.6
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	15.6	42.6	67.3	32.9	100.0	100.0	3.9	19.1	29.3	320	1290.4	51.5	82.6	0.0	100.0	100.0
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	0.0	100.0	100.0
I33869	Bloomberg MSCI European Green Bond Issuer Capped EUR Index	14.3	53.1	72.0	40.7	100.0	100.0	4.2	21.2	33.1	38	16.2	72.0	94.8	0.0	100.0	100.0
I33875	Bloomberg MSCI US Corporate Grade-Weighted Global Norms Index	16.6	83.0	82.0	60.4	100.0	100.0	4.1	47.5	51.9	789	3697.9	100.0	100.0	0.0	100.0	100.0
I33876	Bloomberg MSCI Euro Corporate Grade-Weighted Global Norms Index	15.6	82.7	83.1	71.0	100.0	100.0	3.2	44.4	46.2	352	1634.1	100.0	100.0	0.0	100.0	100.0
I33877	Bloomberg MSCI Global Treasury Grade-Weighted Index	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	0.0	100.0	100.0
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	16.4	20.5	56.8	14.8	88.7	82.2	4.1	7.1	21.1	1094	2375.8	24.8	66.8	0.0	88.7	82.2
I33999	Bloomberg MSCI Global Aggregate ex-CHF Sustainability Index	16.2	20.7	58.0	15.7	87.2	84.4	3.9	9.2	29.8	1590	1903.6	25.5	70.7	0.0	87.2	84.4
I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	16.4	84.7	83.7	64.7	100.0	100.0	4.0	45.4	48.1	1394	2018.1	100.0	100.0	0.0	100.0	100.0
I34100	Bloomberg MSCI US Aggregate ESG Focus	15.7	22.1	37.8	20.9	73.6	49.4	3.6	14.0	22.8	377	2752.0	27.0	44.1	0.0	73.6	49.4
I34175	Bloomberg MSCI Canadian Aggregate Grade-Weighted Index	14.0	29.7	58.7	16.7	100.0	100.0	4.3	6.5	24.3	30	6485.2	33.2	62.8	0.0	100.0	100.0
I34211	Bloomberg MSCI Canadian Aggregate Grade-Weighted Sector Neutral Class 1 Index	14.0	30.6	58.7	17.4	100.0	100.0	4.3	6.8	24.3	30	6485.2	34.1	62.8	0.0	100.0	100.0
I34212	Bloomberg MSCI Canadian Aggregate Grade-Weighted Sector Neutral Class 2 Index	14.0	30.6	58.7	17.3	100.0	100.0	4.3	7.2	24.3	30	6449.8	34.0	62.8	0.0	100.0	100.0
I34215	Bloomberg MSCI Canadian Corporate Grade-Weighted Index	12.2	89.9	81.1	65.3	100.0	100.0	4.3	30.5	35.5	30	6485.2	93.9	84.7	0.0	100.0	100.0
I34216	Bloomberg MSCI Canadian Corporate Grade-Weighted Sector Neutral Index	12.3	89.9	81.1	65.0	100.0	100.0	4.3	32.0	35.5	30	6449.8	93.8	84.7	0.0	100.0	100.0
I34217	Bloomberg MSCI Canadian Aggregate Graded Index	14.4	30.2	69.6	16.8	100.0	100.0	4.3	6.7	29.0	30	5649.2	33.3	74.0	0.0	100.0	100.0
I34218	Bloomberg MSCI Canadian Aggregate Graded Sector Neutral Class 1 Index	14.2	32.6	69.6	18.6	100.0	100.0	4.3	7.5	29.0	30	5649.2	35.8	74.0	0.0	100.0	100.0
I34219	Bloomberg MSCI Canadian Aggregate Graded Sector Neutral Class 2 Index	14.3	32.4	69.6	18.5	100.0	100.0	4.3	7.9	29.0	30	5496.3	35.5	74.0	0.0	100.0	100.0
I34220	Bloomberg MSCI Canadian Corporate Graded Index	12.6	96.9	96.5	69.6	100.0	100.0	4.4	32.9	42.8	30	5649.2	100.0	100.0	0.0	100.0	100.0
I34221	Bloomberg MSCI Canadian Corporate Graded Sector Neutral Index	12.9	96.9	96.5	69.3	100.0	100.0	4.5	34.5	42.8	30	5496.3	100.0	100.0	0.0	100.0	100.0
I34223	Bloomberg MSCI Canadian Corporate Screened Index	12.7	96.7	96.1	69.6	100.0	100.0	4.4	30.9	40.6	30	5649.2	100.0	100.0	0.0	100.0	100.0
I34224	Bloomberg MSCI Canadian Aggregate Screened Index	14.3	29.5	63.4	16.2	100.0	100.0	4.4	5.9	24.5	30	5649.2	32.9	67.8	0.0	100.0	100.0

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, Conviction, Fines				ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	Score	MV	Count	Sum	Amount (\$m)	MV	Count	%	MV	Count
I34236	Bloomberg MSCI Canadian Agg Grade-Weighted ex- Controversial Weapons ex-Red F	14.0	30.1	65.1	16.9	100.0	100.0	4.3	6.6	27.0	30	6485.2	33.6	69.7	0.0	100.0	100.0
I34237	Bloomberg MSCI Canadian Corporate Grade-Weighted ex- Controversial Weapons ex-	12.2	95.7	95.8	69.6	100.0	100.0	4.3	32.5	42.0	30	6485.2	100.0	100.0	0.0	100.0	100.0
I34313	Bloomberg MSCI Euro Corporate Grade-Weighted Global Norms Sector Neutral Index	15.3	83.2	83.2	70.6	100.0	100.0	3.2	46.5	46.3	358	1411.2	100.0	100.0	0.0	100.0	100.0
I34314	Bloomberg MSCI US Corporate Grade-Weighted Global Norms Sector Neutral Index	16.4	83.1	82.1	60.0	100.0	100.0	4.1	50.2	52.5	789	3515.3	100.0	100.0	0.0	100.0	100.0
I34325	Bloomberg MSCI US Corporate ESG SRI Index	16.7	89.9	89.5	62.5	100.0	100.0	4.9	40.9	44.3	619	3119.3	100.0	100.0	0.0	100.0	100.0
I34406	Bloomberg MSCI Australia 100mn ESG Weighted SRI Select Index	17.5	12.6	62.6	7.2	100.0	100.0	4.6	3.7	19.0	45	131.2	16.7	73.2	0.0	100.0	100.0
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	13.1	30.9	66.6	19.8	100.0	100.0	4.0	8.2	32.4	6	6824.1	35.7	70.3	0.0	100.0	100.0
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	12.4	44.2	79.0	25.8	100.0	100.0	3.6	7.2	21.6	19	6824.1	48.8	84.2	0.0	100.0	100.0
I34717	Bloomberg MSCI ESG Euro Corp BBB+ 0-3 Year Select Index	17.0	82.4	83.0	71.4	100.0	100.0	3.4	37.1	39.6	94	1155.5	100.0	100.0	0.0	100.0	100.0
I34979	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	20.6	90.5	90.9	72.4	100.0	100.0	2.2	15.3	14.7	10	2756.4	100.0	100.0	0.0	100.0	100.0
I34981	Bloomberg MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index	16.7	86.9	85.1	79.2	100.0	100.0	2.7	17.0	20.2	5	4355.1	100.0	100.0	0.0	100.0	100.0
I34988	Bloomberg MSCI USD 33.33% EUR 33.33% GBP 33.33% Int. Corp ESG Wgt. Index	17.4	84.0	81.8	68.3	100.0	100.0	3.2	36.2	45.6	785	3468.9	99.3	98.1	0.0	100.0	100.0
I34998	Bloomberg MSCI ESG EUR Corporate Liquid ex Financial Select Index	13.6	89.9	90.2	67.1	100.0	100.0	3.5	60.3	60.0	179	340.8	100.0	100.0	0.0	100.0	100.0
I35003	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	17.3	90.3	90.1	63.1	100.0	100.0	4.1	40.8	45.7	329	4155.1	100.0	100.0	0.0	100.0	100.0
I35046	Bloomberg MSCI Euro Corporate High Yield ESG SRI Bond Index	14.5	80.5	80.1	59.0	100.0	100.0	4.8	42.9	42.9	17	54.8	100.0	100.0	0.0	100.0	100.0
I35047	Bloomberg MSCI US Corporate High Yield ESG SRI Bond Index	16.3	85.1	85.5	47.8	100.0	100.0	5.7	36.2	36.9	26	0.0	100.0	100.0	0.0	100.0	100.0
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	16.4	14.5	50.0	10.6	87.3	79.7	4.4	5.3	20.0	1046	2414.8	17.9	59.7	0.0	87.3	79.7
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	16.4	79.6	82.1	46.9	100.0	100.0	6.4	31.8	32.4	22	0.0	100.0	100.0	0.0	100.0	100.0
I35234	Bloomberg MSCI Global Green Bond Ex-JPY Index	15.4	48.5	67.0	34.0	100.0	99.9	3.7	18.8	29.1	96	16.3	66.0	89.8	0.0	100.0	99.9
I35259	Bloomberg MSCI ESG Euro Corporate High Yield Select	14.5	81.9	81.5	60.1	100.0	100.0	4.7	45.2	45.1	17	54.8	100.0	100.0	0.0	100.0	100.0
I35279	Bloomberg MSCI ESG US Corporate High Yield Select	16.1	84.9	85.0	49.9	100.0	100.0	5.7	41.7	41.0	9	0.0	100.0	100.0	0.0	100.0	100.0
I35303	Bloomberg MSCI US High Yield Screened Index	16.1	85.1	84.4	43.2	100.0	100.0	5.3	35.2	36.0	32	0.0	100.0	100.0	0.0	100.0	100.0
I35304	Bloomberg MSCI US High Yield Graded Index	16.3	84.4	85.1	45.7	100.0	100.0	5.7	42.1	41.5	40	0.4	100.0	100.0	0.0	100.0	100.0
I35305	Bloomberg MSCI US High Yield Grade-Weighted Index	16.3	71.9	66.0	39.1	100.0	100.0	5.5	36.8	30.8	44	0.3	88.0	81.7	0.0	100.0	100.0
I35306	Bloomberg MSCI Pan-Euro High Yield Screened Index	13.6	76.8	75.9	50.5	100.0	100.0	4.7	37.7	35.5	23	54.8	100.0	100.0	0.0	100.0	100.0
I35307	Bloomberg MSCI Pan-Euro High Yield Graded Index	13.9	81.3	80.9	59.6	100.0	100.0	4.9	44.9	41.0	21	54.8	100.0	100.0	0.0	100.0	100.0
I35308	Bloomberg MSCI Pan-Euro High Yield Grade-Weighted Index	13.7	64.9	57.2	48.0	100.0	100.0	4.8	36.1	28.4	27	54.8	88.8	81.2	0.0	100.0	100.0
I35309	Bloomberg MSCI Global High Yield Screened Index	15.2	58.9	67.5	30.9	100.0	100.0	4.8	26.8	31.0	90	559.5	72.0	83.8	0.0	100.0	100.0
I35310	Bloomberg MSCI Global High Yield Graded Index	15.3	61.8	71.9	35.1	100.0	100.0	4.9	34.0	37.9	115	983.1	75.3	87.0	0.0	100.0	100.0
I35311	Bloomberg MSCI Global High Yield Grade-Weighted Index	15.3	58.4	55.6	35.2	100.0	100.0	4.8	32.0	28.0	151	387.7	74.7	73.0	0.0	100.0	100.0
I35333	Bloomberg MSCI ESG Global Corporate High Yield Select	15.7	84.7	84.4	52.2	100.0	100.0	5.5	42.3	40.9	26	54.8	100.0	100.0	0.0	100.0	100.0
I35347	Bloomberg MSCI US Corporate Sustainability SRI Index	15.8	88.9	87.6	59.9	100.0	100.0	3.9	49.5	50.8	79	1670.3	100.0	100.0	0.0	100.0	100.0
I35348	Bloomberg MSCI Canada Corporate Sustainability SRI Index	12.3	98.1	97.4	71.3	100.0	100.0	4.4	31.2	42.5	14	213.5	100.0	100.0	0.0	100.0	100.0
I35362	Bloomberg MSCI Sterling Liquid Corporate Screened and Tilted Index	18.9	88.9	90.0	72.7	100.0	100.0	2.7	30.3	27.9	31	2806.8	100.0	100.0	0.0	100.0	100.0
I35364	Bloomberg MSCI Euro Aggregate 1-3y Sustainable SRI Index	16.4	32.0	68.7	22.6	100.0	99.9	3.2	11.5	29.6	98	589.1	40.6	86.6	0.0	100.0	99.9
I35394	Bloomberg MSCI ESG Euro Aggregate Sector Neutral Select	16.1	27.6	63.8	19.1	100.0	100.0	3.7	10.1	26.7	321	1305.7	34.7	78.4	0.0	100.0	100.0
I35395	Bloomberg MSCI Global Liquid Corporates Sustainable	15.2	89.2	88.2	64.6	100.0	100.0	4.4	34.0	37.3	143	4473.7	100.0	100.0	0.0	100.0	100.0
I35425	Bloomberg MSCI Euro Credit Corp 500MM 1-10Y ex Fin ex Sub A3 + Cust Country Sus	14.3	89.6	90.4	69.5	100.0	100.0	2.3	59.1	61.0	104	220.0	100.0	100.0	0.0	100.0	100.0
I35426	Bloomberg MSCI US Credit Corp 500MM 1-10Y ex Fin ex Sub A3+ Cust Country Susta	12.8	86.6	83.1	59.5	100.0	100.0	5.5	65.3	66.9	130	147.2	100.0	100.0	0.0	100.0	100.0
I35469	Bloomberg MSCI US Corporate Sustainability SRI Sector/Credit/Maturity Neutral Index	16.2	88.8	88.6	61.0	100.0	100.0	5.1	48.0	49.1	644	2711.5	100.0	100.0	0.0	100.0	100.0
I35570	Bloomberg MSCI ESG Euro Corporate Select	16.3	84.6	85.2	71.5	100.0	100.0	3.6	40.1	42.4	242	1585.2	100.0	100.0	0.0	100.0	100.0
I35571	Bloomberg MSCI ESG US Corporate Select	17.1	89.9	89.5	62.0	100.0	100.0	4.2	41.5	45.3	595	3536.5	100.0	100.0	0.0	100.0	100.0
I35573	Bloomberg MSCI US Universal Choice ESG Screened Index	16.4	28.5	39.5	22.5	77.0	53.7	4.6	12.7	17.9	247	469.8	33.8	46.3	0.0	77.0	53.7
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	14.9	49.9	70.6	37.1	100.0	100.0	3.8	19.5	30.9	58	18.3	67.0	92.7	0.0	100.0	100.0
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	16.6	86.7	86.6	50.0	100.0	100.0	5.3	33.3	33.2	16	0.0	100.0	100.0	0.0	100.0	100.0
I35653	Bloomberg MSCI US Corporate SRI Select Index	16.9	90.3	90.0	62.6	100.0	100.0	4.6	36.2	38.5	385	3655.4	100.0	100.0	0.0	100.0	100.0
I35774	Bloomberg MSCI EM Asia Credit Screened Index	20.9	45.6	46.5	15.9	100.0	100.0	0.9	17.0	16.9	72	0.0	61.0	63.7	0.0	100.0	100.0
I35775	Bloomberg MSCI EM Asia Credit Graded Index	19.2	48.9	56.6	20.6	100.0	100.0	1.7	30.0	31.4	82	0.0	70.4	79.9	0.0	100.0	100.0
I35776	Bloomberg MSCI EM Asia IG Credit Screened Index	21.1	45.9	49.3	15.6	100.0	100.0	0.8	17.1	17.3	63	0.0	60.9	66.2	0.0	100.0	100.0
I35777	Bloomberg MSCI EM Asia IG Credit Graded Index	19.3	47.3	56.3	19.2	100.0	100.0	1.0	27.9	28.9	71	0.0	67.8	78.0	0.0	100.0	100.0
I35778	Bloomberg MSCI EM Asia High Yield Credit Screened Index	19.2	43.8	33.3	17.9	100.0	100.0	1.7	16.5	14.9	9	0.0	61.7	52.3	0.0	100.0	100.0
I35779	Bloomberg MSCI EM Asia High Yield Credit Graded Index	17.9	63.9	59.3	34.4	100.0	100.0	5.7	49.8	50.5	11	0.0	95.4	94.5	0.0	100.0	100.0
I35780	Bloomberg MSCI EM Asia Corporate Screened Index	20.1	78.5	75.2	33.7	100.0	100.0	0.8	43.4	38.7	33	0.0	100.0	100.0	0.0	100.0	100.0
I35781	Bloomberg MSCI EM Asia Corporate Graded Index	18.8	73.0	71.5	35.0	100.0	100.0	2.1	50.0	46.3	36	0.0	100.0	100.0	0.0	100.0	100.0
I35782	Bloomberg MSCI EM Asia IG Corporate Screened Index	20.2	81.7	79.4	34.0	100.0	100.0	0.8	45.5	40.5	30	0.0	100.0	100.0	0.0	100.0	100.0
I35783	Bloomberg MSCI EM Asia IG Corporate Graded Index	19.1	75.3	73.9	34.1	100.0	100.0	1.2	47.7	43.9	29	0.0	100.0	100.0	0.0	100.0	100.0
I35784	Bloomberg MSCI EM Asia High Yield Corporate Screened Index	19.0	60.9	57.7	31.9	100.0	100.0	0.6	31.7	31.0	3	0.0	100.0	100.0	0.0	100.0	100.0
I35785	Bloomberg MSCI EM Asia High Yield Corporate Graded Index	17.0	62.2	62.0	39.6	100.0	100.0	5.2	61.3	55.7	7	0.0	100.0	100.0	0.0	100.0	100.0
I35786	Bloomberg MSCI EM Asia Credit Grade-Weighted Index	19.5	54.1	48.8	20.4	100.0	100.0	1.4	28.7	23.8	102	0.1	74.4	67.4	0.0	100.0	100.0
I35787	Bloomberg MSCI EM Asia IG Credit Grade-Weighted Index	19.7	54.3	52.3	20.0	100.0	100.0	0.9	27.7	24.1	89	0.1	74.4	70.9	0.0	100.0	100.0
I35788	Bloomberg MSCI EM Asia High Yield Credit Grade-Weighted Index	17.7	52.6	34.3	23.4	100.0	100.0	4.5	35.3	22.4	13	0.0	74.2	53.1	0.0	100.0	100.0
I35789	Bloomberg MSCI EM Asia Corporate Grade-Weighted Index	19.0	72.7	64.6	32.4	100.0	100.0	1.8	44.6	39.8	37	0.0	96.4	90.0	0.0	100.0	100.0

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, Conviction, Fines				ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	Score	MV	Count	Sum	Amount (\$m)	MV	Count	%	MV	Count
I35790	Bloomberg MSCI EM Asia IG Corporate Grade-Weighted Index	19.4	76.0	71.3	32.7	100.0	100.0	1.2	42.9	41.2	30	0.0	98.0	94.7	0.0	100.0	100.0
I35791	Bloomberg MSCI EM Asia High Yield Corporate Grade-Weighted Index	16.7	57.3	47.5	30.8	100.0	100.0	4.1	52.2	36.2	7	0.0	89.0	78.0	0.0	100.0	100.0
I35881	Bloomberg MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel	14.6	80.7	80.4	57.6	100.0	100.0	4.8	47.0	45.7	10	54.8	100.0	100.0	0.0	100.0	100.0
I35895	Bloomberg MSCI USD High Yield Liquid Corporate ESG Weighted SRI Bond	16.1	84.8	85.1	49.2	100.0	100.0	5.0	39.5	35.9	25	0.0	100.0	100.0	0.0	100.0	100.0
I35935	Bloomberg MSCI Global Corporate Float-Adjusted Bond Screened Index	16.4	88.1	88.1	64.9	100.0	100.0	4.3	37.2	38.6	836	2684.1	100.0	100.0	0.0	100.0	100.0
I35936	Bloomberg MSCI Global Corporate Float-Adjusted Liquid Bond Screened Index	16.5	88.1	87.7	66.0	100.0	100.0	4.0	36.1	37.7	637	2892.8	100.0	100.0	0.0	100.0	100.0
I35945	Bloomberg MSCI US Corporate BBB Senior SRI Sustainable BB+ 15+ ex China 15% Si	14.7	93.1	95.1	48.8	100.0	100.0	4.9	66.6	64.9	26	0.0	100.0	100.0	0.0	100.0	100.0
I35946	Bloomberg MSCI EM USD Aggregate IG SRI Sustainable BB+ 15+ ex China 15% Cour	12.8	18.2	14.4	5.7	100.0	100.0	3.7	17.3	14.9	3	0.0	23.6	24.1	0.0	100.0	100.0
I36000	Bloomberg MSCI Global Aggregate Sustainable and SRI Currency Neutral	16.6	22.1	59.7	16.4	88.1	91.7	4.3	8.2	23.9	997	2528.9	26.8	70.7	0.0	88.1	91.7
I36041	Bloomberg MSCI US High Yield Liquid Corporate Sustainability SRI Index	16.1	83.5	83.5	46.9	100.0	100.0	5.8	39.8	38.1	9	0.0	100.0	100.0	0.0	100.0	100.0
I36068	Bloomberg MSCI ESG Global Corporate 1-5 Year Select	17.4	86.7	87.5	66.9	100.0	100.0	3.8	33.9	35.4	464	2429.1	100.0	100.0	0.0	100.0	100.0
I36073	Bloomberg MSCI Euro Corporate SRI Carbon ESG-Weighted	15.4	85.0	84.1	71.9	100.0	100.0	3.6	43.2	42.7	304	1251.3	100.0	100.0	0.0	100.0	100.0
I36074	Bloomberg MSCI US Corporate SRI Carbon ESG-Weighted	16.1	89.1	88.8	61.5	100.0	100.0	5.1	49.0	46.4	643	2900.5	100.0	100.0	0.0	100.0	100.0
I36100	Bloomberg MSCI USD Corporate and Agency Green Bond	18.0	71.5	70.8	44.6	100.0	100.0	4.0	36.2	37.5	16	8.0	93.8	97.0	0.0	100.0	100.0
I36101	Bloomberg MSCI EUR Corporate and Agency Green Bond	14.4	81.7	81.8	74.5	100.0	100.0	4.0	41.6	41.9	40	18.3	100.0	100.0	0.0	100.0	100.0
I36193	Bloomberg MSCI EM Pan-Euro Aggregate Grade-Weighted Index	16.4	26.3	31.5	12.6	100.0	100.0	5.1	12.3	13.5	13	20.0	31.2	38.7	0.0	100.0	100.0
I36194	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Grade-Weighted Index	20.4	12.6	17.9	4.0	100.0	100.0	13.4	3.9	4.8	6	20.0	14.1	20.2	0.0	100.0	100.0
I36195	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Grade-Weighted Index	13.9	78.8	74.1	45.8	100.0	100.0	2.3	44.8	40.7	7	0.0	97.1	96.3	0.0	100.0	100.0
I36196	Bloomberg MSCI EM Pan-Euro Aggregate IG Grade-Weighted Index	19.8	23.4	31.8	10.0	100.0	100.0	7.1	9.7	13.8	3	0.0	28.5	38.7	0.0	100.0	100.0
I36197	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Grade-Weighted Index	6.8	40.1	30.6	25.6	100.0	100.0	1.3	24.9	12.5	10	20.0	44.6	38.9	0.0	100.0	100.0
I36201	Bloomberg MSCI EM USD Aggregate Screened Index	17.3	22.5	34.0	8.1	100.0	100.0	2.7	12.5	17.4	86	420.6	34.5	52.0	0.0	100.0	100.0
I36202	Bloomberg MSCI EM USD Aggregate Government-Related Screened Index	20.1	9.6	16.3	3.2	100.0	100.0	1.9	3.0	4.6	41	0.0	18.4	31.2	0.0	100.0	100.0
I36203	Bloomberg MSCI EM USD Aggregate Corporate Screened Index	15.8	75.5	74.9	27.9	100.0	100.0	3.0	51.2	47.1	45	420.6	100.0	100.0	0.0	100.0	100.0
I36204	Bloomberg MSCI EM USD Aggregate IG Screened Index	18.8	26.3	38.9	9.3	100.0	100.0	2.6	13.5	17.6	58	0.0	41.1	59.8	0.0	100.0	100.0
I36205	Bloomberg MSCI EM USD Aggregate High Yield Screened Index	13.1	16.1	24.9	5.9	100.0	100.0	3.1	10.7	17.1	28	632.6	23.0	37.3	0.0	100.0	100.0
I36206	Bloomberg MSCI EM USD Aggregate Graded Index	16.6	23.2	36.6	9.9	100.0	100.0	1.6	19.9	25.9	101	932.3	38.7	56.7	0.0	100.0	100.0
I36207	Bloomberg MSCI EM USD Aggregate Government-Related Graded Index	17.6	9.7	17.8	4.2	100.0	100.0	0.8	11.1	14.3	55	1569.3	22.8	35.5	0.0	100.0	100.0
I36208	Bloomberg MSCI EM USD Aggregate Corporate Graded Index	16.1	75.0	74.9	32.0	100.0	100.0	2.3	53.9	49.7	46	362.5	100.0	100.0	0.0	100.0	100.0
I36209	Bloomberg MSCI EM USD Aggregate IG Graded Index	18.3	25.5	39.5	10.7	100.0	100.0	1.5	21.1	25.3	54	0.0	44.4	62.6	0.0	100.0	100.0
I36210	Bloomberg MSCI EM USD Aggregate High Yield Graded Index	12.2	18.6	30.6	8.5	100.0	100.0	1.9	17.5	27.4	47	1300.0	27.6	44.4	0.0	100.0	100.0
I36211	Bloomberg MSCI EM US Aggregate Grade-Weighted Index	17.2	31.8	37.3	15.0	100.0	100.0	1.9	21.2	22.6	147	376.2	50.5	57.4	0.0	100.0	100.0
I36212	Bloomberg MSCI EM US Aggregate Government-Related Grade-Weighted Index	18.5	17.8	24.0	9.9	100.0	100.0	0.8	11.8	12.8	95	395.4	34.2	42.3	0.0	100.0	100.0
I36213	Bloomberg MSCI EM US Aggregate Corporate Grade-Weighted Index	16.3	67.8	64.3	28.2	100.0	100.0	2.6	45.5	42.5	52	325.3	92.3	88.0	0.0	100.0	100.0
I36214	Bloomberg MSCI EM US Aggregate IG Grade-Weighted Index	18.6	35.2	42.2	13.4	100.0	100.0	1.8	22.4	22.9	77	0.0	56.8	64.3	0.0	100.0	100.0
I36215	Bloomberg MSCI EM US Aggregate High Yield Grade-Weighted Index	13.1	24.9	28.7	18.3	100.0	100.0	2.2	18.9	22.0	70	463.1	37.6	45.1	0.0	100.0	100.0
I36220	Bloomberg MSCI EM Pan-Euro Aggregate Screened Index	17.7	17.7	26.0	7.0	100.0	100.0	2.5	6.1	8.9	10	0.0	20.9	31.2	0.0	100.0	100.0
I36221	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Screened Index	23.0	7.8	11.2	1.1	100.0	100.0	4.6	0.3	0.4	3	0.0	9.2	13.7	0.0	100.0	100.0
I36222	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Screened Index	14.4	84.0	84.7	46.9	100.0	100.0	2.5	45.6	42.4	7	0.0	100.0	100.0	0.0	100.0	100.0
I36223	Bloomberg MSCI EM Pan-Euro Aggregate IG Screened Index	21.1	16.2	25.6	6.3	100.0	100.0	3.3	4.2	7.3	3	0.0	19.9	31.6	0.0	100.0	100.0
I36224	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Screened Index	6.8	25.4	27.6	10.5	100.0	100.0	1.5	16.1	15.5	7	0.0	26.4	29.3	0.0	100.0	100.0
I36225	Bloomberg MSCI EM Pan-Euro Aggregate Graded Index	17.4	19.8	29.5	7.8	100.0	100.0	5.1	9.1	13.5	7	0.0	21.9	32.6	0.0	100.0	100.0
I36226	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Graded Index	21.1	8.8	12.9	1.2	100.0	100.0	13.7	2.6	4.4	0	0.0	9.3	13.8	0.0	100.0	100.0
I36227	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Graded Index	15.2	87.5	88.9	48.3	100.0	100.0	2.3	49.0	46.0	7	0.0	100.0	100.0	0.0	100.0	100.0
I36228	Bloomberg MSCI EM Pan-Euro Aggregate IG Graded Index	20.2	18.4	29.2	7.2	100.0	100.0	6.4	8.1	13.6	0	0.0	21.0	33.1	0.0	100.0	100.0
I36229	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Graded Index	6.8	27.6	30.8	10.8	100.0	100.0	1.3	15.1	13.5	7	0.0	27.6	30.8	0.0	100.0	100.0
I36233	Bloomberg MSCI EM Local Currency Government Grade-Weighted Index	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	0.0	100.0	100.0
I36244	Bloomberg MSCI Global Treasury ESG Weighted Bond Index	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	0.0	100.0	100.0
I36245	Bloomberg MSCI EM Hard Currency Aggregate Screened Index	17.3	21.8	32.8	7.9	100.0	100.0	2.7	11.5	16.1	96	420.6	32.3	48.8	0.0	100.0	100.0
I36247	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Screened Index	20.6	9.3	15.5	2.8	100.0	100.0	1.9	2.5	3.9	44	0.0	16.8	28.2	0.0	100.0	100.0
I36251	Bloomberg MSCI EM Hard Currency Aggregate Corporate Screened Index	15.6	76.4	76.0	30.0	100.0	100.0	2.9	50.5	46.6	52	420.6	100.0	100.0	0.0	100.0	100.0
I36252	Bloomberg MSCI EM Hard Currency Aggregate IG Screened Index	19.1	24.3	36.5	8.7	100.0	100.0	2.6	11.6	15.8	61	0.0	36.9	54.8	0.0	100.0	100.0
I36254	Bloomberg MSCI EM Hard Currency Aggregate High Yield Screened Index	12.3	16.8	25.2	6.3	100.0	100.0	2.9	11.1	16.9	35	632.6	23.3	36.6	0.0	100.0	100.0
I36255	Bloomberg MSCI EM Hard Currency Aggregate Graded Index	16.7	22.6	35.4	9.6	100.0	100.0	1.9	18.1	23.9	108	932.3	35.8	52.7	0.0	100.0	100.0
I36256	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Graded Index	18.2	9.5	16.9	3.7	100.0	100.0	1.5	9.6	12.5	55	1569.3	20.3	31.4	0.0	100.0	100.0
I36257	Bloomberg MSCI EM Hard Currency Aggregate Corporate Graded Index	16.0	76.5	76.6	34.0	100.0	100.0	2.3	53.3	49.3	53	362.5	100.0	100.0	0.0	100.0	100.0
I36264	Bloomberg MSCI EM Hard Currency Aggregate IG Graded Index	18.6	24.1	37.5	9.9	100.0	100.0	2.0	18.4	23.0	54	0.0	39.5	56.8	0.0	100.0	100.0
I36265	Bloomberg MSCI EM Hard Currency Aggregate High Yield Graded Index	11.5	19.4	30.6	8.7	100.0	100.0	1.8	17.3	26.0	54	1300.0	27.6	43.1	0.0	100.0	100.0
I36266	Bloomberg MSCI EM Hard Currency Aggregate Grade-Weighted Index	17.1	31.0	36.5	14.7	100.0	100.0	2.2	20.0	21.3	160	359.8	47.7	54.7	0.0	100.0	100.0
I36267	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Grade-Weighted I	18.7	17.0	23.0	9.0	100.0	100.0	1.5	10.5	11.6	101	372.0	31.0	38.9	0.0	100.0	100.0
I36268	Bloomberg MSCI EM Hard Currency Aggregate Corporate Grade-Weighted Index	16.0	69.0	65.4	30.1	100.0	100.0	2.6	45.5	42.3	59	325.3	92.8	88.9	0.0	100.0	100.0
I36269	Bloomberg MSCI EM Hard Currency Aggregate IG Grade-Weighted Index	18.7	33.2	40.4	12.8	100.0	100.0	3.2	20.2	21.4	80	0.0	52.0	60.0	0.0	100.0	100.0
I36270	Bloomberg MSCI EM Hard Currency Aggregate High Yield Grade-Weighted Index	12.3	26.1	28.8	18.9	100.0	100.0	2.1	19.4	21.2	80	438.2	38.2	44.6	0.0	100.0	100.0

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, Conviction, Fines				ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	Score	MV	Count	Sum	Amount (\$m)	MV	Count	%	MV	Count
I36344	Bloomberg MSCI Canada Corporate Choice ESG Screened 10% Issuer Capped Index	10.0	96.8	96.1	68.4	100.0	100.0	5.6	15.8	27.0	16	6824.1	100.0	100.0	0.0	100.0	100.0
I36345	Bloomberg MSCI 1-5 year Canada Corporate Choice ESG Screened 10% Issuer Capped Index	9.3	95.7	94.6	69.5	100.0	100.0	6.1	11.1	17.1	12	6824.1	100.0	100.0	0.0	100.0	100.0
I36427	Bloomberg MSCI US High Yield Sustainable and SRI	16.3	84.2	84.2	48.4	100.0	100.0	5.6	37.8	34.6	25	0.0	100.0	100.0	0.0	100.0	100.0
I36429	Bloomberg MSCI Global Aggregate and Green Bond ESG SRI Index	16.4	21.5	53.9	15.4	89.2	83.0	4.3	7.9	21.1	1267	2404.9	26.2	63.8	0.0	89.2	83.0
I36446	Bloomberg MSCI ESG Global Aggregate 500MM ex Securitized Sector Neutral Select	16.6	22.0	64.8	13.1	100.0	100.0	4.2	7.7	26.9	1039	2603.9	26.9	76.2	0.0	100.0	100.0
I36464	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels ex-IDR,CNY Treasury	16.7	19.3	54.1	13.9	87.2	83.4	4.1	6.5	20.7	1123	2327.8	23.4	64.7	0.0	87.2	83.4
I36635	Bloomberg MSCI Global Aggregate 1-3 Year SRI Carbon ESG-Weighted	16.8	22.8	57.7	14.4	98.0	79.8	3.6	6.3	19.1	322	2269.1	27.6	68.8	0.0	98.0	79.8
I36658	Bloomberg MSCI Euro Corporate ex-Financials 1-5 Year ESG SRI Index	13.9	87.8	88.2	67.3	100.0	100.0	3.7	57.3	57.8	105	387.5	100.0	100.0	0.0	100.0	100.0
I36689	Bloomberg MSCI Euro Area Liquid Corporate 1-5 Year Sustainable Index	14.9	78.5	79.4	69.4	100.0	100.0	3.8	38.6	41.7	31	30.2	100.0	100.0	0.0	100.0	100.0
I36690	Bloomberg MSCI US Liquid Corporate 1-5 Year Sustainable Index	16.5	87.9	88.5	61.8	100.0	100.0	3.5	36.9	36.5	16	5724.4	100.0	100.0	0.0	100.0	100.0
I36756	Bloomberg MSCI ESG Global Aggregate 500MM ex Securitized 1-5 Year Sector Neutral Select	16.8	24.2	68.6	13.7	100.0	100.0	3.8	7.3	25.5	453	2464.3	30.0	81.5	0.0	100.0	100.0
I36759	Bloomberg MSCI Intermediate Global Treasury Grade-Weighted Index	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	0.0	100.0	100.0
I36760	Bloomberg MSCI Long Global Treasury Grade-Weighted Index	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	0.0	100.0	100.0
I36761	Bloomberg MSCI USD Green Bond Select Index	18.1	58.3	61.8	31.6	99.8	99.7	3.9	26.0	30.3	24	8.0	83.7	87.8	0.0	99.8	99.7
I36856	Bloomberg MSCI Euro Aggregate and Green Bond ESG SRI	15.8	26.7	61.4	19.8	100.0	100.0	3.3	9.9	25.5	282	1229.2	34.9	77.3	0.0	100.0	100.0
I36858	Bloomberg MSCI Global Aggregate Sustainability A+ Index	16.2	20.4	57.3	16.1	85.5	81.9	3.5	8.5	28.6	1135	2556.6	25.2	69.9	0.0	85.5	81.9
I36859	Bloomberg MSCI Global Aggregate Ex-JPY Sustainability A+ Index	16.1	23.0	58.3	18.7	83.5	81.4	3.5	9.7	29.3	1123	2561.0	28.4	71.2	0.0	83.5	81.4
I36860	Bloomberg MSCI Global Aggregate JPY Sustainability A+ Index	29.3	1.1	24.7	-0.4	100.0	100.0	2.4	0.2	5.0	12	12.8	1.2	27.6	0.0	100.0	100.0
I36946	Bloomberg MSCI Global Corporate USD Float-Adjusted Liquid Bond Screened Index	16.9	90.3	90.0	62.5	100.0	100.0	4.6	36.3	38.6	385	3655.4	100.0	100.0	0.0	100.0	100.0
I36950	Bloomberg MSCI EUR Corporate Liquid Bond Screened Index	16.0	83.3	83.7	70.6	100.0	100.0	3.3	39.6	41.9	202	1276.4	100.0	100.0	0.0	100.0	100.0
I36951	Bloomberg MSCI Global Aggregate ex USD Securitised Sustainable and Green Bond SRI	16.4	24.0	64.8	15.3	100.0	99.8	4.3	8.9	25.3	1264	2427.3	29.3	76.6	0.0	100.0	99.8
I37026	Bloomberg MSCIÂ Global Green Bond 1-10 Year Sustainability Select Index	15.3	58.7	71.8	44.0	100.0	100.0	3.4	20.9	27.5	61	12.9	74.8	91.6	0.0	100.0	100.0
I37155	Bloomberg MSCI Asia ex Japan USD Green Bond	21.7	62.0	60.0	20.3	100.0	100.0	1.5	16.8	17.5	11	0.1	73.3	72.5	0.0	100.0	100.0
I37162	Bloomberg MSCI ESG Euro Corporate 1-5 Year Select	16.2	82.5	83.1	72.2	100.0	100.0	3.4	37.6	40.2	126	1276.4	100.0	100.0	0.0	100.0	100.0
I37163	Bloomberg MSCI ESG US Aggregate ex Securitized Sector Neutral Select	16.7	29.3	80.1	18.5	100.0	100.0	4.7	12.3	37.8	580	3232.0	34.0	90.5	0.0	100.0	100.0
I37190	Bloomberg MSCI China Aggregate Grade-Weighted Index	20.4	43.0	25.4	6.5	100.0	100.0	0.4	0.3	1.4	293	0.0	44.0	28.3	0.0	100.0	100.0
I37191	Bloomberg MSCI China Aggregate Screened Index	20.7	40.4	28.2	4.0	100.0	100.0	0.7	0.1	1.0	293	0.0	41.1	31.3	0.0	100.0	100.0
I37192	Bloomberg MSCI China Aggregate Graded Index	20.2	18.3	68.1	3.1	100.0	100.0	0.4	0.3	4.7	157	0.0	18.9	72.9	0.0	100.0	100.0
I37193	Bloomberg MSCI Liquid China Credit Grade-Weighted Index	19.6	87.8	69.6	18.8	100.0	100.0	0.4	2.0	6.3	76	0.7	97.8	87.8	0.0	100.0	100.0
I37194	Bloomberg MSCI Liquid China Credit Screened Index	20.0	82.5	73.7	17.3	100.0	100.0	0.7	1.0	3.4	76	0.3	96.7	94.4	0.0	100.0	100.0
I37195	Bloomberg MSCI Liquid China Credit Graded Index	20.0	91.4	85.8	19.3	100.0	100.0	0.4	2.2	6.4	69	0.3	100.0	100.0	0.0	100.0	100.0
I37196	Bloomberg MSCI China USD Credit Grade-Weighted Index	20.1	66.8	48.1	24.4	100.0	100.0	0.2	27.1	16.8	37	0.0	81.1	58.8	0.0	100.0	100.0
I37197	Bloomberg MSCI China USD Credit Screened Index	20.2	52.7	43.1	20.5	100.0	100.0	0.2	17.5	10.8	31	0.0	68.3	55.4	0.0	100.0	100.0
I37198	Bloomberg MSCI China USD Credit Graded Index	19.8	72.8	76.1	30.5	100.0	100.0	0.2	30.3	23.9	29	0.0	89.9	93.2	0.0	100.0	100.0
I37256	Bloomberg MSCI Euro Aggregate ex Fossil Fuel SRI Select	15.5	26.9	61.0	19.3	100.0	100.0	3.9	11.4	24.8	242	835.8	34.2	76.3	0.0	100.0	100.0
I37260	Bloomberg MSCI Euro Corporate Ultrashort Fixed and Floating Rate SRI	16.0	83.4	82.9	71.8	100.0	100.0	3.9	33.9	37.4	26	1603.9	100.0	100.0	0.0	100.0	100.0
I37477	Bloomberg MSCI Global Treasury Core Currencies Select Index	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	0.0	100.0	100.0
I37488	Bloomberg MSCI 1-5 Year US Aggregate ESG Select Index	17.0	23.5	42.7	15.3	92.4	54.4	4.0	10.6	22.1	185	3377.3	28.0	50.2	0.0	92.4	54.4
I37568	Bloomberg MSCI Euro Aggregate Screened Index	15.8	26.0	63.7	17.8	100.0	100.0	3.8	10.0	28.2	399	996.2	33.2	79.5	0.0	100.0	100.0
I37595	Bloomberg MSCI Japan Corporate Grade-Weighted Index	28.6	91.8	92.7	45.7	100.0	100.0	1.7	16.7	17.0	21	0.0	99.7	99.0	0.0	100.0	100.0
I37596	Bloomberg MSCI Japan Corporate Screened Index	33.1	92.4	92.4	47.1	100.0	100.0	2.5	16.2	15.9	13	0.0	100.0	100.0	0.0	100.0	100.0
I37597	Bloomberg MSCI Japan Corporate Graded Index	32.2	92.9	92.9	46.2	100.0	100.0	2.3	18.1	18.6	21	0.0	100.0	100.0	0.0	100.0	100.0
I37598	Bloomberg MSCI Japan Government-Related Grade-Weighted Index	26.1	21.4	42.4	0.0	100.0	100.0	2.9	2.3	5.0	1	0.0	22.9	44.5	0.0	100.0	100.0
I37599	Bloomberg MSCI Japan Government-Related Graded Index	25.2	25.5	37.0	0.1	100.0	100.0	0.0	0.0	0.0	1	0.0	26.8	38.8	0.0	100.0	100.0
I37615	Bloomberg MSCI December 2026 Maturity EUR Corporate ESG Screened	15.5	84.4	84.5	69.6	100.0	100.0	3.6	45.0	46.6	39	1440.8	100.0	100.0	0.0	100.0	100.0
I37617	Bloomberg MSCI December 2028 Maturity EUR Corporate ESG Screened	15.6	85.2	85.6	68.4	100.0	100.0	3.4	46.4	46.6	45	1227.7	100.0	100.0	0.0	100.0	100.0
I37619	Bloomberg MSCI December 2026 Maturity USD Corporate ESG Screened	16.0	91.0	88.5	60.4	100.0	100.0	4.4	38.6	43.6	33	11.5	100.0	100.0	0.0	100.0	100.0
I37621	Bloomberg MSCI December 2028 Maturity USD Corporate ESG Screened	16.0	88.1	87.0	57.9	100.0	100.0	4.5	52.8	52.3	41	59.9	100.0	100.0	0.0	100.0	100.0
I37668	Bloomberg MSCI US Corporate SRI Sustainable ex Fossil Fuel	16.3	92.5	91.3	61.3	100.0	100.0	5.3	48.7	42.7	471	2728.6	100.0	100.0	0.0	100.0	100.0
I37672	Bloomberg MSCI Global Aggregate Sustainability Select SRI Float Adjusted Index	16.5	19.2	55.0	14.0	88.4	81.0	4.1	6.6	20.7	1047	2540.4	23.3	64.5	0.0	88.4	81.0
I37978	Bloomberg MSCI December 2025 Maturity EUR Corporate ESG Screened	15.0	23.9	78.2	19.7	100.0	100.0	4.2	14.7	47.9	15	114.8	29.5	95.0	0.0	100.0	100.0
I37980	Bloomberg MSCI December 2027 Maturity EUR Corporate ESG Screened	15.8	83.7	83.1	67.8	100.0	100.0	3.7	42.5	44.7	32	133.4	100.0	100.0	0.0	100.0	100.0
I37982	Bloomberg MSCI December 2025 Maturity USD Corporate ESG Screened	14.2	22.0	88.8	13.8	100.0	100.0	5.1	10.2	45.5	16	1255.2	23.7	95.8	0.0	100.0	100.0
I37984	Bloomberg MSCI December 2027 Maturity USD Corporate ESG Screened	15.1	89.0	87.0	58.0	100.0	100.0	5.3	49.3	50.8	47	406.1	100.0	100.0	0.0	100.0	100.0
I38092	Bloomberg MSCI Euro Corporate September 2027 SRI	16.1	83.7	83.6	69.7	100.0	100.0	3.7	43.0	47.7	24	273.7	100.0	100.0	0.0	100.0	100.0
I38094	Bloomberg MSCI Euro Corporate September 2029 SRI	14.3	85.6	86.4	71.4	100.0	100.0	4.0	39.7	41.0	36	2213.5	100.0	100.0	0.0	100.0	100.0
I38096	Bloomberg MSCI Euro Corporate September 2031 SRI	16.0	84.8	84.8	74.5	100.0	100.0	3.5	43.6	44.9	16	1365.3	100.0	100.0	0.0	100.0	100.0
I38097	Bloomberg MSCI Euro Corporate September 2033 SRI	15.6	87.7	87.6	71.6	100.0	100.0	5.0	43.8	48.8	13	1914.2	100.0	100.0	0.0	100.0	100.0
I38181	Bloomberg MSCI Euro Treasury IG 1-3 Years ESG Index	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	0.0	100.0	100.0
I38183	Bloomberg MSCI Euro Treasury IG 3-5 Years ESG Index	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	0.0	100.0	100.0
I38439	Bloomberg MSCI December 2029 Maturity USD Corporate ESG Screened	15.4	87.7	86.5	56.5	100.0	100.0	4.7	53.8	53.0	35	128.5	100.0	100.0	0.0	100.0	100.0
I38440	Bloomberg MSCI December 2030 Maturity USD Corporate ESG Screened	15.5	88.4	87.9	58.0	100.0	100.0	4.0	54.4	51.9	41	120.6	100.0	100.0	0.0	100.0	100.0

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, Conviction, Fines				ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	Score	MV	Count	Sum	Amount (\$m)	MV	Count	%	MV	Count
I38442	Bloomberg MSCI December 2031 Maturity EUR Corporate ESG Screened	14.4	86.4	85.9	68.8	100.0	100.0	3.3	52.2	50.2	17	1149.3	100.0	100.0	0.0	100.0	100.0
I38443	Bloomberg MSCI December 2030 Maturity EUR Corporate ESG Screened	14.8	82.8	81.9	67.9	100.0	100.0	3.9	44.3	44.1	27	1245.9	100.0	100.0	0.0	100.0	100.0
I38444	Bloomberg MSCI December 2029 Maturity EUR Corporate ESG Screened	14.9	85.8	86.1	68.9	100.0	100.0	3.5	41.1	42.4	35	2204.9	100.0	100.0	0.0	100.0	100.0
I38466	Bloomberg MSCI December 2031 Maturity USD Corporate ESG Screened	15.2	86.2	84.5	56.6	100.0	100.0	5.5	47.4	46.9	20	220.3	100.0	100.0	0.0	100.0	100.0
I38487	Bloomberg MSCI ESG Global Corporate A+ 1-5 Year Select Index	18.0	91.4	91.1	67.0	100.0	100.0	4.5	27.3	29.3	237	217.5	100.0	100.0	0.0	100.0	100.0
I38642	Bloomberg MSCI Euro Corporate September 2026 SRI	15.2	83.7	84.2	69.7	100.0	100.0	4.2	41.5	42.4	36	1735.6	100.0	100.0	0.0	100.0	100.0
I38643	Bloomberg MSCI Euro Corporate September 2028 SRI	15.6	84.6	85.2	67.7	100.0	100.0	3.6	43.5	44.5	28	1573.1	100.0	100.0	0.0	100.0	100.0
I38644	Bloomberg MSCI Euro Corporate September 2030 SRI	14.7	82.5	82.1	67.3	100.0	100.0	4.1	45.5	46.0	32	1270.8	100.0	100.0	0.0	100.0	100.0
I38645	Bloomberg MSCI Euro Corporate September 2032 SRI	16.1	84.2	85.6	72.5	100.0	100.0	3.7	44.0	45.3	25	2715.6	100.0	100.0	0.0	100.0	100.0
I38646	Bloomberg MSCI Euro Corporate September 2034 SRI	15.1	82.7	84.4	69.7	100.0	100.0	3.1	47.6	48.9	10	21.1	100.0	100.0	0.0	100.0	100.0
I38657	Bloomberg MSCI Global Aggregate ex Fossil Fuel SRI Select	16.9	19.8	57.8	14.8	89.0	91.3	4.3	7.0	21.7	877	2748.9	23.4	68.3	0.0	89.0	91.3
I38724	Bloomberg MSCI Global Agg DM Corp USD BBB Sr 15Yr+ Custom Sustainability Mome	14.8	87.5	88.4	68.2	100.0	100.0	3.6	65.4	65.2	6	0.0	100.0	100.0	0.0	100.0	100.0
I38733	Bloomberg MSCI December 2034 Maturity USD Corporate ESG Screened	15.8	85.5	83.7	56.5	100.0	100.0	4.9	54.7	51.6	11	941.0	100.0	100.0	0.0	100.0	100.0
I38734	Bloomberg MSCI December 2033 Maturity USD Corporate ESG Screened	16.0	86.9	83.6	55.2	100.0	100.0	4.6	55.1	50.9	15	1144.8	100.0	100.0	0.0	100.0	100.0
I38735	Bloomberg MSCI December 2032 Maturity USD Corporate ESG Screened	14.0	91.0	89.4	60.2	100.0	100.0	5.8	51.7	51.5	18	89.4	100.0	100.0	0.0	100.0	100.0
I38741	Bloomberg MSCI December 2034 Maturity EUR Corporate ESG Screened	14.5	81.0	83.3	72.0	100.0	100.0	3.1	50.5	50.0	13	4.6	100.0	100.0	0.0	100.0	100.0
I38742	Bloomberg MSCI December 2033 Maturity EUR Corporate ESG Screened	14.0	86.1	86.2	68.1	100.0	100.0	4.5	47.3	49.3	16	28.9	100.0	100.0	0.0	100.0	100.0
I38743	Bloomberg MSCI December 2032 Maturity EUR Corporate ESG Screened	14.0	86.1	85.9	69.3	100.0	100.0	4.4	52.5	52.1	19	94.0	100.0	100.0	0.0	100.0	100.0
I38815	Bloomberg MSCI Euro Treasury IG 7-10 Years ESG Index	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	0.0	100.0	100.0
I38829	Bloomberg MSCI EUR Corporates 1-10Y Senior ex Financial ESG Screened Index	12.9	85.5	86.3	68.0	100.0	100.0	3.5	61.8	62.1	235	231.9	100.0	100.0	0.0	100.0	100.0
I38861	Bloomberg MSCI Global Aggregate SRI Carbon ESG-Weighted Select	16.6	26.1	56.3	19.2	89.2	81.7	4.2	8.9	21.9	1337	2488.0	31.1	66.2	0.0	89.2	81.7
I39286	Bloomberg MSCI EUR Corporate 5+ Years ESG Screened	14.8	85.3	85.4	71.0	100.0	100.0	3.4	49.0	50.5	166	1206.5	100.0	100.0	0.0	100.0	100.0
I39287	Bloomberg MSCI GBP Corporate 15+ Years ESG Screened	12.7	87.0	87.7	64.8	100.0	100.0	4.4	30.0	23.2	7	488.6	100.0	100.0	0.0	100.0	100.0
I39288	Bloomberg MSCI Global USD Corporate 10+ Years ESG Screened	14.8	88.7	86.8	57.3	100.0	100.0	4.9	53.2	55.1	351	1784.5	100.0	100.0	0.0	100.0	100.0
I39289	Bloomberg MSCI Global USD Corporate ESG Screened	16.6	87.3	86.1	59.5	100.0	100.0	4.3	43.9	46.7	847	2209.0	100.0	100.0	0.0	100.0	100.0
I39415	Bloomberg MSCI Euro Corporate 1-5 Year ESG SRI Index	16.5	82.6	83.3	71.8	100.0	100.0	3.5	37.3	39.9	136	1276.4	100.0	100.0	0.0	100.0	100.0
I39487	Bloomberg MSCI December 2029 Maturity EUR Corporate Crossover ESG Screened	14.5	79.7	84.5	55.2	100.0	100.0	4.8	46.2	49.6	16	334.9	100.0	100.0	0.0	100.0	100.0
I39488	Bloomberg MSCI December 2028 Maturity EUR Corporate Crossover ESG Screened	14.4	75.9	79.8	59.1	100.0	100.0	4.7	52.8	54.3	15	205.7	100.0	100.0	0.0	100.0	100.0
I40143	Bloomberg MSCI December 2035 Maturity EUR Corporate ESG Screened	14.4	88.2	89.1	71.5	100.0	100.0	1.7	55.5	53.1	6	17.2	100.0	100.0	0.0	100.0	100.0
I40144	Bloomberg MSCI December 2035 Maturity USD Corporate ESG Screened	16.0	88.1	85.7	51.9	100.0	100.0	4.5	58.5	56.6	21	100.8	100.0	100.0	0.0	100.0	100.0
I40158	Bloomberg MSCI Euro Corporate September 2035 SRI	16.8	89.7	91.3	72.8	100.0	100.0	3.0	39.3	40.9	8	30.0	100.0	100.0	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I29530	Bloomberg MSCI US Corporate Screened Index	5.7	100.0	100.0	83.7	91.3	87.8	36.5	85.1	82.9
I29531	Bloomberg MSCI US Credit Screened Index	5.8	100.0	100.0	83.7	77.1	78.2	36.5	71.9	74.0
I29532	Bloomberg MSCI US Aggregate Screened Index	6.1	72.4	66.9	83.3	19.2	50.0	36.1	17.9	47.4
I29533	Bloomberg MSCI US Aggregate Screened Sector Neutral Index	6.1	73.6	66.9	83.4	22.2	50.0	36.2	20.8	47.4
I29534	Bloomberg MSCI US Corporate Graded Index	6.0	100.0	100.0	84.5	90.3	85.9	36.2	83.3	81.5
I29536	Bloomberg MSCI US Government/Credit Graded Index	6.1	100.0	100.0	84.6	27.7	78.6	36.1	25.6	74.7
I29537	Bloomberg MSCI US Aggregate Graded Index	6.1	72.4	67.4	84.6	20.1	52.9	36.1	18.6	50.3
I29538	Bloomberg MSCI US Aggregate Graded Sector Neutral Class 1 Index	6.1	73.6	67.4	84.6	21.9	52.9	36.1	20.2	50.3
I29539	Bloomberg MSCI US Corporate Grade-Weighted Sector Neutral Index	6.0	100.0	100.0	83.3	90.1	81.7	35.7	82.9	78.1
I29540	Bloomberg MSCI US Credit Grade-Weighted Sector Neutral Index	6.1	100.0	100.0	83.3	78.2	74.7	35.7	72.1	71.4
I29541	Bloomberg MSCI US Government/Credit Grade-Weighted Sector Neutral Index	6.1	100.0	100.0	83.2	29.9	72.1	35.4	27.6	69.0
I29542	Bloomberg MSCI US Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.1	73.6	71.6	83.2	22.1	51.6	35.6	20.3	49.4
I29543	Bloomberg MSCI Euro Corporate Screened Index	6.1	100.0	100.0	83.3	90.4	89.7	41.0	75.4	72.9
I29545	Bloomberg MSCI Sterling Corporate Screened Index	6.3	100.0	100.0	79.0	85.8	82.8	40.5	62.8	56.6
I29547	Bloomberg MSCI Euro Corporate Graded Index	6.2	100.0	100.0	83.7	93.6	93.4	41.3	75.5	73.2
I29548	Bloomberg MSCI Euro Covered Graded Index	6.4	100.0	100.0	83.2	88.5	88.9	39.1	50.2	50.6
I29549	Bloomberg MSCI Euro Aggregate Graded Index	6.6	100.0	100.0	83.6	24.9	67.9	40.8	19.1	51.6
I29550	Bloomberg MSCI Euro Aggregate Graded Sector Neutral Class 1 Index	6.6	100.0	100.0	83.6	26.3	67.9	40.8	20.2	51.6
I29551	Bloomberg MSCI Sterling Corporate Graded Index	6.3	100.0	100.0	79.2	88.0	85.8	40.7	62.2	56.3
I29552	Bloomberg MSCI Sterling Aggregate Graded Index	6.7	99.3	96.2	79.6	15.5	67.0	41.2	10.9	44.2
I29553	Bloomberg MSCI Sterling Aggregate Graded Index Sector Neutral Class 1	6.7	99.3	96.2	79.6	16.9	67.0	41.2	11.9	44.2
I29554	Bloomberg MSCI Euro Corporate Grade-Weighted Sector Neutral Index	6.2	100.0	100.0	83.8	91.7	88.3	40.9	73.4	69.6
I29555	Bloomberg MSCI Euro Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.6	100.0	100.0	83.5	25.9	63.5	40.7	20.4	49.4
I29556	Bloomberg MSCI Sterling Corporate Grade-Weighted Sector Neutral Index	6.4	100.0	100.0	78.6	84.7	77.6	40.4	59.6	51.2
I29557	Bloomberg MSCI Sterling Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.7	99.4	96.8	79.5	16.4	61.0	41.2	11.6	40.9
I29558	Bloomberg MSCI US Intermediate Corporate Screened Index	5.8	100.0	100.0	83.5	91.9	89.5	36.7	84.6	81.8
I29559	Bloomberg MSCI US Long Corporate Screened Index	5.6	100.0	100.0	84.2	89.8	84.4	35.9	86.1	85.2
I29560	Bloomberg MSCI US Intermediate Credit Screened Index	6.0	100.0	100.0	83.5	76.6	80.7	36.7	70.6	74.0
I29561	Bloomberg MSCI US Long Credit Screened Index	5.6	100.0	100.0	84.2	78.3	73.3	35.9	75.1	74.1
I29562	Bloomberg MSCI US Government/Credit Screened Index	6.1	100.0	100.0	83.3	26.5	74.6	36.1	24.7	70.8
I29563	Bloomberg MSCI US Long Government/Credit Screened Index	6.0	100.0	100.0	84.2	32.9	70.6	35.9	31.6	71.4
I29569	Bloomberg MSCI US Corporate Catholic Values Index	5.9	100.0	100.0	83.2	87.6	82.4	36.0	81.3	78.9
I29611	Bloomberg MSCI US Intermediate Corporate Graded Index	6.0	100.0	100.0	84.3	91.7	88.7	36.5	83.5	80.9
I29612	Bloomberg MSCI US Long Corporate Graded Index	5.8	100.0	100.0	85.0	87.4	80.8	35.7	82.8	82.7
I29613	Bloomberg MSCI US Credit Graded Index	6.1	100.0	100.0	84.5	80.6	81.4	36.2	74.4	77.4
I29614	Bloomberg MSCI US Intermediate Aggregate Graded Index	6.2	95.2	64.6	84.3	24.0	51.5	36.4	21.9	47.2
I29615	Bloomberg MSCI US Long Aggregate Graded Index	6.1	40.4	73.5	85.1	14.6	55.9	35.5	13.8	57.2
I29616	Bloomberg MSCI US Corporate BB+ Graded Index	5.9	100.0	100.0	83.7	90.0	85.7	35.8	82.4	80.6
I29617	Bloomberg MSCI US Aggregate BB+ Graded Index	6.1	74.6	89.4	83.8	21.8	70.1	35.5	20.0	66.1
I29689	Bloomberg MSCI US Corporate Graded Sector Neutral Index	6.0	100.0	100.0	84.5	90.7	85.9	36.3	83.4	81.5
I29690	Bloomberg MSCI US Credit Graded Sector Neutral Index	6.1	100.0	100.0	84.5	78.8	81.4	36.2	72.5	77.4
I29691	Bloomberg MSCI US Government/Credit Graded Sector Neutral Index	6.1	100.0	100.0	84.6	29.9	78.6	36.1	27.6	74.7
I29692	Bloomberg MSCI US Aggregate Graded Sector Neutral Class 2 Index	6.1	73.6	67.4	84.6	22.0	52.9	36.1	20.3	50.3
I29693	Bloomberg MSCI US Corporate Grade-Weighted Index	6.0	100.0	100.0	83.3	90.4	81.7	35.9	83.1	78.1
I29694	Bloomberg MSCI US Intermediate Corporate Grade-Weighted Index	6.0	100.0	100.0	83.2	91.8	85.9	36.3	83.5	78.5
I29695	Bloomberg MSCI US Long Corporate Grade-Weighted Index	5.9	100.0	100.0	83.5	87.2	74.5	35.1	82.1	77.3
I29696	Bloomberg MSCI US Credit Grade-Weighted Index	6.1	100.0	100.0	83.3	80.5	74.7	35.9	74.0	71.4
I29697	Bloomberg MSCI US Government/Credit Grade-Weighted Index	6.1	100.0	100.0	83.3	29.2	72.1	35.7	26.9	69.0
I29698	Bloomberg MSCI US Aggregate Grade-Weighted Index	6.1	80.2	71.6	83.3	23.4	51.6	35.7	21.5	49.4
I29699	Bloomberg MSCI US Intermediate Aggregate Grade-Weighted Index	6.2	96.8	68.5	83.1	26.1	51.8	35.9	23.9	47.7
I29700	Bloomberg MSCI US Long Aggregate Grade-Weighted Index	6.1	51.1	77.9	83.6	18.6	51.2	35.0	17.5	53.0
I29701	Bloomberg MSCI US Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.1	73.6	71.6	83.2	22.0	51.6	35.4	20.3	49.4
I29702	Bloomberg MSCI Euro Aggregate Screened Sector Neutral Class 1 Index	6.6	100.0	100.0	83.3	25.4	62.9	40.4	20.3	49.8
I29703	Bloomberg MSCI Sterling Aggregate Screened Sector Neutral Class 1 Index	6.7	99.3	96.4	79.0	16.1	62.6	40.6	11.6	43.0
I29704	Bloomberg MSCI Euro Corporate Graded Sector Neutral Index	6.2	100.0	100.0	83.7	93.7	93.4	41.3	75.2	73.2
I29705	Bloomberg MSCI Euro Aggregate Graded Sector Neutral Class 2 Index	6.6	100.0	100.0	83.6	26.4	67.9	40.8	20.2	51.6
I29706	Bloomberg MSCI Sterling Corporate Graded Sector Neutral Index	6.3	100.0	100.0	79.3	88.4	85.8	40.8	63.1	56.3
I29707	Bloomberg MSCI Sterling Aggregate Graded Sector Neutral Class 2 Index	6.7	99.3	96.2	79.7	17.0	67.0	41.4	12.1	44.2
I29708	Bloomberg MSCI Euro Corporate Grade-Weighted Index	6.2	100.0	100.0	83.8	91.5	88.3	41.0	74.6	69.6
I29709	Bloomberg MSCI Euro Intermediate Corporate Grade-Weighted Index	6.2	100.0	100.0	83.7	91.3	87.9	41.2	75.3	70.0
I29710	Bloomberg MSCI Euro Long Corporate Grade-Weighted Index	6.0	100.0	100.0	84.2	94.5	93.7	38.0	64.9	64.2
I29711	Bloomberg MSCI Euro Covered Grade-Weighted Index	6.4	100.0	100.0	82.4	85.5	81.7	39.3	52.4	48.6

ESG Fixed Income Benchmark Regulation Disclosure Report

Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I29712	Bloomberg MSCI Euro Aggregate Grade-Weighted Index	6.6	100.0	100.0	83.5	27.7	63.5	40.6	21.7	49.4
I29713	Bloomberg MSCI Euro Intermediate Aggregate Grade-Weighted Index	6.6	100.0	100.0	83.3	32.0	66.4	40.7	25.2	52.1
I29714	Bloomberg MSCI Euro Long Aggregate Grade-Weighted Index	6.7	100.0	99.9	85.4	9.8	41.3	39.8	7.1	29.6
I29715	Bloomberg MSCI Euro Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.6	100.0	100.0	83.5	25.9	63.5	40.6	20.1	49.4
I29716	Bloomberg MSCI Sterling Corporate Grade-Weighted Index	6.4	100.0	100.0	79.0	84.7	77.6	40.7	60.7	51.2
I29717	Bloomberg MSCI Sterling Intermediate Corporate Grade-Weighted Index	6.4	100.0	100.0	79.0	85.3	80.8	41.7	67.0	58.2
I29718	Bloomberg MSCI Sterling Long Corporate Grade-Weighted Index	6.5	100.0	100.0	79.1	83.2	71.4	36.6	43.7	37.5
I29719	Bloomberg MSCI Sterling Aggregate Grade-Weighted Index	6.7	99.5	96.8	79.5	15.6	61.0	41.1	11.1	40.9
I29720	Bloomberg MSCI Sterling Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.7	99.3	96.8	79.2	16.3	61.0	40.8	11.5	40.9
I29721	Bloomberg MSCI Euro Intermediate Corporate Screened Index	6.1	100.0	100.0	83.3	90.2	89.5	41.2	76.1	73.5
I29722	Bloomberg MSCI Euro Long Corporate Screened Index	5.8	100.0	100.0	83.0	93.1	92.8	38.2	64.4	64.4
I29726	Bloomberg MSCI Euro Corporate Catholic Values Index	6.1	100.0	100.0	83.2	89.6	88.3	41.3	73.6	70.9
I29727	Bloomberg MSCI Sterling Intermediate Corporate Screened Index	6.2	100.0	100.0	79.1	86.2	83.7	41.8	68.0	62.4
I29728	Bloomberg MSCI Sterling Long Corporate Screened Index	6.3	100.0	100.0	78.9	84.9	80.8	35.9	48.8	43.9
I29729	Bloomberg MSCI Sterling Corporate Screened Ex CCC Index	6.3	100.0	100.0	79.0	87.6	85.5	40.4	63.1	56.7
I29732	Bloomberg MSCI Sterling Corporate Catholic Values Index	6.3	100.0	100.0	79.5	82.7	78.0	41.4	58.5	51.8
I29733	Bloomberg MSCI Euro Intermediate Corporate Graded Index	6.2	100.0	100.0	83.7	93.5	93.3	41.5	75.9	73.5
I29734	Bloomberg MSCI Euro Long Corporate Graded Index	5.9	100.0	100.0	84.6	95.6	95.4	38.2	69.6	68.9
I29735	Bloomberg MSCI Euro Intermediate Aggregate Graded Index	6.6	100.0	100.0	83.5	29.0	71.4	40.9	22.3	54.3
I29736	Bloomberg MSCI Euro Long Aggregate Graded Index	6.6	100.0	99.9	85.4	8.5	42.7	39.7	6.3	31.4
I29737	Bloomberg MSCI Euro Corporate BB+ Graded Index	6.1	100.0	100.0	83.5	93.3	93.1	41.2	74.9	72.6
I29738	Bloomberg MSCI Euro Aggregate Graded BB+ Index	6.6	100.0	100.0	83.5	25.6	68.1	40.6	19.6	51.6
I29739	Bloomberg MSCI Sterling Intermediate Corporate Graded Index	6.3	100.0	100.0	79.1	88.0	86.1	41.9	68.3	62.8
I29740	Bloomberg MSCI Sterling Long Corporate Graded Index	6.3	100.0	100.0	79.3	88.2	85.0	36.0	46.6	42.3
I29741	Bloomberg MSCI Sterling Intermediate Aggregate Graded Index	6.7	99.4	96.6	79.3	17.4	65.4	42.1	13.3	47.6
I29742	Bloomberg MSCI Sterling Long Aggregate Graded Index	6.7	99.1	95.4	80.4	12.2	70.8	37.9	6.7	36.3
I29743	Bloomberg MSCI Sterling Corporate BB+ Graded Index	6.3	100.0	100.0	79.3	88.0	85.6	40.6	61.4	55.5
I29744	Bloomberg MSCI Sterling Aggregate Graded BB+ Index	6.7	100.0	100.0	79.7	16.2	69.8	40.9	11.3	45.7
I29746	Bloomberg MSCI Global Corporate Screened Index	5.9	100.0	100.0	82.6	89.5	86.8	38.0	78.0	73.7
I29747	Bloomberg MSCI Global Intermediate Corporate Screened Index	5.9	100.0	100.0	82.4	89.9	87.9	38.5	77.4	72.7
I29748	Bloomberg MSCI Global Long Corporate Screened Index	5.7	100.0	100.0	83.5	88.3	82.8	36.2	80.2	77.0
I29749	Bloomberg MSCI Global Corporate Screened Ex CCC Index	5.9	100.0	100.0	82.8	91.0	88.9	38.1	78.7	74.5
I29752	Bloomberg MSCI Global Corporate Catholic Values Index	6.0	100.0	100.0	82.2	86.0	81.8	37.8	73.6	69.3
I29753	Bloomberg MSCI Global Corporate Graded Index	6.1	100.0	100.0	83.3	90.5	87.6	37.9	77.7	74.2
I29754	Bloomberg MSCI Global Intermediate Corporate Graded Index	6.1	100.0	100.0	83.1	91.4	89.6	38.5	77.7	73.7
I29755	Bloomberg MSCI Global Long Corporate Graded Index	5.9	100.0	100.0	84.3	87.4	81.5	36.0	77.7	75.8
I29756	Bloomberg MSCI Global Aggregate Graded Index	6.5	87.3	84.7	83.4	20.2	58.3	37.2	16.9	48.7
I29757	Bloomberg MSCI Global Intermediate Aggregate Graded Index	6.5	98.1	85.0	83.2	24.0	59.9	37.7	19.7	48.5
I29758	Bloomberg MSCI Global Long Aggregate Graded Index	6.5	64.8	83.7	84.3	12.3	53.2	35.4	11.0	49.2
I29762	Bloomberg MSCI Global Corporate Grade-Weighted Index	6.1	100.0	100.0	82.5	88.7	80.8	37.6	76.0	68.4
I29763	Bloomberg MSCI Global Intermediate Corporate Grade-Weighted Index	6.1	100.0	100.0	82.4	89.6	83.6	38.2	76.1	68.3
I29764	Bloomberg MSCI Global Long Corporate Grade-Weighted Index	6.0	100.0	100.0	83.1	85.3	72.8	35.5	75.5	68.8
I29765	Bloomberg MSCI Global Corporate Grade-Weighted Sector Neutral Index	6.1	100.0	100.0	82.5	88.5	80.8	37.4	75.6	68.4
I29766	Bloomberg MSCI Global Aggregate Grade-Weighted Index	6.4	91.7	87.3	82.5	21.7	54.0	36.3	18.6	45.5
I29769	Bloomberg MSCI Global Corporate Grade-Weighted Ex CCC Ex Red Index	6.1	100.0	100.0	82.6	91.0	87.2	37.6	77.6	72.8
I29770	Bloomberg MSCI Global Corporate Grade-Weighted Ex CCC Ex Red Sector Neutral Index	6.1	100.0	100.0	82.5	90.8	87.2	37.4	77.2	72.8
I29771	Bloomberg MSCI Global Aggregate Grade-Weighted Ex CCC Ex Red Index	6.4	91.6	86.6	82.6	21.9	56.5	36.4	18.7	47.0
I29779	Bloomberg MSCI Global Corporate Grade-Weighted Sector Neutral Class 2 Index	6.0	100.0	100.0	82.9	88.2	80.8	37.8	75.3	68.4
I29781	Bloomberg MSCI Global Aggregate Grade-Weighted Sector Neutral Class 1 Index	6.4	90.0	87.3	82.8	20.3	54.0	36.8	17.3	45.5
I29782	Bloomberg MSCI Global Aggregate Grade-Weighted Sector Neutral Class 2 Index	6.4	89.2	87.3	82.7	19.8	54.0	36.8	17.2	45.5
I29783	Bloomberg MSCI Global Corporate BB+ Graded Index	6.0	100.0	100.0	82.8	90.3	87.5	37.6	76.6	73.2
I29784	Bloomberg MSCI Global Aggregate BB+ Graded Index	6.3	89.2	95.8	82.7	20.1	65.8	36.6	16.6	54.3
I30613	Bloomberg MSCI Global Corporate Graded Sector Neutral Index	6.1	100.0	100.0	83.3	90.7	87.6	37.9	77.7	74.2
I31562	Bloomberg MSCI US Green Bond Index: Govt-Related	6.0	100.0	100.0	65.1	23.8	32.2	20.4	14.3	18.6
I31563	Bloomberg MSCI US Green Bond Index: Corporate	6.0	100.0	100.0	76.3	67.7	62.5	33.8	74.3	71.9
I31569	Bloomberg MSCI Global Green Bond Index: 1-5	6.4	99.9	99.9	81.3	60.3	68.6	38.9	48.8	55.3
I31570	Bloomberg MSCI Global Green Bond Index: Supranational	7.1	100.0	100.0	0.0	0.0	0.0	11.1	0.8	2.1
I31572	Bloomberg MSCI Global Green Bond Index	6.5	100.0	99.9	82.4	43.6	63.9	39.3	35.8	53.0
I31573	Bloomberg MSCI US Green Bond Index	6.0	99.8	99.7	73.8	47.8	51.9	32.0	47.2	53.4
I31574	Bloomberg MSCI Euro Green Bond Index	6.5	100.0	100.0	84.1	46.4	71.5	41.1	37.7	59.3
I31575	Bloomberg MSCI Global Green Bond Index: CAD	7.1	100.0	100.0	87.0	27.9	53.0	48.9	11.2	24.2
I31576	Bloomberg MSCI Global Green Bond Index: GBP	6.8	100.0	100.0	83.0	28.5	70.9	42.9	20.2	48.1

ESG Fixed Income Benchmark Regulation Disclosure Report

Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I31577	Bloomberg MSCI Global Green Bond Index: SEK	7.3	100.0	100.0	91.1	43.2	40.5	31.0	7.6	8.1
I31578	Bloomberg MSCI Global Green Bond Index: CHF	7.0	100.0	100.0	78.6	29.4	54.5	42.3	19.8	36.4
I31579	Bloomberg MSCI Global Green Bond Index: AUD	7.5	100.0	100.0	92.5	11.9	33.3	44.9	2.8	9.5
I31580	Bloomberg MSCI Global Green Bond Index: JPY	5.6	100.0	100.0	32.2	77.9	80.0	17.1	77.9	80.0
I31581	Bloomberg MSCI Global Green Bond Index: Other Currencies	6.3	100.0	100.0	71.7	19.0	32.5	33.2	19.0	32.5
I31588	Bloomberg MSCI Global Green Bond Index: Gov-Related	6.5	100.0	100.0	84.5	26.8	38.7	38.6	24.6	35.6
I31589	Bloomberg MSCI Global Green Bond Index: Agency	5.9	100.0	100.0	83.7	47.9	58.6	38.1	43.5	53.3
I31590	Bloomberg MSCI Global Green Bond Index: Local Authority	6.8	100.0	100.0	87.4	28.9	35.4	41.3	26.2	32.3
I31591	Bloomberg MSCI Global Green Bond Index: Corporate	6.1	100.0	100.0	81.6	86.0	82.7	39.9	74.3	71.0
I31592	Bloomberg MSCI Global Green Bond Index: Utility	6.1	100.0	100.0	86.1	77.2	70.4	37.1	64.7	64.2
I31593	Bloomberg MSCI Global Green Bond Index: Financial	6.7	100.0	100.0	81.7	89.9	88.1	41.6	81.8	75.6
I31594	Bloomberg MSCI Global Green Bond Index: Industrial	4.1	100.0	100.0	73.6	87.0	86.0	37.2	63.1	65.8
I31596	Bloomberg MSCI Global Green Bond Index: Aaa	7.1	100.0	100.0	83.5	16.4	35.2	33.9	6.0	14.6
I31597	Bloomberg MSCI Global Green Bond Index: Aa	6.6	99.9	99.6	86.8	17.6	29.9	41.7	17.4	29.9
I31598	Bloomberg MSCI Global Green Bond Index: A	6.1	100.0	100.0	79.7	67.1	68.2	38.9	65.1	65.7
I31599	Bloomberg MSCI Global Green Bond Index: Baa	5.9	100.0	100.0	82.9	75.5	85.8	39.7	61.8	69.8
I31600	Bloomberg MSCI Global Green Bond Index: 0-1	6.5	100.0	100.0	84.3	66.4	71.1	40.8	49.9	55.3
I31601	Bloomberg MSCI Global Green Bond Index: 5-10	6.6	100.0	100.0	82.3	39.8	63.9	39.8	31.3	50.4
I31602	Bloomberg MSCI Global Green Bond Index: 1-10	6.5	100.0	99.9	81.7	50.2	66.7	39.2	40.2	53.3
I31603	Bloomberg MSCI Global Green Bond Index: 10+	6.5	100.0	100.0	86.9	15.3	40.7	38.6	17.3	49.0
I31606	Bloomberg MSCI Global Green Bond Index: 10% Issuer Capped	6.5	100.0	99.9	82.4	43.6	63.9	39.3	35.8	53.0
I31616	Bloomberg MSCI Euro Green Bond Index: Govt-Related	6.5	100.0	100.0	88.4	29.0	46.1	40.7	29.1	47.5
I31617	Bloomberg MSCI Euro Green Bond Index: Corporate	6.1	100.0	100.0	83.1	91.6	90.8	41.8	76.3	75.0
I31667	Bloomberg MSCI Global Green Bond Index> 1 Year	6.5	100.0	99.9	82.2	41.9	63.1	39.2	34.8	52.7
I31668	Bloomberg MSCI USD Green Bond Index> 1 Year	6.0	99.8	99.7	71.7	44.6	48.8	31.1	47.5	54.9
I31669	Bloomberg MSCI EUR Green Bond Index> 1 Year	6.5	100.0	100.0	84.0	44.8	70.7	41.0	36.7	58.6
I31847	Bloomberg MSCI Global Green Bond Index ex USD	6.6	100.0	100.0	83.9	43.0	67.1	40.9	34.0	52.8
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Index	5.6	100.0	100.0	84.9	94.3	93.0	37.2	93.5	92.8
I32279	Bloomberg MSCI Global Aggregate Catholic Values Index	6.3	89.0	86.5	81.9	17.6	52.9	36.6	15.5	44.6
I32499	Bloomberg MSCI Euro Corp 0-3 ESG SRI Index	6.2	100.0	100.0	83.2	93.7	93.5	41.4	77.4	75.6
I32516	Bloomberg MSCI Euro Corporate ESG SRI Index	6.2	100.0	100.0	83.6	92.8	92.7	41.5	78.3	75.6
I32528	Bloomberg MSCI Euro Area Liquid Corporates Sustainable Index	6.3	100.0	100.0	82.7	92.0	92.3	42.6	84.8	82.3
I33162	Bloomberg MSCI US Corporate 0-3 ESG SRI Index	5.7	100.0	100.0	84.7	93.7	92.0	37.8	83.9	81.3
I33170	Bloomberg MSCI US Corporate ESG Focus Index	6.2	100.0	100.0	84.7	93.0	90.3	36.6	79.5	81.6
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Index	6.3	100.0	100.0	85.1	93.8	89.8	37.1	81.7	80.9
I33196	Bloomberg MSCI Global Aggregate Screened Index	6.3	88.8	85.4	82.5	17.2	53.4	36.9	15.3	45.1
I33432	Bloomberg MSCI US Aggregate ESG Select Index	6.2	73.6	63.0	84.4	22.1	49.7	36.4	20.9	46.9
I33454	Bloomberg MSCI EUR FRN Corporate 3% Issuer Cap Sustainable SRI	6.1	100.0	100.0	84.8	87.4	86.6	42.6	76.1	74.8
I33497	Bloomberg MSCI Global Aggregate Graded Sector Neutral Class 2 Index	6.5	89.2	84.7	83.3	21.1	58.3	36.9	17.8	48.7
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond	6.1	73.6	64.6	83.9	22.4	51.9	36.3	20.8	48.3
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	6.3	100.0	100.0	83.7	43.6	67.6	40.9	34.9	54.2
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	6.4	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I33869	Bloomberg MSCI European Green Bond Issuer Capped EUR Index	6.4	100.0	100.0	85.1	49.4	74.3	42.0	41.4	64.2
I33875	Bloomberg MSCI US Corporate Grade-Weighted Global Norms Index	6.0	100.0	100.0	83.2	90.9	83.7	36.0	83.4	79.9
I33876	Bloomberg MSCI Euro Corporate Grade-Weighted Global Norms Index	6.2	100.0	100.0	83.7	92.1	90.2	41.1	75.0	71.0
I33877	Bloomberg MSCI Global Treasury Grade-Weighted Index	6.4	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	6.4	88.7	82.2	83.0	19.6	54.8	37.4	16.5	45.6
I33999	Bloomberg MSCI Global Aggregate ex-CHF Sustainability Index	6.5	87.2	84.4	83.3	19.9	57.8	37.8	16.5	48.1
I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	6.1	100.0	100.0	83.3	90.5	87.5	37.9	77.7	74.2
I34100	Bloomberg MSCI US Aggregate ESG Focus	6.2	73.6	49.4	85.1	23.1	38.8	36.9	19.3	35.8
I34175	Bloomberg MSCI Canadian Aggregate Grade-Weighted Index	7.1	100.0	100.0	86.3	19.7	49.3	42.3	18.8	43.9
I34211	Bloomberg MSCI Canadian Aggregate Grade-Weighted Sector Neutral Class 1 Index	7.1	100.0	100.0	86.3	20.5	49.3	42.2	19.6	43.9
I34212	Bloomberg MSCI Canadian Aggregate Grade-Weighted Sector Neutral Class 2 Index	7.1	100.0	100.0	86.2	20.3	49.3	42.2	19.5	43.9
I34215	Bloomberg MSCI Canadian Corporate Grade-Weighted Index	6.7	100.0	100.0	85.8	77.6	68.6	40.7	78.5	61.9
I34216	Bloomberg MSCI Canadian Corporate Grade-Weighted Sector Neutral Index	6.7	100.0	100.0	85.6	76.9	68.6	40.6	78.0	61.9
I34217	Bloomberg MSCI Canadian Aggregate Graded Index	7.1	100.0	100.0	86.1	20.4	58.7	42.6	18.5	53.3
I34218	Bloomberg MSCI Canadian Aggregate Graded Sector Neutral Class 1 Index	7.1	100.0	100.0	86.0	22.6	58.7	42.4	20.6	53.3
I34219	Bloomberg MSCI Canadian Aggregate Graded Sector Neutral Class 2 Index	7.1	100.0	100.0	85.9	22.5	58.7	42.3	20.5	53.3
I34220	Bloomberg MSCI Canadian Corporate Graded Index	6.6	100.0	100.0	85.7	85.9	82.0	40.8	82.1	75.8
I34221	Bloomberg MSCI Canadian Corporate Graded Sector Neutral Index	6.6	100.0	100.0	85.5	85.5	82.0	40.7	81.6	75.8
I34223	Bloomberg MSCI Canadian Corporate Screened Index	6.5	100.0	100.0	85.3	85.0	81.0	41.1	79.5	72.5
I34224	Bloomberg MSCI Canadian Aggregate Screened Index	7.1	100.0	100.0	85.6	19.6	52.8	42.6	17.6	47.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I34236	Bloomberg MSCI Canadian Agg Grade-Weighted ex- Controversial Weapons ex-Red Flags Index	7.1	100.0	100.0	86.3	20.0	54.7	42.3	19.0	48.6
I34237	Bloomberg MSCI Canadian Corporate Grade-Weighted ex- Controversial Weapons ex-Red Flags Index	6.6	100.0	100.0	85.8	82.6	81.0	40.7	83.6	73.1
I34313	Bloomberg MSCI Euro Corporate Grade-Weighted Global Norms Sector Neutral Index	6.2	100.0	100.0	83.8	92.3	90.2	40.9	73.9	71.2
I34314	Bloomberg MSCI US Corporate Grade-Weighted Global Norms Sector Neutral Index	6.0	100.0	100.0	83.3	90.7	84.0	35.8	83.4	80.1
I34325	Bloomberg MSCI US Corporate ESG SRI Index	5.8	100.0	100.0	84.7	94.7	93.2	37.1	86.2	84.1
I34406	Bloomberg MSCI Australia 100mn ESG Weighted SRI Select Index	7.2	100.0	100.0	86.7	9.5	44.4	44.3	6.2	29.6
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	7.1	100.0	100.0	87.0	23.6	53.0	43.0	21.1	52.2
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	7.1	100.0	100.0	88.8	32.4	71.2	42.8	28.4	56.5
I34717	Bloomberg MSCI ESG Euro Corp BBB+ 0-3 Year Select Index	6.2	100.0	100.0	83.1	93.5	93.4	41.4	77.8	76.1
I34979	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	6.0	100.0	100.0	85.4	85.3	86.0	41.3	71.1	70.6
I34981	Bloomberg MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index	6.0	100.0	100.0	85.6	87.9	86.0	42.9	78.8	77.2
I34988	Bloomberg MSCI USD 33.33% EUR 33.33% GBP 33.33% Int. Corp ESG Wgt. Index	6.2	100.0	100.0	82.3	89.3	86.3	39.7	76.1	74.0
I34998	Bloomberg MSCI ESG EUR Corporate Liquid ex Financial Select Index	6.1	100.0	100.0	84.5	92.8	93.0	39.1	63.0	62.6
I35003	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	5.6	100.0	100.0	84.5	94.2	91.0	37.5	88.0	87.2
I35046	Bloomberg MSCI Euro Corporate High Yield ESG SRI Bond Index	5.9	100.0	100.0	77.3	97.9	97.8	37.3	70.3	70.2
I35047	Bloomberg MSCI US Corporate High Yield ESG SRI Bond Index	5.8	100.0	100.0	79.4	92.6	94.1	30.5	57.7	60.1
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	6.3	87.3	79.8	83.7	14.0	49.1	38.5	11.8	40.7
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	6.0	100.0	100.0	79.5	92.6	92.7	30.9	52.8	54.3
I35234	Bloomberg MSCI Global Green Bond Ex-JPY Index	6.5	100.0	99.9	82.6	43.6	63.8	39.4	35.7	52.8
I35259	Bloomberg MSCI ESG Euro Corporate High Yield Select	6.1	100.0	100.0	77.9	99.2	99.3	37.8	69.5	69.6
I35279	Bloomberg MSCI ESG US Corporate High Yield Select	6.0	100.0	100.0	81.1	92.1	93.7	30.8	59.0	61.1
I35303	Bloomberg MSCI US High Yield Screened Index	5.6	100.0	100.0	76.4	89.2	91.6	28.7	56.8	58.3
I35304	Bloomberg MSCI US High Yield Graded Index	5.9	100.0	100.0	79.1	92.6	94.0	29.9	57.4	59.5
I35305	Bloomberg MSCI US High Yield Grade-Weighted Index	6.0	100.0	100.0	79.3	78.2	71.9	29.5	50.3	46.1
I35306	Bloomberg MSCI Pan-Euro High Yield Screened Index	5.6	100.0	100.0	73.8	84.6	85.6	35.8	59.7	61.5
I35307	Bloomberg MSCI Pan-Euro High Yield Graded Index	5.9	100.0	100.0	76.7	96.9	97.0	37.9	65.0	64.8
I35308	Bloomberg MSCI Pan-Euro High Yield Grade-Weighted Index	6.1	100.0	100.0	76.6	75.2	62.3	37.9	53.9	44.8
I35309	Bloomberg MSCI Global High Yield Screened Index	5.3	100.0	100.0	74.1	63.2	74.8	29.1	40.9	48.8
I35310	Bloomberg MSCI Global High Yield Graded Index	5.6	100.0	100.0	76.6	70.9	82.7	30.6	43.8	51.8
I35311	Bloomberg MSCI Global High Yield Grade-Weighted Index	5.7	100.0	100.0	76.5	65.7	61.7	31.2	42.8	40.6
I35333	Bloomberg MSCI ESG Global Corporate High Yield Select	6.0	100.0	100.0	80.2	93.1	95.1	32.4	60.7	62.0
I35347	Bloomberg MSCI US Corporate Sustainability SRI Index	6.0	100.0	100.0	84.4	95.2	94.7	35.6	83.9	83.2
I35348	Bloomberg MSCI Canada Corporate Sustainability SRI Index	6.7	100.0	100.0	86.3	86.9	82.4	41.0	86.2	79.9
I35362	Bloomberg MSCI Sterling Liquid Corporate Screened and Tilted Index	6.4	100.0	100.0	80.1	89.3	86.8	42.3	70.0	64.0
I35364	Bloomberg MSCI Euro Aggregate 1-3y Sustainable SRI Index	6.6	100.0	99.9	83.1	30.5	73.1	40.5	24.0	57.2
I35394	Bloomberg MSCI ESG Euro Aggregate Sector Neutral Select	6.6	100.0	100.0	83.3	25.6	64.1	40.9	20.4	50.0
I35395	Bloomberg MSCI Global Liquid Corporates Sustainable	5.8	100.0	100.0	84.4	94.1	92.5	39.1	89.4	85.5
I35425	Bloomberg MSCI Euro Credit Corp 500MM 1-10Y ex Fin ex Sub A3 + Cust Country Sustainability	6.0	100.0	100.0	85.3	93.7	93.3	38.7	60.2	59.4
I35426	Bloomberg MSCI US Credit Corp 500MM 1-10Y ex Fin ex Sub A3+ Cust Country Sustainability	5.8	100.0	100.0	85.7	84.8	79.8	34.4	81.2	81.9
I35469	Bloomberg MSCI US Corporate Sustainability SRI Sector/Credit/Maturity Neutral Index	5.9	100.0	100.0	84.3	91.0	90.2	36.5	86.1	84.3
I35570	Bloomberg MSCI ESG Euro Corporate Select	6.3	100.0	100.0	83.6	92.6	92.5	41.5	78.3	75.5
I35571	Bloomberg MSCI ESG US Corporate Select	5.8	100.0	100.0	84.8	94.4	92.8	36.9	85.4	83.3
I35573	Bloomberg MSCI US Universal Choice ESG Screened Index	6.3	77.0	53.7	83.0	27.9	39.0	34.9	23.4	31.8
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	6.5	100.0	100.0	84.2	46.1	70.6	41.0	37.7	58.9
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	6.0	100.0	100.0	80.2	95.4	95.6	31.2	58.1	59.9
I35653	Bloomberg MSCI US Corporate SRI Select Index	5.5	100.0	100.0	84.2	94.8	93.4	37.7	86.8	86.0
I35774	Bloomberg MSCI EM Asia Credit Screened Index	5.3	100.0	100.0	63.8	46.1	49.0	21.4	29.1	27.7
I35775	Bloomberg MSCI EM Asia Credit Graded Index	5.3	100.0	100.0	61.3	62.5	70.7	20.2	37.8	38.5
I35776	Bloomberg MSCI EM Asia IG Credit Screened Index	5.5	100.0	100.0	64.9	45.6	50.4	22.0	28.4	28.3
I35777	Bloomberg MSCI EM Asia IG Credit Graded Index	5.4	100.0	100.0	62.3	60.2	68.5	19.9	35.6	37.3
I35778	Bloomberg MSCI EM Asia High Yield Credit Screened Index	4.4	100.0	100.0	56.9	49.2	42.5	17.9	33.2	24.7
I35779	Bloomberg MSCI EM Asia High Yield Credit Graded Index	4.7	100.0	100.0	54.7	84.3	86.8	21.9	58.7	47.3
I35780	Bloomberg MSCI EM Asia Corporate Screened Index	5.0	100.0	100.0	65.7	89.9	89.6	23.0	61.7	55.0
I35781	Bloomberg MSCI EM Asia Corporate Graded Index	5.2	100.0	100.0	63.9	93.6	94.3	23.4	59.4	50.9
I35782	Bloomberg MSCI EM Asia IG Corporate Screened Index	5.1	100.0	100.0	67.4	92.3	91.9	23.8	62.5	55.1
I35783	Bloomberg MSCI EM Asia IG Corporate Graded Index	5.3	100.0	100.0	66.1	95.2	95.2	23.3	60.2	51.3
I35784	Bloomberg MSCI EM Asia High Yield Corporate Screened Index	4.5	100.0	100.0	54.3	76.5	80.3	18.2	57.3	54.9
I35785	Bloomberg MSCI EM Asia High Yield Corporate Graded Index	4.7	100.0	100.0	52.2	85.6	91.1	23.6	55.5	49.4
I35786	Bloomberg MSCI EM Asia Credit Grade-Weighted Index	5.2	100.0	100.0	62.3	63.2	53.1	20.0	37.5	30.1
I35787	Bloomberg MSCI EM Asia IG Credit Grade-Weighted Index	5.3	100.0	100.0	63.4	63.4	55.6	20.0	37.1	31.3
I35788	Bloomberg MSCI EM Asia High Yield Credit Grade-Weighted Index	4.5	100.0	100.0	54.5	61.4	42.4	20.0	40.4	24.9
I35789	Bloomberg MSCI EM Asia Corporate Grade-Weighted Index	5.2	100.0	100.0	63.9	89.6	80.2	23.1	55.7	47.2

ESG Fixed Income Benchmark Regulation Disclosure Report

Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I35790	Bloomberg MSCI EM Asia IG Corporate Grade-Weighted Index	5.3	100.0	100.0	66.0	93.6	87.5	23.4	57.8	49.9
I35791	Bloomberg MSCI EM Asia High Yield Corporate Grade-Weighted Index	4.6	100.0	100.0	51.2	71.0	61.7	21.1	46.3	40.4
I35881	Bloomberg MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel	5.9	100.0	100.0	76.2	98.0	98.2	37.0	66.7	67.8
I35895	Bloomberg MSCI USD High Yield Liquid Corporate ESG Weighted SRI Bond	6.0	100.0	100.0	79.8	92.1	92.5	30.7	57.9	58.0
I35935	Bloomberg MSCI Global Corporate Float-Adjusted Bond Screened Index	5.9	100.0	100.0	83.6	91.9	89.7	38.5	81.8	78.1
I35936	Bloomberg MSCI Global Corporate Float-Adjusted Liquid Bond Screened Index	5.8	100.0	100.0	83.7	92.6	90.7	39.0	82.7	78.9
I35945	Bloomberg MSCI US Corporate BBB Senior SRI Sustainable BB+ 15+ ex China 15% Sector Capped	5.9	100.0	100.0	81.3	92.8	89.8	31.7	83.1	74.6
I35946	Bloomberg MSCI EM USD Aggregate IG SRI Sustainable BB+ 15+ ex China 15% Country Capped	5.5	100.0	100.0	73.6	22.4	22.1	21.5	13.9	15.9
I36000	Bloomberg MSCI Global Aggregate Sustainable and SRI Currency Neutral	6.5	88.1	91.7	83.7	21.5	59.2	37.9	18.5	49.6
I36041	Bloomberg MSCI US High Yield Liquid Corporate Sustainability SRI Index	6.0	100.0	100.0	80.3	91.8	91.7	29.6	56.7	58.7
I36068	Bloomberg MSCI ESG Global Corporate 1-5 Year Select	6.1	100.0	100.0	83.2	92.4	91.2	39.2	80.0	75.5
I36073	Bloomberg MSCI Euro Corporate SRI Carbon ESG-Weighted	6.3	100.0	100.0	83.5	92.7	92.2	41.7	76.3	75.3
I36074	Bloomberg MSCI US Corporate SRI Carbon ESG-Weighted	5.9	100.0	100.0	84.1	90.2	89.6	36.8	85.4	83.4
I36100	Bloomberg MSCI USD Corporate and Agency Green Bond	5.8	100.0	100.0	74.2	67.4	65.2	32.7	64.5	65.5
I36101	Bloomberg MSCI EUR Corporate and Agency Green Bond	5.9	100.0	100.0	84.3	92.9	92.8	41.8	79.5	78.5
I36193	Bloomberg MSCI EM Pan-Euro Aggregate Grade-Weighted Index	5.7	100.0	100.0	77.5	22.3	24.3	26.6	21.5	26.4
I36194	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Grade-Weighted Index	5.7	100.0	100.0	79.7	5.1	6.7	23.4	12.1	15.9
I36195	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Grade-Weighted Index	5.5	100.0	100.0	77.0	88.2	79.0	29.2	57.5	59.3
I36196	Bloomberg MSCI EM Pan-Euro Aggregate IG Grade-Weighted Index	5.8	100.0	100.0	79.3	18.7	22.6	25.5	22.4	27.6
I36197	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Grade-Weighted Index	4.7	100.0	100.0	73.5	39.7	30.6	34.0	16.8	22.2
I36201	Bloomberg MSCI EM USD Aggregate Screened Index	5.2	100.0	100.0	63.1	26.7	40.0	21.6	17.3	25.6
I36202	Bloomberg MSCI EM USD Aggregate Government-Related Screened Index	5.2	100.0	100.0	63.9	11.5	19.6	21.1	7.9	12.8
I36203	Bloomberg MSCI EM USD Aggregate Corporate Screened Index	4.7	100.0	100.0	62.6	88.6	87.3	21.9	55.7	55.4
I36204	Bloomberg MSCI EM USD Aggregate IG Screened Index	5.3	100.0	100.0	64.4	30.9	44.9	23.0	20.4	29.3
I36205	Bloomberg MSCI EM USD Aggregate High Yield Screened Index	4.9	100.0	100.0	59.6	19.4	30.8	17.4	11.8	18.8
I36206	Bloomberg MSCI EM USD Aggregate Graded Index	5.2	100.0	100.0	62.1	35.1	51.8	20.0	21.7	30.5
I36207	Bloomberg MSCI EM USD Aggregate Government-Related Graded Index	5.2	100.0	100.0	60.1	19.2	30.2	16.5	13.6	20.0
I36208	Bloomberg MSCI EM USD Aggregate Corporate Graded Index	4.9	100.0	100.0	63.7	96.5	96.0	23.5	52.9	52.0
I36209	Bloomberg MSCI EM USD Aggregate IG Graded Index	5.2	100.0	100.0	61.8	39.4	55.8	19.7	25.5	34.5
I36210	Bloomberg MSCI EM USD Aggregate High Yield Graded Index	5.1	100.0	100.0	63.1	27.0	43.4	20.8	14.5	22.2
I36211	Bloomberg MSCI EM US Aggregate Grade-Weighted Index	5.1	100.0	100.0	62.2	42.9	44.4	22.3	27.3	29.3
I36212	Bloomberg MSCI EM US Aggregate Government-Related Grade-Weighted Index	5.1	100.0	100.0	60.7	26.6	29.2	21.5	19.2	20.8
I36213	Bloomberg MSCI EM US Aggregate Corporate Grade-Weighted Index	5.0	100.0	100.0	63.4	84.6	75.2	23.1	48.1	46.5
I36214	Bloomberg MSCI EM US Aggregate IG Grade-Weighted Index	5.2	100.0	100.0	62.3	47.6	48.5	20.5	30.8	32.3
I36215	Bloomberg MSCI EM US Aggregate High Yield Grade-Weighted Index	4.9	100.0	100.0	61.9	33.3	37.0	28.0	20.2	23.9
I36220	Bloomberg MSCI EM Pan-Euro Aggregate Screened Index	5.7	100.0	100.0	74.5	12.7	19.9	24.9	15.1	22.3
I36221	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Screened Index	5.7	100.0	100.0	63.2	0.8	1.7	21.1	7.0	9.9
I36222	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Screened Index	5.6	100.0	100.0	75.2	92.7	91.5	27.5	69.5	71.2
I36223	Bloomberg MSCI EM Pan-Euro Aggregate IG Screened Index	5.8	100.0	100.0	74.5	10.3	17.9	25.3	15.5	23.5
I36224	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Screened Index	5.0	100.0	100.0	74.6	24.8	27.6	22.5	12.8	17.2
I36225	Bloomberg MSCI EM Pan-Euro Aggregate Graded Index	5.7	100.0	100.0	77.2	16.3	25.7	23.7	16.5	24.7
I36226	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Graded Index	5.7	100.0	100.0	85.1	2.8	4.9	19.3	8.7	12.9
I36227	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Graded Index	5.5	100.0	100.0	75.8	100.0	100.0	27.4	65.0	66.7
I36228	Bloomberg MSCI EM Pan-Euro Aggregate IG Graded Index	5.8	100.0	100.0	78.7	14.4	24.6	24.0	17.4	26.7
I36229	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Graded Index	5.0	100.0	100.0	72.5	27.6	30.8	21.1	11.4	15.4
I36233	Bloomberg MSCI EM Local Currency Government Grade-Weighted Index	5.3	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I36244	Bloomberg MSCI Global Treasury ESG Weighted Bond Index	6.9	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I36245	Bloomberg MSCI EM Hard Currency Aggregate Screened Index	5.3	100.0	100.0	64.0	24.5	37.0	22.1	16.9	25.1
I36247	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Screened Index	5.3	100.0	100.0	63.9	9.7	16.5	21.1	7.7	12.3
I36251	Bloomberg MSCI EM Hard Currency Aggregate Corporate Screened Index	4.8	100.0	100.0	64.1	89.0	87.7	22.6	57.2	57.0
I36252	Bloomberg MSCI EM Hard Currency Aggregate IG Screened Index	5.4	100.0	100.0	65.1	26.8	40.1	23.4	19.5	28.2
I36254	Bloomberg MSCI EM Hard Currency Aggregate High Yield Screened Index	4.9	100.0	100.0	61.0	19.9	30.5	17.9	11.9	18.7
I36255	Bloomberg MSCI EM Hard Currency Aggregate Graded Index	5.3	100.0	100.0	63.4	32.0	47.5	20.5	20.9	29.5
I36256	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Graded Index	5.3	100.0	100.0	60.9	16.3	25.4	16.8	12.7	18.6
I36257	Bloomberg MSCI EM Hard Currency Aggregate Corporate Graded Index	5.0	100.0	100.0	65.2	96.9	96.5	24.0	54.4	53.7
I36264	Bloomberg MSCI EM Hard Currency Aggregate IG Graded Index	5.3	100.0	100.0	63.3	34.2	49.8	20.4	23.8	32.9
I36265	Bloomberg MSCI EM Hard Currency Aggregate High Yield Graded Index	5.1	100.0	100.0	63.8	27.0	42.1	20.8	14.2	21.5
I36266	Bloomberg MSCI EM Hard Currency Aggregate Grade-Weighted Index	5.2	100.0	100.0	63.4	39.9	41.6	22.8	26.5	28.9
I36267	Bloomberg MSCI EM Hard Currency Aggregate Government-Related Grade-Weighted Index	5.2	100.0	100.0	61.4	23.3	25.7	21.7	18.1	20.0
I36268	Bloomberg MSCI EM Hard Currency Aggregate Corporate Grade-Weighted Index	5.1	100.0	100.0	64.9	85.0	75.6	23.9	49.1	47.9
I36269	Bloomberg MSCI EM Hard Currency Aggregate IG Grade-Weighted Index	5.3	100.0	100.0	63.6	42.6	44.2	21.1	29.4	31.5
I36270	Bloomberg MSCI EM Hard Currency Aggregate High Yield Grade-Weighted Index	4.9	100.0	100.0	63.0	33.8	36.4	28.4	19.9	23.8

ESG Fixed Income Benchmark Regulation Disclosure Report

Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I36344	Bloomberg MSCI Canada Corporate Choice ESG Screened 10% Issuer Capped Index	6.4	100.0	100.0	87.4	87.1	79.4	40.6	86.0	79.9
I36345	Bloomberg MSCI 1-5 year Canada Corporate Choice ESG Screened 10% Issuer Capped Index	6.5	100.0	100.0	88.5	91.7	89.2	41.3	84.5	75.7
I36427	Bloomberg MSCI US High Yield Sustainable and SRI	5.9	100.0	100.0	79.6	91.8	92.5	30.2	56.5	58.0
I36429	Bloomberg MSCI Global Aggregate and Green Bond ESG SRI Index	6.2	89.2	83.0	83.3	20.2	52.5	37.7	17.2	43.4
I36446	Bloomberg MSCI ESG Global Aggregate 500MM ex Securitized Sector Neutral Select	6.5	100.0	100.0	83.6	19.4	62.7	38.7	17.0	53.6
I36464	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels ex-IDR,CNY Treasury	6.5	87.2	83.4	82.8	17.8	53.1	37.1	15.6	43.4
I36635	Bloomberg MSCI Global Aggregate 1-3 Year SRI Carbon ESG-Weighted	6.4	98.0	79.8	83.2	20.3	55.1	38.6	17.1	45.3
I36658	Bloomberg MSCI Euro Corporate ex-Financials 1-5 Year ESG SRI Index	6.1	100.0	100.0	84.6	93.7	93.7	39.4	63.9	64.1
I36689	Bloomberg MSCI Euro Area Liquid Corporate 1-5 Year Sustainable Index	6.4	100.0	100.0	82.4	93.0	93.1	41.3	87.4	85.4
I36690	Bloomberg MSCI US Liquid Corporate 1-5 Year Sustainable Index	5.7	100.0	100.0	84.7	89.8	89.1	37.6	94.1	93.6
I36756	Bloomberg MSCI ESG Global Aggregate 500MM ex Securitized 1-5 Year Sector Neutral Select	6.5	100.0	100.0	83.3	19.8	64.6	39.0	17.4	55.7
I36759	Bloomberg MSCI Intermediate Global Treasury Grade-Weighted Index	6.4	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I36760	Bloomberg MSCI Long Global Treasury Grade-Weighted Index	6.5	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I36761	Bloomberg MSCI USD Green Bond Select Index	6.0	99.8	99.7	73.8	47.8	51.9	32.0	47.2	53.4
I36856	Bloomberg MSCI Euro Aggregate and Green Bond ESG SRI	6.6	100.0	100.0	83.6	26.0	62.8	41.1	21.0	49.6
I36858	Bloomberg MSCI Global Aggregate Sustainability A+ Index	6.6	85.5	81.9	83.7	19.6	57.4	38.2	16.3	47.9
I36859	Bloomberg MSCI Global Aggregate Ex-JPY Sustainability A+ Index	6.5	83.5	81.4	83.8	22.1	58.4	38.3	18.3	48.6
I36860	Bloomberg MSCI Global Aggregate JPY Sustainability A+ Index	7.1	100.0	100.0	64.4	0.9	23.2	31.8	1.1	24.4
I36946	Bloomberg MSCI Global Corporate USD Float-Adjusted Liquid Bond Screened Index	5.5	100.0	100.0	84.2	94.8	93.3	37.6	86.8	85.9
I36950	Bloomberg MSCI EUR Corporate Liquid Bond Screened Index	6.1	100.0	100.0	83.6	90.3	89.6	41.0	78.4	75.5
I36951	Bloomberg MSCI Global Aggregate ex USD Securitised Sustainable and Green Bond SRI	6.2	100.0	99.8	83.3	22.6	63.0	37.7	19.2	52.0
I37026	Bloomberg MSCIĀ Global Green Bond 1-10 Year Sustainability Select Index	6.6	100.0	100.0	83.2	57.2	71.7	40.2	45.5	56.9
I37155	Bloomberg MSCI Asia ex Japan USD Green Bond	5.4	100.0	100.0	57.3	58.7	58.8	22.8	28.3	27.5
I37162	Bloomberg MSCI ESG Euro Corporate 1-5 Year Select	6.3	100.0	100.0	83.7	92.9	92.7	41.5	79.7	77.2
I37163	Bloomberg MSCI ESG US Aggregate ex Securitized Sector Neutral Select	6.1	100.0	100.0	84.7	29.1	81.0	37.2	26.6	73.9
I37190	Bloomberg MSCI China Aggregate Grade-Weighted Index	4.8	100.0	100.0	58.6	22.4	18.3	24.3	27.1	18.7
I37191	Bloomberg MSCI China Aggregate Screened Index	4.6	100.0	100.0	60.0	9.0	20.0	25.8	14.6	20.5
I37192	Bloomberg MSCI China Aggregate Graded Index	4.5	100.0	100.0	60.0	18.8	72.8	21.2	18.4	61.6
I37193	Bloomberg MSCI Liquid China Credit Grade-Weighted Index	5.7	100.0	100.0	58.2	95.1	79.9	18.5	95.2	76.2
I37194	Bloomberg MSCI Liquid China Credit Screened Index	5.6	100.0	100.0	59.8	89.9	85.3	16.6	93.9	81.2
I37195	Bloomberg MSCI Liquid China Credit Graded Index	5.6	100.0	100.0	59.9	100.0	100.0	18.0	96.9	84.9
I37196	Bloomberg MSCI China USD Credit Grade-Weighted Index	4.7	100.0	100.0	63.2	74.7	49.9	27.8	41.0	19.6
I37197	Bloomberg MSCI China USD Credit Screened Index	4.7	100.0	100.0	60.9	58.1	46.1	27.8	35.4	20.8
I37198	Bloomberg MSCI China USD Credit Graded Index	4.8	100.0	100.0	62.3	88.3	89.8	27.1	59.5	46.6
I37256	Bloomberg MSCI Euro Aggregate ex Fossil Fuel SRI Select	6.6	100.0	100.0	83.0	25.9	61.8	40.4	20.7	49.1
I37260	Bloomberg MSCI Euro Corporate Ultrashort Fixed and Floating Rate SRI	6.0	100.0	100.0	82.0	88.2	87.0	40.9	76.3	75.2
I37477	Bloomberg MSCI Global Treasury Core Currencies Select Index	6.6	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I37488	Bloomberg MSCI 1-5 Year US Aggregate ESG Select Index	6.2	92.4	54.4	84.4	21.9	42.4	36.5	20.4	38.7
I37568	Bloomberg MSCI Euro Aggregate Screened Index	6.6	100.0	100.0	83.3	23.6	62.9	40.4	18.8	49.8
I37595	Bloomberg MSCI Japan Corporate Grade-Weighted Index	6.0	100.0	100.0	61.5	87.0	88.3	31.0	90.9	88.8
I37596	Bloomberg MSCI Japan Corporate Screened Index	5.6	100.0	100.0	61.8	77.6	86.6	32.0	87.3	86.6
I37597	Bloomberg MSCI Japan Corporate Graded Index	5.7	100.0	100.0	61.0	80.2	88.5	31.4	88.8	88.5
I37598	Bloomberg MSCI Japan Government-Related Grade-Weighted Index	6.5	100.0	100.0	67.0	16.9	27.8	2.4	18.0	28.9
I37599	Bloomberg MSCI Japan Government-Related Graded Index	6.4	100.0	100.0	75.7	21.6	30.4	1.9	22.7	32.0
I37615	Bloomberg MSCI December 2026 Maturity EUR Corporate ESG Screened	5.9	100.0	100.0	83.0	90.5	90.5	40.5	65.6	65.3
I37617	Bloomberg MSCI December 2028 Maturity EUR Corporate ESG Screened	6.0	100.0	100.0	83.4	88.3	88.3	40.3	67.2	66.7
I37619	Bloomberg MSCI December 2026 Maturity USD Corporate ESG Screened	5.8	100.0	100.0	83.6	89.2	87.1	36.1	79.4	78.4
I37621	Bloomberg MSCI December 2028 Maturity USD Corporate ESG Screened	6.0	100.0	100.0	82.0	88.2	86.6	34.3	77.4	76.9
I37668	Bloomberg MSCI US Corporate SRI Sustainable ex Fossil Fuel	5.8	100.0	100.0	84.8	94.0	94.0	36.8	85.2	85.2
I37672	Bloomberg MSCI Global Aggregate Sustainability Select SRI Float Adjusted Index	6.5	88.4	81.0	83.5	18.5	53.7	37.7	15.6	44.6
I37978	Bloomberg MSCI December 2025 Maturity EUR Corporate ESG Screened	6.8	100.0	100.0	79.9	27.1	87.4	40.6	18.3	58.0
I37980	Bloomberg MSCI December 2027 Maturity EUR Corporate ESG Screened	6.0	100.0	100.0	82.6	88.9	88.4	40.1	68.0	66.7
I37982	Bloomberg MSCI December 2025 Maturity USD Corporate ESG Screened	6.1	100.0	100.0	85.3	20.9	83.2	35.6	19.9	78.3
I37984	Bloomberg MSCI December 2027 Maturity USD Corporate ESG Screened	5.9	100.0	100.0	83.2	87.1	85.5	34.8	81.1	80.0
I38092	Bloomberg MSCI Euro Corporate September 2027 SRI	6.0	100.0	100.0	82.8	91.8	91.5	40.7	72.1	69.9
I38094	Bloomberg MSCI Euro Corporate September 2029 SRI	6.1	100.0	100.0	82.9	90.2	90.5	41.5	74.8	72.5
I38096	Bloomberg MSCI Euro Corporate September 2031 SRI	6.1	100.0	100.0	83.5	93.9	93.2	42.3	75.6	73.3
I38097	Bloomberg MSCI Euro Corporate September 2033 SRI	6.1	100.0	100.0	84.9	92.0	92.4	41.7	74.8	70.0
I38181	Bloomberg MSCI Euro Treasury IG 1-3 Years ESG Index	6.8	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I38183	Bloomberg MSCI Euro Treasury IG 3-5 Years ESG Index	6.8	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I38439	Bloomberg MSCI December 2029 Maturity USD Corporate ESG Screened	6.1	100.0	100.0	82.3	88.0	88.2	33.7	81.6	80.2
I38440	Bloomberg MSCI December 2030 Maturity USD Corporate ESG Screened	6.0	100.0	100.0	81.7	90.0	89.2	34.1	78.3	80.4

ESG Fixed Income Benchmark Regulation Disclosure Report

Governance Disclosure

Index ID	Index Name	Governance Rating			Board Independence			Board Diversity		
		Score	MV	Count	%	MV	Count	%	MV	Count
I38442	Bloomberg MSCI December 2031 Maturity EUR Corporate ESG Screened	6.1	100.0	100.0	81.8	87.9	88.1	41.3	68.9	67.8
I38443	Bloomberg MSCI December 2030 Maturity EUR Corporate ESG Screened	6.1	100.0	100.0	82.8	89.4	89.6	40.3	71.9	70.7
I38444	Bloomberg MSCI December 2029 Maturity EUR Corporate ESG Screened	6.0	100.0	100.0	81.4	88.9	88.8	40.7	70.2	69.1
I38466	Bloomberg MSCI December 2031 Maturity USD Corporate ESG Screened	6.1	100.0	100.0	84.0	86.7	87.3	34.8	79.3	74.7
I38487	Bloomberg MSCI ESG Global Corporate A+ 1-5 Year Select Index	5.8	100.0	100.0	83.7	89.9	87.5	39.3	76.9	70.9
I38642	Bloomberg MSCI Euro Corporate September 2026 SRI	6.0	100.0	100.0	82.3	90.6	91.2	40.5	67.7	67.8
I38643	Bloomberg MSCI Euro Corporate September 2028 SRI	6.1	100.0	100.0	83.0	88.4	88.7	39.8	69.3	69.2
I38644	Bloomberg MSCI Euro Corporate September 2030 SRI	6.2	100.0	100.0	83.1	89.7	90.4	40.0	72.5	71.0
I38645	Bloomberg MSCI Euro Corporate September 2032 SRI	6.1	100.0	100.0	82.8	93.4	93.7	42.2	78.2	75.4
I38646	Bloomberg MSCI Euro Corporate September 2034 SRI	6.1	100.0	100.0	83.9	91.4	91.9	40.7	73.8	71.9
I38657	Bloomberg MSCI Global Aggregate ex Fossil Fuel SRI Select	6.2	89.0	91.3	83.6	19.4	56.4	38.5	16.8	47.4
I38724	Bloomberg MSCI Global Agg DM Corp USD BBB Sr 15Yr+ Custom Sustainability Momentum Tilted Capped	6.0	100.0	100.0	82.8	98.3	98.2	35.4	80.0	76.8
I38733	Bloomberg MSCI December 2034 Maturity USD Corporate ESG Screened	6.1	100.0	100.0	80.8	90.0	88.4	33.9	73.5	72.6
I38734	Bloomberg MSCI December 2033 Maturity USD Corporate ESG Screened	6.0	100.0	100.0	81.3	90.9	88.3	34.0	78.6	81.3
I38735	Bloomberg MSCI December 2032 Maturity USD Corporate ESG Screened	6.0	100.0	100.0	82.5	93.7	92.5	35.5	80.1	76.2
I38741	Bloomberg MSCI December 2034 Maturity EUR Corporate ESG Screened	6.1	100.0	100.0	82.9	92.9	93.9	41.8	68.7	67.5
I38742	Bloomberg MSCI December 2033 Maturity EUR Corporate ESG Screened	5.9	100.0	100.0	82.5	90.1	89.9	40.8	66.6	63.0
I38743	Bloomberg MSCI December 2032 Maturity EUR Corporate ESG Screened	6.2	100.0	100.0	83.3	92.9	92.7	40.5	71.9	71.4
I38815	Bloomberg MSCI Euro Treasury IG 7-10 Years ESG Index	6.8	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I38829	Bloomberg MSCI EUR Corporates 1-10Y Senior ex Financial ESG Screened Index	5.9	100.0	100.0	83.3	90.8	90.7	38.9	63.8	63.7
I38861	Bloomberg MSCI Global Aggregate SRI Carbon ESG-Weighted Select	6.7	89.2	81.7	83.2	24.7	55.2	38.2	20.9	45.8
I39286	Bloomberg MSCI EUR Corporate 5+ Years ESG Screened	6.0	100.0	100.0	83.6	92.7	92.3	41.2	71.9	69.3
I39287	Bloomberg MSCI GBP Corporate 15+ Years ESG Screened	6.3	100.0	100.0	78.4	85.9	81.9	36.2	41.6	39.4
I39288	Bloomberg MSCI Global USD Corporate 10+ Years ESG Screened	5.6	100.0	100.0	83.1	89.0	84.4	35.2	78.9	77.8
I39289	Bloomberg MSCI Global USD Corporate ESG Screened	5.8	100.0	100.0	82.1	89.7	86.6	35.9	77.3	73.8
I39415	Bloomberg MSCI Euro Corporate 1-5 Year ESG SRI Index	6.3	100.0	100.0	83.5	92.8	92.6	41.5	79.3	76.8
I39487	Bloomberg MSCI December 2029 Maturity EUR Corporate Crossover ESG Screened	5.8	100.0	100.0	77.6	89.1	88.5	36.9	60.3	64.7
I39488	Bloomberg MSCI December 2028 Maturity EUR Corporate Crossover ESG Screened	5.7	100.0	100.0	79.0	85.1	85.6	36.9	64.6	65.8
I40143	Bloomberg MSCI December 2035 Maturity EUR Corporate ESG Screened	5.9	100.0	100.0	80.7	91.4	90.6	40.4	64.6	60.9
I40144	Bloomberg MSCI December 2035 Maturity USD Corporate ESG Screened	6.0	100.0	100.0	80.3	88.9	88.3	32.3	77.8	77.0
I40158	Bloomberg MSCI Euro Corporate September 2035 SRI	6.0	100.0	100.0	82.1	93.8	92.1	41.5	78.4	72.4

Disclaimer

The Bloomberg MSCI Fixed Income ESG Indices are administered and calculated by Bloomberg Index Services Limited (“BISL” and collectively with its affiliates, “Bloomberg”) and MSCI ESG Research LLC (“MSCI ESG Research” and collectively with its affiliates “MSCI”) provides the environmental, social and governance research implemented in the selection criteria of the Bloomberg MSCI Fixed Income ESG Indices. All rights in the Bloomberg MSCI Fixed Income ESG Indices vest in Bloomberg and MSCI and their respective licensors. Any funds, products or other securities or investment vehicles using or based on the Bloomberg MSCI Fixed Income ESG Indices are not sponsored, endorsed, or promoted by Bloomberg or MSCI or their respective affiliates.

NEITHER BLOOMBERG NOR MSCI NOR THEIR RESPECTIVE AFFILIATES OR LICENSORS APPROVE OR ENDORSE THIS MATERIAL OR GUARANTEE THE ACCURACY OF COMPLETENESS OF ANY INFORMATION HEREIN, NOR SHALL EACH BLOOMBERG, MSCI, THEIR RESPECTIVE AFFILIATES OR LICENSORS MAKE ANY WARRANTY, EXPRESS OR IMPLIED, AS TO THE RESULTS TO BE OBTAINED THEREFROM, AND BE LIABLE (INCLUDING IN NEGLIGENCE) FOR ANY LOSS ARISING OUT OF USE OF OR RELIANCE ON THE BLOOMBERG MSCI FIXED INCOME ESG INDICES BY ANY PERSON.

©2025 Bloomberg Finance L.P. All rights reserved