

Bloomberg MSCI ESG Fixed Income Indices

ESG Fixed Income Benchmark Regulation Disclosure Report

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ESG data disclosure under Regulation EU 2020/1816



Bloomberg MSCI ESG Disclosure Report

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Table of Contents

Overall	3
Environmental	8
Social	13
Governance	18

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Overall Disclosure

Index ID	Index Name	ESG Rating				UNGC Violation	
		Score	MV	Count	%	MV	Count
I29696	Bloomberg MSCI US Credit ESG Weighted Index Statistics Index	7.0	98.0	91.6	0.1	100.0	100.0
I29697	Bloomberg MSCI US Government/Credit ESG Weighted Statistics	6.6	99.0	90.8	0.1	100.0	100.0
I29698	Bloomberg MSCI US Aggregate ESG Weighted Index Statistics Index	6.6	78.0	61.5	0.1	98.4	74.6
I29699	Bloomberg MSCI US Intermediate Aggregate ESG Weighted Index	6.6	96.0	59.1	0.0	97.5	63.5
I29700	Bloomberg MSCI US Long Aggregate ESG Weighted Index	6.6	48.7	66.8	0.1	99.9	98.5
I29701	Bloomberg MSCI US Aggregate ESG Weighted Index: Sector Neutral Class 2	6.6	69.3	61.5	0.0	97.7	74.6
I29702	Bloomberg MSCI Euro Agg SRI Sector Neutral Statistics Index	6.9	97.2	91.1	0.0	100.0	100.0
I29703	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	6.7	97.1	85.9	0.0	99.2	96.1
I29704	Bloomberg MSCI Euro Corp Sustain-Neutral Statistics Index	7.6	100.0	100.0	0.0	100.0	100.0
I29705	Bloomberg MSCI Euro Agg Sustainability Index: Sector Neutral Class 2	7.0	100.0	100.0	0.0	100.0	100.0
I29706	Bloomberg MSCI Sterling Agg Sustain-Neutral 1 Statistics Index	7.5	100.0	100.0	0.0	100.0	100.0
I29708	Bloomberg MSCI Euro Corporate ESG Weighted Statistics Index	7.6	98.3	94.5	0.9	100.0	100.0
I29709	Bloomberg MSCI Euro Intermediate Corporate ESG Weighted Index	7.6	98.2	94.2	0.9	100.0	100.0
I29710	Bloomberg MSCI Euro Long Corporate ESG Weighted Index	7.4	99.3	98.2	1.0	100.0	100.0
I36880	Bloomberg Bloomberg MSCI US Corporate Sustainability SRI Custom Index Unh USD	6.9	100.0	100.0	0.0	100.0	100.0
I36881	Bloomberg MSCI US Long 50-50 Credit-TIPS Select Countries Custom SRI Index	6.4	94.8	82.0	0.0	100.0	100.0
I29712	Bloomberg MSCI Euro Aggregate ESG Weighted Statistics Index	7.1	98.6	91.7	0.2	100.0	100.0
I29713	Bloomberg MSCI Euro Intermediate Aggregate ESG Weighted Index	7.2	98.5	91.6	0.3	100.0	100.0
I29714	Bloomberg MSCI Euro Long Aggregate ESG Weighted Index	6.8	99.1	92.8	0.1	100.0	99.9
I29715	Bloomberg MSCI Euro Agg ESG Weighted Index: Sector Neutral Class 2	7.0	98.8	91.7	0.2	100.0	100.0
I34838	Bloomberg MSCI Euro ESG Sustainability Index: Industrial ex Subordinate	7.3	100.0	100.0	0.0	100.0	100.0
I34839	Bloomberg MSCI Euro ESG Sustainability Index: Utility ex Subordinated I	8.1	100.0	100.0	0.0	100.0	100.0
I34840	Bloomberg MSCI Euro ESG Sustainability Index: Financial ex Subordinated	7.9	100.0	100.0	0.0	100.0	100.0
I34841	Bloomberg MSCI Euro Covered Sustainability Index	7.8	100.0	100.0	0.0	100.0	100.0
I34842	Bloomberg MSCI Euro Sustainability Custom Composite Index	7.6	100.0	100.0	0.0	100.0	100.0
I29716	Bloomberg MSCI Sterling Corp ESG Weighted Statistics Index	7.4	97.1	90.2	0.9	100.0	100.0
I29717	Bloomberg MSCI Sterling Intermediate Corporate ESG Weighted Index	7.6	98.2	93.7	1.0	100.0	100.0
I35862	Bloomberg MSCI US Corporate 1-10 Sustainability SRI Index Unh USD	7.0	100.0	100.0	0.0	100.0	100.0
I29718	Bloomberg MSCI Sterling Long Corporate ESG Weighted Index	7.1	94.7	84.0	0.7	100.0	100.0
I29719	Bloomberg MSCI Sterling Aggregate ESG Weighted Index Statistics Index	6.8	98.6	87.0	0.2	99.5	96.4
I29720	Bloomberg MSCI Sterling Agg ESG Weighted Index: Sector Neutral Class 2	6.7	98.3	87.0	0.2	99.2	96.4
I29721	Bloomberg MSCI Euro Intermediate Corporate SRI Index	7.5	95.1	93.3	0.0	100.0	100.0
I29722	Bloomberg MSCI Euro Long Corporate SRI Index	7.2	98.0	97.8	0.0	100.0	100.0
I29723	Bloomberg MSCI Euro Corporate SRI+ESG Statistics Index	7.5	95.3	93.6	0.0	100.0	100.0
I29732	Bloomberg MSCI GBP Catholic Values Statistics Index	7.3	93.1	89.9	1.9	100.0	100.0
I29725	Bloomberg MSCI Euro Corporate Ex Controversial Weapons Index	7.4	95.4	93.7	2.2	100.0	100.0
I29726	Bloomberg MSCI Euro Catholic Values Statistics Index	7.4	95.7	94.0	2.4	100.0	100.0
I29727	Bloomberg MSCI Sterling Intermediate Corporate SRI Index	7.5	95.2	93.1	0.0	100.0	100.0
I29729	Bloomberg MSCI Sterling Corporate SRI Ex CCC	7.3	92.4	89.2	0.0	100.0	100.0
I29730	Bloomberg MSCI Sterling Corp SRI Ex Predatory Lending Index	7.2	92.4	89.2	1.4	100.0	100.0
I29731	Bloomberg MSCI Sterling Corp SRI Ex Controversial Weapons Index	7.2	92.5	89.3	1.4	100.0	100.0
I29733	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	7.7	100.0	100.0	0.0	100.0	100.0
I33836	Bloomberg MSCI Euro Corporate ESG Weighted Select SRI Index	7.7	97.4	92.1	0.0	100.0	100.0
I29724	Bloomberg MSCI Euro Corporate Ex Predatory Lending Index	7.4	95.3	93.6	2.2	100.0	100.0
I29734	Bloomberg MSCI Euro Long Corporate Sustainability Index	7.4	100.0	100.0	0.0	100.0	100.0
I29735	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	7.0	100.0	100.0	0.0	100.0	100.0
I29736	Bloomberg MSCI Euro Long Corporate Sustainability Index	6.7	100.0	99.9	0.0	100.0	99.9
I35881	Bloomberg MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel Unh EUR	6.4	100.0	100.0	0.0	100.0	100.0
I29737	Bloomberg MSCI Euro Corporate ESG BB+ Sustainability Index	7.5	100.0	100.0	0.0	100.0	100.0
I29738	Bloomberg MSCI Euro Aggregate Sustainability BB+ Index	6.9	100.0	100.0	0.0	100.0	100.0
I29739	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	7.7	100.0	100.0	0.0	100.0	100.0
I29740	Bloomberg MSCI Sterling Long Corporate Sustainability Index	7.1	100.0	100.0	0.0	100.0	100.0
I29741	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	6.9	99.5	97.6	0.0	99.5	97.6
I29742	Bloomberg MSCI Sterling Long Corporate Sustainability Index	6.5	98.7	92.2	0.0	98.7	92.2
I29743	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability Index	7.3	100.0	100.0	0.0	100.0	100.0
I29744	Bloomberg MSCI Sterling Aggregate Sustainability BB+ Index	6.7	100.0	100.0	0.0	100.0	100.0
I29754	Bloomberg MSCI Global Intermediate Corporate Sustainability Index	7.3	100.0	100.0	0.0	100.0	100.0
I29755	Bloomberg MSCI Global Long Corporate Sustainability Index	6.9	100.0	100.0	0.0	100.0	100.0
I29747	Bloomberg MSCI Global Intermediate Corporate SRI Index	7.0	95.3	92.7	0.0	100.0	100.0
I29748	Bloomberg MSCI Global Long Corporate SRI Index	6.5	92.4	86.5	0.0	100.0	100.0
I29749	Bloomberg MSCI Global Corp SRI Ex CCC	6.9	94.7	91.1	0.0	100.0	100.0
I36927	Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index Unh USD	7.2	100.0	100.0	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

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I36928	Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index Unh EUR	8.4	100.0	100.0	0.0	100.0	100.0
I35896	Bloomberg MSCI Gbl HY ex Controversial and Nuclear Weapons Unh USD	5.0	82.5	78.9	2.4	100.0	100.0
I29728	Bloomberg MSCI Sterling Long Corporate SRI Index	6.9	86.6	82.4	0.0	100.0	100.0
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	6.9	100.0	100.0	0.0	100.0	100.0
I35900	Bloomberg MSCI Euro HighYield Liquid Corporate ESG Weighted SRI Bond Unh EUR	6.8	100.0	100.0	0.0	100.0	100.0
I29756	Bloomberg MSCI Global Aggregate Sustainability Index Statistics Index	6.7	85.5	81.9	0.0	98.8	85.7
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	6.3	100.0	100.0	0.0	100.0	100.0
I29758	Bloomberg MSCI Global Long Corporate Sustainability Index	6.6	62.4	83.7	0.0	99.8	98.4
I29762	Bloomberg MSCI Global Corporate ESG Weighted Index	7.1	98.0	92.4	0.4	100.0	100.0
I29763	Bloomberg MSCI Global Intermediate Corporate ESG Weighted Index	7.2	98.2	93.6	0.4	100.0	100.0
I29764	Bloomberg MSCI Global Long Corporate ESG Weighted Index	6.8	97.3	89.3	0.5	100.0	100.0
I29765	Bloomberg MSCI Global Corporate ESG Weighted Index: Sector Neutral	7.1	98.0	92.4	0.5	100.0	100.0
I29766	Bloomberg MSCI Global Aggregate ESG Weighted Stats Index	6.6	89.4	76.3	0.1	99.3	88.3
I29771	Bloomberg MSCI Global Aggregate ESG Weighted Ex CCC Ex Red Index	6.7	89.3	76.0	0.0	99.3	88.1
I36946	Bloomberg MSCI USD Corporate Float-Adjusted Liquid Bond Screened Index	6.7	99.9	99.8	0.0	100.0	100.0
I36947	Bloomberg MSCI Gbl Treas Country Exclusions Sustainability Index Unh USD	6.5	100.0	100.0	0.0	100.0	100.0
I33869	Bloomberg MSCI European Green Bond Issuer Capped EUR Index	7.7	95.0	91.4	0.0	100.0	100.0
I36950	Bloomberg MSCI EUR Corporate Liquid Bond Screened Index	7.5	98.0	97.4	0.0	100.0	100.0
I33875	Bloomberg MSCI US Corporate ESG-Weighted Global Norms	6.9	98.9	94.9	0.0	100.0	100.0
I33876	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms	7.7	98.2	94.3	0.0	100.0	100.0
I36953	Bloomberg MSCI Euro Corp Sustainability and SRI Select Index Unh EUR	7.7	100.0	100.0	0.0	100.0	100.0
I36954	Bloomberg MSCI US Government-Related and Corporate ESG Custom Index Unh USD	6.7	94.1	88.8	0.2	100.0	100.0
I33877	Bloomberg MSCI Global Treasury ESG-Weighted Unh USD	6.4	100.0	100.0	0.0	100.0	100.0
I29783	Bloomberg MSCI Global Corporate ESG Sustainability BB+ Index	6.9	100.0	100.0	0.0	100.0	100.0
I29784	Bloomberg MSCI Global Aggregate Sustainability BB+ Index	6.6	87.6	95.9	0.0	100.0	100.0
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	6.6	86.9	75.5	0.0	98.7	85.6
I35935	Bloomberg MSCI Global Corporate Float-Adjusted Bond Screened Index	6.9	99.2	98.9	0.0	100.0	100.0
I35936	Bloomberg MSCI Global Corporate FloatAdjusted Liquid Bond Screened	7.0	99.2	98.7	0.0	100.0	100.0
I36858	Bloomberg MSCI Global Aggregate Sustainability A+ Index Unh USD	6.9	83.7	78.6	0.0	98.7	83.1
I36859	Bloomberg MSCI Global Aggregate Ex-JPY Sustainability A+ Index Unh USD	7.0	80.7	77.8	0.0	98.5	82.5
I35945	Bloomberg MSCI USCrpBBB SnrSRI Sust BB+ 15+xCnh 15% SectorCap Unh USD	6.2	100.0	100.0	0.0	100.0	100.0
I35946	Bloomberg MSCI EM USD Agg IG SRI Sust BB+ 15+xCnh 15% CtyCap Unh USD	5.5	100.0	100.0	0.0	100.0	100.0
I36860	Bloomberg MSCI Global Aggregate JPY Sustainability A+ Index Unh USD	6.5	100.0	100.0	0.0	100.0	100.0
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Stats	6.7	100.0	100.0	0.0	100.0	100.0
I37017	Bloomberg MSCI Gbl Corp PAB	6.9	99.7	99.6	0.0	100.0	100.0
I37018	Bloomberg MSCI Global High Yield Liquid Corporate ESG Weighted SRI Bond Unh USD	6.3	100.0	100.0	0.0	100.0	100.0
I29746	Bloomberg MSCI Global Corporate SRI Index Statistics Index	6.9	94.7	91.1	0.0	100.0	100.0
I37023	Bloomberg MSCI EurAgg Corp PAB	7.5	99.8	99.7	0.0	100.0	100.0
I37024	Bloomberg MSCI US Agg Corp PAB	6.7	99.8	99.7	0.0	100.0	100.0
I36000	Bloomberg MSCI GLA Sustainable and SRI Currency Neutral Unh USD	6.8	86.5	92.5	0.0	99.5	98.0
I37026	Bloomberg MSCI Global Green Bond 1-10 Year Sustainability Select Index Unh USD	7.8	100.0	100.0	0.0	100.0	100.0
I34979	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	7.3	100.0	100.0	0.0	100.0	100.0
I34980	Bloomberg MSCI EUR Corporate Liquid SRI Sustainable Index	7.8	100.0	100.0	0.0	100.0	100.0
I34981	Bloomberg MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index	8.2	100.0	100.0	0.0	100.0	100.0
I36009	Bloomberg MSCI USD Corporate SRI 0-5 Years PAB	7.1	99.0	100.0	0.0	99.0	100.0
I36011	Bloomberg MSCI Global Corporate Select SRI ex-France, Italy, Japan	6.7	95.0	91.7	1.1	100.0	100.0
I34988	Bloomberg MSCI USD 33.33% EUR 33.33% GBP 33.33% Int. Corp ESG Wgt Index	7.4	98.7	95.6	0.8	100.0	100.0
I36017	Bloomberg MSCI U.S. 1-5Y Credit ex-BBB Custom SRI Select Bond Unh USD	7.4	98.0	96.8	0.0	100.0	100.0
I34998	Bloomberg MSCI EUR Corporate Liquid ex Finacial SRI Sustainable Index	7.4	100.0	100.0	0.0	100.0	100.0
I37049	Bloomberg MSCI Liquid China Credit Sustainable ESG Screened Index Unh USD	5.5	100.0	100.0	0.0	100.0	100.0
I29752	Bloomberg MSCI Global Corporate Catholic Values Index Statistics Index	6.8	95.4	92.6	1.0	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
I36028	Bloomberg MSCI US Short and IntCorp Sustainability BB+ CustWgt Unh USD	6.8	100.0	100.0	0.0	100.0	100.0
I37053	Bloomberg MSCI US Corporate BBB 1-5 Year ESG Sustainability SRI Unh USD	6.8	100.0	100.0	0.0	100.0	100.0
I36265	Bloomberg MSCI EM Hard Ccy Agg HY Sustainability Unh USD	5.1	100.0	100.0	0.0	100.0	100.0
I29753	Bloomberg MSCI Global Corporate Sustainability Index Statistics Index	7.2	100.0	100.0	0.0	100.0	100.0
I36266	Bloomberg MSCI EM Hard Currency Aggregate ESG-Weighted Unh USD	5.4	92.5	86.0	1.8	100.0	100.0
I35010	Bloomberg MSCI EUR Corp ESG BB+ Sustainability excl Sub	7.5	100.0	100.0	0.0	100.0	100.0
I36036	Bloomberg MSCI US Short and Int Corp Sust BB+ CustWgt Unh USD	6.7	100.0	100.0	0.0	100.0	100.0
I36041	Bloomberg MSCI US HY Liq Corp Sustainability SRI Index Unh USD	6.4	100.0	100.0	0.0	100.0	100.0
I36268	Bloomberg MSCI EM Hard Ccy Agg Corp ESG-Weighted Unh USD	6.0	92.2	85.3	1.2	100.0	100.0
I33999	Bloomberg MSCI Global Aggregate ex-CHF Sustainability Index	6.7	85.5	81.5	0.0	98.8	85.4

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating				UNGC Violation	
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I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	7.2	100.0	100.0	0.0	100.0	100.0
I29757	Bloomberg MSCI Global Intermediate Corporate Sustainability Index	6.8	97.8	81.3	0.0	98.3	81.7
I36051	Bloomberg MSCI Global Agg USD Telecom 15+ Year Sustainable BB+ Unh USD	6.1	100.0	100.0	0.0	100.0	100.0
I36068	Bloomberg MSCI Global Corporate ESG Sustainability SRI 1-5 Year Unh USD	7.3	100.0	100.0	0.0	100.0	100.0
I36069	Bloomberg MSCI Global Corporate SRI Carbon ESG-Weighted Unh USD	7.3	100.0	100.0	0.0	100.0	100.0
I35046	Bloomberg MSCI Euro Corporate High Yield Sustainable BB+ SRI Bond Index	6.5	100.0	100.0	0.0	100.0	100.0
I35047	Bloomberg MSCI US Corporate High Yield Sustainable BB+ SRI Bond Index	5.6	100.0	100.0	0.0	100.0	100.0
I31976	Bloomberg Global Aggregate Corporate ex EM Statistics Index	6.8	95.9	92.9	0.9	100.0	100.0
I36072	Bloomberg MSCI Sterling Corporate SRI Carbon ESG-Weighted Unh EUR	7.6	100.0	100.0	0.0	100.0	100.0
I36073	Bloomberg MSCI Euro Corporate SRI Carbon ESG-Weighted Unh EUR	7.8	100.0	100.0	0.0	100.0	100.0
I36074	Bloomberg MSCI US Corporate SRI Carbon ESG-Weighted Unh USD	7.0	100.0	100.0	0.0	100.0	100.0
I34034	Bloomberg MSCI Euro Intermediate Corporate Sustainability BB+	7.5	100.0	100.0	0.0	100.0	100.0
I34035	Bloomberg MSCI Sterling Intermediate Corporate Sustainability BB+	7.4	100.0	100.0	0.0	100.0	100.0
I34036	Bloomberg MSCI Canada Corporate Sustainability BB+	7.1	100.0	100.0	0.0	100.0	100.0
I34037	Bloomberg MSCI Canada Intermediate Corporate Sustainability BB+	7.1	100.0	100.0	0.0	100.0	100.0
I36083	Bloomberg MSCI EUR Corp ESG BB+ Sustainability 1-3Y excl Sub Unh EUR	7.5	100.0	100.0	0.0	100.0	100.0
I36085	Bloomberg MSCI Euro High Yield Sustainable and SRI Unh EUR	6.6	100.0	100.0	0.0	100.0	100.0
I37113	Bloomberg MSCI US Aggregate ex-Tobacco ex-Fossil Fuels Index Unh USD	6.5	68.1	60.0	0.0	97.7	73.6
I36092	Bloomberg MSCI Global Corporate Select Sustainability SRI Index Unh USD	7.0	95.1	91.8	0.0	100.0	100.0
I36093	Bloomberg MSCI US HY Crp 2% IssCap Select Sustainability SRI Unh USD	5.7	78.1	75.9	0.0	100.0	100.0
I36100	Bloomberg MSCI USD Corporate and Agency Green Bond Unh USD	6.6	100.0	100.0	0.0	100.0	100.0
I36101	Bloomberg MSCI EUR Corporate and Agency Green Bond Unh USD	7.6	100.0	100.0	0.0	100.0	100.0
I36109	Bloomberg MSCI HY Sustainability Custom Blend Unh USD	6.0	100.0	100.0	0.0	100.0	100.0
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	6.6	83.4	72.3	0.0	98.9	86.2
I29769	Bloomberg MSCI Global Corp ESG Weighted Ex CCC Ex Red	7.1	98.0	92.3	0.0	100.0	100.0
I29770	Bloomberg MSCI GLB Corp ESG Weighted x CCC x Red Index: Sector Neutral	7.1	98.0	92.3	0.0	100.0	100.0
I34088	Bloomberg MSCI EUR Non-Govt UNGC ex-Wpns ex-Tobacco Fit Adj	7.4	95.5	92.9	0.0	100.0	100.0
I37162	Bloomberg MSCI Euro Corporate 1-5 Year ESG Sustainability SRI Unh EUR	7.7	100.0	100.0	0.0	100.0	100.0
I37163	Bloomberg MSCI US Agg ex Securitized Sustainable SRI Sector Neutral Unh USD	6.6	100.0	100.0	0.0	100.0	100.0
I37164	Bloomberg MSCI Emerging Markets Green Bond Index Unh USD	5.3	93.3	90.9	0.0	100.0	100.0
I34091	Bloomberg MSCI Global Green Bond Select (Hedged) Index	7.3	94.2	89.9	0.0	100.0	99.9
I35121	Bloomberg MSCI 1-3 year US Corporate Custom SRI Index	6.8	98.2	96.9	0.0	100.0	100.0
I34100	Bloomberg MSCI US Aggregate ESG Focus	7.0	70.1	47.4	0.0	97.6	58.6
I35138	Bloomberg MSCI Euro Green Bond 5% capped Index	7.9	89.9	87.4	0.0	100.0	100.0
I37190	Bloomberg MSCI China Aggregate ESG-Weighted Index Unh CNY	4.7	72.6	31.8	0.0	100.0	100.0
I37191	Bloomberg MSCI China Aggregate SRI Index Unh CNY	4.0	69.1	30.9	0.0	100.0	100.0
I37192	Bloomberg MSCI China Aggregate Sustainability Index Unh CNY	5.3	100.0	100.0	0.0	100.0	100.0
I37193	Bloomberg MSCI Liquid China Credit ESG-Weighted Index Unh CNY	5.9	93.4	77.4	0.0	100.0	100.0
I37194	Bloomberg MSCI Liquid China Credit SRI Index Unh CNY	5.6	88.3	77.4	0.0	100.0	100.0
I37195	Bloomberg MSCI Liquid China Credit Sustainability Index Unh CNY	5.8	100.0	100.0	0.0	100.0	100.0
I37196	Bloomberg MSCI China USD Credit ESG-Weighted Index Unh USD	6.0	83.0	63.9	0.0	100.0	100.0
I37197	Bloomberg MSCI China USD Credit SRI Index Unh USD	5.1	68.4	61.1	0.0	100.0	100.0
I37198	Bloomberg MSCI China USD Credit Sustainability Index Unh USD	5.8	100.0	100.0	0.0	100.0	100.0
I36193	Bloomberg MSCI EM Pan-Euro Aggregate ESG-Weighted	5.7	95.4	90.2	1.3	100.0	100.0
I36194	Bloomberg MSCI EM Pan-Euro Aggregate Gov-Related ESG-Weighted Unh EUR	5.6	95.6	91.0	1.6	100.0	100.0
I36195	Bloomberg MSCI EM Pan-Euro Aggregate Corporate ESG-Weighted Unh EUR	6.0	94.3	86.4	0.0	100.0	100.0
I36196	Bloomberg MSCI EM Pan-Euro Aggregate Inv Grade ESG-Weighted Unh EUR	6.0	95.4	89.6	0.0	100.0	100.0
I36197	Bloomberg MSCI EM Pan-Euro Aggregate High Yield ESG-Weighted Unh EUR	4.1	95.6	92.0	8.1	100.0	100.0
I36201	Bloomberg MSCI EM USD Aggregate SRI Unh USD	5.1	87.3	83.5	0.0	100.0	100.0
I36202	Bloomberg MSCI EM USD Aggregate Government-Related SRI Unh USD	5.0	88.8	83.6	0.0	100.0	100.0
I36203	Bloomberg MSCI EM USD Aggregate Corporate SRI Unh USD	5.3	83.1	83.4	0.0	100.0	100.0
I36204	Bloomberg MSCI EM USD Aggregate Investment Grade SRI Unh USD	5.2	88.0	83.9	0.0	100.0	100.0
I36205	Bloomberg MSCI EM USD Aggregate High Yield SRI Unh USD	4.8	86.1	82.8	0.0	100.0	100.0
I36206	Bloomberg MSCI EM USD Aggregate Sustainability Unh USD	5.3	100.0	100.0	0.0	100.0	100.0
I36207	Bloomberg MSCI EM USD Aggregate Gov-Related Sustainability Unh USD	5.2	100.0	100.0	0.0	100.0	100.0
I36208	Bloomberg MSCI EM USD Aggregate Corporate Sustainability Unh USD	5.9	100.0	100.0	0.0	100.0	100.0
I36209	Bloomberg MSCI EM USD Aggregate Investment Grade Sustainability Unh USD	5.4	100.0	100.0	0.0	100.0	100.0
I36210	Bloomberg MSCI EM USD Aggregate High Yield Sustainability Unh USD	5.1	100.0	100.0	0.0	100.0	100.0
I36211	Bloomberg MSCI EM USD Aggregate ESG-Weighted Unh USD	5.4	92.1	85.4	1.8	100.0	100.0
I36212	Bloomberg MSCI EM USD Aggregate Government-Related ESG-Weighted Unh USD	5.0	92.1	85.5	2.1	100.0	100.0
I36213	Bloomberg MSCI EM USD Aggregate Corporate ESG-Weighted Unh USD	6.0	92.0	85.3	1.3	100.0	100.0
I36214	Bloomberg MSCI EM USD Aggregate Investment Grade ESG-Weighted Unh USD	5.5	92.6	85.6	0.6	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating				UNGC Violation	
		Score	MV	Count	%	MV	Count
I36215	Bloomberg MSCI EM USD Aggregate High Yield ESG-Weighted Unh USD	5.0	91.1	85.2	4.1	100.0	100.0
I36218	Bloomberg MSCI Australia Corporate ESG BB+ Sustainability Unh JPY	7.2	100.0	100.0	0.0	100.0	100.0
I36220	Bloomberg MSCI EM Pan-Euro Aggregate SRI	5.5	93.3	89.4	0.0	100.0	100.0
I35197	Bloomberg MSCI Euro Corporate Green Bond 5% Capped Index	7.9	89.9	87.4	0.0	100.0	100.0
I36221	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related SRI Unh EUR	5.5	94.0	90.4	0.0	100.0	100.0
I35897	Bloomberg MSCI GLA ex Controversial and Nuclear Weapons Unh USD	6.3	84.7	75.9	0.2	99.0	88.1
I36222	Bloomberg MSCI EM Pan-Euro Aggregate Corporate SRI Unh EUR	5.5	87.7	84.9	0.0	100.0	100.0
I34175	Bloomberg MSCI Canadian Agg ESG-Weighted Index	7.5	97.1	81.1	0.1	99.4	100.0
I36223	Bloomberg MSCI EM Pan-Euro Aggregate Investment Grade SRI Unh EUR	5.8	93.1	89.0	0.0	100.0	100.0
I36224	Bloomberg MSCI EM Pan-Euro Aggregate High Yield SRI Unh EUR	4.5	94.1	90.8	0.0	100.0	100.0
I36225	Bloomberg MSCI EM Pan-Euro Aggregate Sustainability	5.6	100.0	100.0	0.0	100.0	100.0
I36226	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Sus Unh EUR	5.6	100.0	100.0	0.0	100.0	100.0
I36227	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Sus Unh EUR	5.6	100.0	100.0	0.0	100.0	100.0
I37256	Bloomberg MSCI Euro Aggregate ex Fossil Fuel SRI Select Unh EUR	6.9	96.9	91.6	0.0	100.0	100.0
I36228	Bloomberg MSCI EM Pan-Euro Aggregate Investment Grade Sus Unh EUR	5.8	100.0	100.0	0.0	100.0	100.0
I33162	Bloomberg MSCI US Corp 0-3 SRI Statistics Index	7.1	100.0	100.0	0.0	100.0	100.0
I36229	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Sustainability Unh EUR	4.6	100.0	100.0	0.0	100.0	100.0
I37260	Bloomberg MSCI Euro Corporate Ultrashort Fixed and Floating Rate SRI Unh EUR	7.4	98.0	97.1	0.0	100.0	100.0
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	6.1	100.0	100.0	0.0	100.0	100.0
I36233	Bloomberg MSCI EM Local Currency Government ESG-Weighted Unh USD	5.6	100.0	100.0	0.0	100.0	100.0
I32141	Bloomberg MSCI Global Corp SRI x JP, 1-10y	6.7	99.8	99.5	1.9	100.0	100.0
I33170	Bloomberg MSCI US Corporate ESG Focus Statistics Index	7.7	100.0	100.0	0.0	100.0	100.0
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Statistics Index	8.0	100.0	100.0	0.0	100.0	100.0
I36243	Bloomberg MSCI US Aggregate ex-Fossil Fuel Reserves Index Unh USD	6.5	68.2	60.0	0.0	97.7	73.6
I36244	Bloomberg MSCI GL Treasury ESG Weighted Bond Index Unh USD	6.9	99.9	100.0	0.0	99.9	100.0
I36245	Bloomberg MSCI EM Hard Ccy Agg SRI Unh USD	5.1	88.1	84.4	0.0	100.0	100.0
I36247	Bloomberg MSCI EM Hard Ccy Agg Gov-Related SRI Unh USD	5.1	89.6	84.8	0.0	100.0	100.0
I37274	Bloomberg MSCI Global HY Corporate Select Countries Custom SRI Index Unh USD	5.3	79.4	76.9	0.0	100.0	100.0
I36251	Bloomberg MSCI EM Hard Ccy Agg Corp SRI Unh USD	5.4	83.4	83.5	0.0	100.0	100.0
I36252	Bloomberg MSCI EM Hard Ccy Agg IG SRI Unh USD	5.3	88.8	84.8	0.0	100.0	100.0
I37278	BBG MSCI US Corporate High Yield 2% Issuer Capped Cust Select SRI Index Unh USD	5.1	81.7	79.2	0.0	100.0	100.0
I36254	Bloomberg MSCI EM Hard Ccy Agg HY SRI Unh USD	4.8	86.7	83.5	0.0	100.0	100.0
I36255	Bloomberg MSCI EM Hard Ccy Agg Sustainability Unh USD	5.4	100.0	100.0	0.0	100.0	100.0
I36256	Bloomberg MSCI EM Hard Ccy Agg Gov-Related Sustainability Unh USD	5.2	100.0	100.0	0.0	100.0	100.0
I36257	Bloomberg MSCI EM Hard Ccy Agg Corp Sustainability Unh USD	5.9	100.0	100.0	0.0	100.0	100.0
I34211	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 1	7.5	97.1	81.1	0.1	99.4	100.0
I34212	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 2	7.5	97.1	81.1	0.1	99.4	100.0
I34215	Bloomberg MSCI Canadian Corp ESG-Weighted Index	7.4	95.4	85.1	0.2	100.0	100.0
I34216	Bloomberg MSCI Canadian Corp ESG-Weighted Index: Sector Neutral	7.4	95.3	85.1	0.2	100.0	100.0
I35242	Bloomberg MSCI Euro Corporate SRI 0-5 Year PAB	7.7	100.0	100.0	0.0	100.0	100.0
I34217	Bloomberg MSCI Canadian Agg Sustainability Index	7.5	99.4	100.0	0.0	99.4	100.0
I33196	Bloomberg MSCI Global Aggregate SRI Index	6.3	84.3	74.0	0.0	99.0	87.1
I34218	Bloomberg MSCI Canadian Agg Sustainability Index Sector Neutral Class 1	7.5	99.4	100.0	0.0	99.4	100.0
I34219	Bloomberg MSCI Canadian Agg Sustainability Index Sector Neutral Class 2	7.5	99.4	100.0	0.0	99.4	100.0
I34220	Bloomberg MSCI Canadian Corp Sustainability Index	7.4	100.0	100.0	0.0	100.0	100.0
I34221	Bloomberg MSCI Canadian Corp Sustainability Index: Sector Neutral	7.4	100.0	100.0	0.0	100.0	100.0
I36264	Bloomberg MSCI EM Hard Ccy Agg IG Sustainability Unh USD	5.5	100.0	100.0	0.0	100.0	100.0
I34223	Bloomberg MSCI Canadian Corp SRI Index	7.1	90.2	84.8	0.0	100.0	100.0
I34224	Bloomberg MSCI Canadian Agg SRI Index	7.5	94.8	80.4	0.0	99.4	100.0
I32180	Bloomberg MSCI Euro Corp Sustain SRI Cust Statistics Index	8.2	100.0	100.0	0.0	100.0	100.0
I36269	Bloomberg MSCI EM Hard Ccy Agg IG ESG-Weighted Unh USD	5.6	93.0	86.2	0.5	100.0	100.0
I36270	Bloomberg MSCI EM Hard Ccy Agg HY ESG-Weighted Unh USD	4.9	91.4	85.8	4.4	100.0	100.0
I35259	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6.8	100.0	100.0	0.0	100.0	100.0
I34235	Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB Index	7.6	100.0	100.0	0.0	100.0	100.0
I34236	Bloomberg MSCI Canadian Agg ESG-Wgt ex-Controversial Weapons ex-Red Fla	7.5	97.1	81.0	0.0	99.4	100.0
I34237	Bloomberg MSCI Canadian Corp ESG-Wgt ex-Controversial Weapons ex-Red Fl	7.4	95.4	85.0	0.0	100.0	100.0
I33217	Bloomberg MSCI US Corp 0-3 Yr Sustainable SRI Statistics Index	7.6	100.0	100.0	0.0	100.0	100.0
I37315	Bloomberg MSCI US Corporate High Yield Paris-Aligned Index Unh USD	5.2	99.8	99.6	0.0	100.0	100.0
I37317	Bloomberg MSCI EUR Corporate PAB Green Tilted Unh EUR	7.7	100.0	100.0	0.0	100.0	100.0
I36725	Bloomberg MSCI US Corporate SRI ex Korea Unh USD	6.6	97.2	94.2	0.0	100.0	100.0
I33223	Bloomberg MSCI US Short Corporate Sustainability BB+ Index	6.8	100.0	100.0	0.0	100.0	100.0
I37323	Bloomberg MSCI Euro Corporate SRI ex KR Unh EUR	7.4	96.5	95.3	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating				UNGC Violation	
		Score	MV	Count	%	MV	Count
I35279	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6.4	100.0	100.0	0.0	100.0	100.0
I35284	Bloomberg MSCI Global Agg AAA-AA ex CHF ex MBS Sustainability BBB+ Index	6.8	97.7	64.3	0.0	97.7	64.3
I35285	Bloomberg MSCI Global Agg AAA-AA 10+ ex CHF ex MBS Sustainability BBB+ Index	6.7	99.6	94.2	0.0	99.6	94.1
I35287	Bloomberg MSCI Global Corporate G32 C19 ESG Index	6.9	95.9	93.0	1.0	100.0	100.0
I35303	Bloomberg MSCI US High Yield SRI	5.0	79.7	77.0	0.0	100.0	100.0
I35304	Bloomberg MSCI US High Yield Sustainability	5.6	100.0	100.0	0.0	100.0	100.0
I35305	Bloomberg MSCI US High Yield ESG Weighted	5.9	90.4	79.5	0.0	100.0	100.0
I35306	Bloomberg MSCI Pan-Euro High Yield SRI	6.0	72.7	70.1	0.0	100.0	100.0
I35307	Bloomberg MSCI Pan-Euro High Yield Sustainability	6.5	100.0	100.0	0.0	100.0	100.0
I35308	Bloomberg MSCI Pan-Euro High Yield ESG Weighted	6.6	85.8	71.4	0.0	100.0	100.0
I35309	Bloomberg MSCI Global High Yield SRI	5.1	80.5	76.8	0.0	100.0	100.0
I35310	Bloomberg MSCI Global High Yield Sustainability	5.6	100.0	100.0	0.0	100.0	100.0
I35311	Bloomberg MSCI Global High Yield ESG Weighted	5.8	89.8	79.1	1.1	100.0	100.0
I36344	Bloomberg MSCI Canada Corp Choice ESG Screened 10% IssCp Unh CAD	7.5	100.0	100.0	0.0	100.0	100.0
I36345	Bloomberg MSCI 1-5Y Canada Corp Choice ESG Screened 10% IssCp Unh CAD	7.6	100.0	100.0	0.0	100.0	100.0
I36352	Bloomberg MSCI US Short & Int Corp Sus BB+ Custom wgted 1 Unh USD	6.8	100.0	100.0	0.0	100.0	100.0
I36353	Bloomberg MSCI US Short & Int Corp Sus BB+ Custom wgted 2 Unh USD	6.8	100.0	100.0	0.0	100.0	100.0
I36354	Bloomberg MSCI US Short & Int Corp Sus BB+ Custom wgted 3 Unh USD	6.8	100.0	100.0	0.0	100.0	100.0
I32283	Bloomberg MSCI US Corporate ex Financial 0-7 Year Sustainable Stats	7.0	100.0	100.0	0.2	100.0	100.0
I35333	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6.5	100.0	100.0	0.0	100.0	100.0
I34313	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms Index: Sector N	7.6	98.3	94.4	0.0	100.0	100.0
I34314	Bloomberg MSCI US Corporate ESG-Weighted Global Norms Index: Sector Neu	6.9	98.9	95.0	0.0	100.0	100.0
I36363	Bloomberg MSCI USD/EUR Green Bond 0-10 Year Index Unh USD	7.6	93.2	90.5	0.0	99.9	99.9
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	7.5	100.0	100.0	0.0	100.0	100.0
I36372	Bloomberg MSCI Euro Green Bond 10% Capped Unh USD	7.5	93.6	88.4	0.0	100.0	100.0
I34325	Bloomberg MSCI US Corporate Sustainable SRI	6.9	100.0	100.0	0.0	100.0	100.0
I32279	Bloomberg MSCI Global Aggregate Catholic Values	6.3	84.5	75.6	0.2	99.0	87.7
I35353	Bloomberg MSCI Sterling Corporate Sustainable SRI 4% Capped Index	7.5	100.0	100.0	0.0	100.0	100.0
I35362	Bloomberg MSCI Sterling Liquid Corporate ESG Weighted	7.7	100.0	100.0	0.0	100.0	100.0
I32293	Bloomberg MSCI Euro TSY ESG Wtd Cust Statistics Index	6.7	100.0	100.0	0.0	100.0	100.0
I32294	Bloomberg MSCI Euro TSY 1-3Y ESG Wtd Cust Statistics Index	6.7	100.0	100.0	0.0	100.0	100.0
I35394	Bloomberg MSCI Euro Aggregate Sustainable SRI Sector Neutral	7.0	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
I36427	Bloomberg MSCI US High Yield Sustainable and SRI Unh USD	5.8	25.6	100.0	0.0	25.6	100.0
I36429	Bloomberg MSCI GlobalAggregate Sustainable and Green Bond SRI Unh USD	6.6	86.7	78.0	0.0	99.0	85.3
I36444	Bloomberg MSCI Gbl Agg ex-Con weap,Tob,Guns,Coa,IO&G Unh USD	6.8	95.3	92.2	0.9	100.0	100.0
I36445	Bloomberg MSCI Gbl HY ex-Con weap,Tob,Guns,Coal,O&G Unh USD	5.3	79.7	77.1	0.1	100.0	100.0
I36446	Bloomberg MSCI GlobalAgg 500MM ex Sectzd Sus SRI Sector Neutral Unh USD	6.8	100.0	100.0	0.0	100.0	100.0
I35425	BBG MSCI Euro Credit Corp 500MM 1-10Y xFin xSub A3+ Cust Ctry Sustainability	7.4	100.0	100.0	0.0	100.0	100.0
I35426	Bloomberg MSCI US Credit Corp 500MM 1-10Y xFin xSub A3+ Cust Ctry Sustainability	7.0	100.0	100.0	0.0	100.0	100.0
I34406	Bloomberg MSCI Australia 100mn ESG Weighted SRI Select Index	7.5	99.2	89.0	0.0	100.0	100.0
I36464	Bloomberg MSCI Gbl Agg SRI ex-Fos Fuels ex-IDR,CNY Treas Unh USD	6.6	82.5	72.1	0.0	98.9	86.1
I36475	Bloomberg MSCI 0-10 year Gbl Green Bond Corp ex-US Index Unh USD	7.7	91.2	88.7	0.0	100.0	100.0
I35461	Bloomberg MSCI USD Liquid Investment Grade Corporate SRI PAB	7.0	100.0	100.0	0.0	100.0	100.0
I35469	Bloomberg MSCI US Crp Sustainability SRI Sector/Crdt/Maturity Neutral	6.9	100.0	100.0	0.0	100.0	100.0
I36499	Bloomberg MSCI Global Corp Sustainability 1-3 Years Unh USD	7.3	100.0	100.0	0.0	100.0	100.0
I33429	Bloomberg MSCI US Aggregate SRI BB+ Index: Sector Neutral Class 1	6.5	70.1	62.7	0.0	97.7	70.6
I33432	Bloomberg MSCI US Agg ESG Select Statistics Index	6.6	70.1	59.2	0.0	97.7	67.9
I35480	Bloomberg MSCI EUR Corporate Liquid 0-3 Year SRI Sustainable	7.7	100.0	100.0	0.0	100.0	100.0
I35482	Bloomberg MSCI Multiverse Custom ESG Index	6.7	85.5	81.6	0.0	98.9	86.2
I35492	Bloomberg MSCI 1-5 year Euro Aggregate Sustainability Index	7.1	100.0	100.0	0.0	100.0	100.0
I35493	Bloomberg MSCI GBP Corporate SRI Sustainable Maturity Neutral	7.6	100.0	100.0	0.0	100.0	100.0
I34475	Bloomberg MSCI Intermediate US Corporate ESG-Weighted 35% BBB capped	7.0	99.3	96.8	0.0	100.0	100.0
I34476	Bloomberg MSCI 1-5 year Euro Corporate ESG-Weighted 35% BBB capped	7.6	98.6	94.2	1.2	100.0	100.0
I34477	Bloomberg MSCI Intermediate Sterling Corporate ESG-Weighted 35% BBB cap	7.6	98.1	93.7	1.2	100.0	100.0
I33454	Bloomberg MSCI EUR FRN Corporate 3% Issuer Cap Sustainable SRI	8.1	100.0	100.0	0.0	100.0	100.0
I35531	Bloomberg MSCI Global Corporate ex-EM ex-Fossil Fuel Index	6.9	94.9	90.9	0.8	100.0	100.0
I36557	Bloomberg MSCI Euro Corp ESG BB+ Sustainable SRI Unh EUR	7.6	100.0	100.0	0.0	100.0	100.0
I32470	Bloomberg MSCI Euro Corporate Custom Catholic	7.6	100.0	100.0	0.0	100.0	100.0
I36573	Bloomberg MSCI Treasury/IG Corp/HY Equal wgted ESG BB+ Sus SRI Unh USD	6.3	100.0	100.0	0.0	100.0	100.0
I36574	Bloomberg MSCI Gbl HY Corp ESG BB+ Sus SRI Unh USD	5.8	100.0	100.0	0.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating			UNGC Violation		
		Score	MV	Count	%	MV	Count
I35551	Bloomberg MSCI USD Liquid Corporate ESG Weighted	7.1	100.0	100.0	0.0	100.0	100.0
I35552	Bloomberg MSCI Euro Liquid Corporate ESG Weighted	7.9	100.0	100.0	0.0	100.0	100.0
I36585	Bloomberg MSCI Global HY Corporate SRI Carbon ESG-Weighted Unh USD	6.2	100.0	100.0	0.0	100.0	100.0
I35570	Bloomberg MSCI Euro Corporate ESG Sustainability SRI	7.7	100.0	100.0	0.0	100.0	100.0
I35571	Bloomberg MSCI US Corporate ESG Sustainability SRI	6.9	100.0	100.0	0.0	100.0	100.0
I32499	Bloomberg MSCI Euro Corporate 0-3 Sustainable SRI Statistics Index	7.7	100.0	100.0	0.0	100.0	100.0
I35573	Bloomberg MSCI US Universal Choice ESG Screened Index	6.7	74.1	53.4	0.0	98.0	61.8
I32516	Bloomberg MSCI Euro Corporate Sustainable SRI Statistics Index	7.7	100.0	100.0	0.0	100.0	100.0
I36614	Bloomberg Bloomberg MSCI Global Treas Developed Market ESG BBB Index Unh USD	6.5	100.0	100.0	0.0	100.0	100.0
I32528	Bloomberg MSCI Euro Area Liquid Corp Sust Statistics Index	7.9	100.0	100.0	0.0	100.0	100.0
I36635	Bloomberg MSCI Global Aggregate 1-3 Year SRI Carbon ESG-Weighted Unh USD	6.7	98.3	79.2	0.0	98.8	79.6
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	7.8	99.4	99.9	0.0	99.4	100.0
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	7.9	98.7	100.0	0.0	98.7	100.0
I36639	Bloomberg MSCI ESG Focus Exclude Unh USD	6.1	51.9	42.7	1.6	99.9	99.8
I35617	Bloomberg MSCI USD/EUR Green Bond Govt Issuer Capped	7.5	96.4	88.2	0.0	100.0	100.0
I34599	Bloomberg MSCI US Aggregate ESG Select Sector Neutral Index	6.7	70.1	78.4	0.0	99.1	95.1
I36650	Bloomberg MSCI US Corp A3 Above 25+ Yrs Select Capped Sustainable BB+ Unh USD	6.7	100.0	100.0	0.0	100.0	100.0
I34605	Bloomberg MSCI Euro Corp ex Subord Custom SRI Index	7.4	96.6	95.7	0.0	100.0	100.0
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	7.5	95.3	92.1	0.0	100.0	100.0
I35631	Bloomberg MSCI Global Green Bond SRI including Nuclear Power Index	7.3	94.2	90.0	0.0	100.0	99.9
I36656	Bloomberg MSCI Euro Corp Financials Sustainable SRI Unh EUR	8.0	100.0	100.0	0.0	100.0	100.0
I35633	Bloomberg MSCI Sterling Liquid Corporates Sustainable	7.4	100.0	100.0	0.0	100.0	100.0
I36657	Bloomberg MSCI Euro Corp ex Financials Sustainable SRI Unh EUR	7.4	100.0	100.0	0.0	100.0	100.0
I36658	Bloomberg MSCI Euro Corp ex Financials 1-5 Year Sustainable SRI Unh EUR	7.4	100.0	100.0	0.0	100.0	100.0
I36661	Bloomberg MSCI Euro Aggregate Sustainability SRI Market Index	6.9	100.0	100.0	0.0	100.0	100.0
I36662	Bloomberg MSCI EUR Corporate Sustainable SRI	7.7	100.0	100.0	0.0	100.0	100.0
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond Index	6.5	70.1	60.8	0.0	97.7	69.2
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	5.8	100.0	100.0	0.0	100.0	100.0
I35653	Bloomberg MSCI US Corporate SRI Select Index	6.7	100.0	100.0	0.0	100.0	100.0
I32589	Bloomberg MSCI US Intermediate Corporate Sustainability BB+ Stats Index	6.7	100.0	100.0	0.0	100.0	100.0
I36689	Bloomberg MSCI Euro Area Liquid Corp 1-5 Year Sustainable Unh EUR	7.8	100.0	100.0	0.0	100.0	100.0
I36690	Bloomberg MSCI US Liquid Corp 1-5 Year Sustainable Unh USD	6.6	100.0	100.0	0.0	100.0	100.0
I31572	Bloomberg MSCI Global Green Bond Index	7.3	94.2	89.9	0.0	100.0	99.9
I36692	Bloomberg MSCI Euro Treasury Sustainability Index	6.5	100.0	100.0	0.0	100.0	100.0
I29530	Bloomberg MSCI US Corporate SRI Index Statistics Index	6.6	97.0	94.0	0.0	100.0	100.0
I29531	Bloomberg MSCI US Credit SRI Index Statistics Index	6.8	94.7	90.0	0.0	100.0	100.0
I29532	Bloomberg MSCI US Aggregate SRI Index Statistics Index	6.5	67.4	57.0	0.0	97.6	71.7
I29533	Bloomberg MSCI US Aggregate SRI Index: Sector Neutral Statistics Index	6.5	68.5	57.0	0.0	97.7	71.7
I29534	Bloomberg MSCI US Corporate Sustainability Index Statistics Index	6.9	100.0	100.0	0.0	100.0	100.0
I29536	Bloomberg MSCI US Government/Credit Sustainability Statistics	6.6	100.0	100.0	0.0	100.0	100.0
I31585	Bloomberg MSCI Global Green Bond Index: Sustainable Water	6.9	95.8	91.3	0.0	100.0	100.0
I29537	Bloomberg MSCI US Aggregate Sustainability Index Statistics Index	6.6	68.7	62.9	0.0	97.6	70.8
I29538	Bloomberg MSCI US Agg Sustainability : Sector Neutral Class 1 Stats	6.6	70.1	62.9	0.0	97.7	70.8
I29539	Bloomberg MSCI US Corporate ESG Weighted : Sector Neutral Stats	6.9	98.9	95.0	0.2	100.0	100.0
I29540	Bloomberg MSCI US Credit ESG Weighted : Sector Neutral Statistics	7.0	97.3	91.6	0.1	100.0	100.0
I29541	Bloomberg MSCI US Govt/Credit ESG Weighted : Sector Neutral Stats	6.6	98.7	90.8	0.1	100.0	100.0
I29542	Bloomberg MSCI US Agg ESG Weighted : Sector Neutral Class 1 Stats	6.6	69.4	61.5	0.0	97.7	74.6
I29543	Bloomberg MSCI Euro Corporate SRI Statistics Index	7.5	95.3	93.6	0.0	100.0	100.0
I35689	Bloomberg MSCI Euro Green Bond Treasury and Government-Related	7.2	95.2	88.5	0.0	100.0	100.0
I29544	Bloomberg MSCI Euro Aggregate SRI Index: Sector Neutral Class 1	6.9	97.2	91.1	0.4	100.0	100.0
I29545	Bloomberg MSCI Sterling Corporate SRI Statistics Index	7.3	92.4	89.2	0.0	100.0	100.0
I29546	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	6.7	97.2	86.0	0.3	99.2	96.1
I29547	Bloomberg MSCI Euro Corp Sustainability Statistics Index	7.6	100.0	100.0	0.0	100.0	100.0
I29548	Bloomberg MSCI Euro Covered Sustainability Index	7.8	100.0	100.0	0.0	100.0	100.0
I29549	Bloomberg MSCI Euro Agg Sustainability Statistics Index	7.0	100.0	100.0	0.0	100.0	100.0
I29550	Bloomberg MSCI Euro Agg Sustain-Neutral 1 Statistics Index	7.0	100.0	100.0	0.0	100.0	100.0
I29551	Bloomberg MSCI Sterling Corp Sustain Statistics Index	7.5	100.0	100.0	0.0	100.0	100.0
I31602	Bloomberg MSCI Global Green Bond 1-10 year	7.6	93.2	90.4	0.0	99.9	99.9
I29552	Bloomberg MSCI Sterling Agg Sustain Statistics Index	6.7	99.1	95.8	0.0	99.1	95.8
I29553	Bloomberg MSCI Sterling Corp Sust-Neut Statistics Index	6.8	99.2	95.8	0.0	99.2	95.8
I29554	Bloomberg MSCI Euro Corp ESG Wtd-Neutral Statistics Index	7.6	98.3	94.5	1.0	100.0	100.0
I29555	Bloomberg MSCI Euro Agg ESG Wtd-Neutral 1 Statistics Index	7.0	98.8	91.7	0.2	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating			UNGC Violation		
		Score	MV	Count	%	MV	Count
I29556	Bloomberg MSCI GBP Corp ESG Wtd-Neutral Statistics Index	7.4	97.1	90.2	1.0	100.0	100.0
I29557	Bloomberg MSCI Sterling Aggregate ESG Weighted Stats	6.7	98.6	87.0	0.2	99.4	96.4
I29558	Bloomberg MSCI US Intermediate Corporate SRI Index	6.7	97.8	96.3	0.0	100.0	100.0
I29559	Bloomberg MSCI US Long Corporate SRI Index	6.5	95.3	89.7	0.0	100.0	100.0
I29560	Bloomberg MSCI US Intermediate Credit SRI Index	6.9	97.2	95.3	0.0	100.0	100.0
I29561	Bloomberg MSCI US Long Credit SRI Index	6.4	89.0	80.6	0.0	100.0	100.0
I29562	Bloomberg MSCI US Government/Credit SRI Index Statistics Index	6.5	97.7	89.1	0.0	100.0	100.0
I29563	Bloomberg MSCI US Long Government/Credit SRI Index	6.4	94.5	81.1	0.0	100.0	100.0
I29565	Bloomberg MSCI US Credit SRI+ESG Index	6.8	94.7	89.9	0.0	100.0	100.0
I29566	Bloomberg MSCI US Government/Credit SRI+ESG Index	6.5	97.7	89.1	0.0	100.0	100.0
I29567	Bloomberg MSCI US Corporate Ex Predatory Lending Index	6.6	97.0	93.9	0.1	100.0	100.0
I29568	Bloomberg MSCI US Corporate Ex Controversial Weapons Index	6.6	97.0	94.0	0.1	100.0	100.0
I29569	Bloomberg MSCI US Corporate Catholic Values Index Statistics Index	6.6	97.9	96.3	0.3	100.0	100.0
I36747	Bloomberg MSCI Global Green Bond 75% USD hedged to EUR Index Unh EUR	7.3	94.2	89.9	0.0	100.0	99.9
I34701	Bloomberg MSCI 1-3 year Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB Inde	7.5	100.0	100.0	0.0	100.0	100.0
I34702	Bloomberg MSCI Global Aggregate Custom SRI ex-NZ ex-CNY Index	6.6	84.1	75.6	0.2	98.9	87.9
I36755	Bloomberg MSCI Global Corporate ESG BB+ Sustainable SRI Bond Index Unh USD	7.0	100.0	100.0	0.0	100.0	100.0
I36756	Bloomberg MSCI Gbl Agg 500MM ex Sec 1-5 Year Ses SRI Sector Neutral Unh USD	6.8	100.0	100.0	0.0	100.0	100.0
I30613	Bloomberg MSCI Global Corp ESG Sustainability Index: Sector Neutral	7.2	100.0	100.0	0.0	100.0	100.0
I36758	Bloomberg Bloomberg MSCI US Agg 2BN ex Securitized SRI Cap Index Unh USD	6.8	98.7	98.9	0.0	100.0	100.0
I36759	BloombergLibor Bloomberg MSCI Intermediate Gbl Treas ESG-wgtd Index Unh USD	6.4	100.0	100.0	0.0	100.0	100.0
I36760	BloombergLibor Bloomberg MSCI Lng Gbl Treas ESG-wgtd Index Unh USD	6.4	100.0	100.0	0.0	100.0	100.0
I36761	Bloomberg Bloomberg MSCI USD Green Bond Select Index Unh USD	6.9	95.2	93.3	0.0	99.8	99.7
I34717	Bloomberg MSCI Euro Corp ESG BBB+ Sustainability SRI 0-3 Year Index	7.7	100.0	100.0	0.0	100.0	100.0
I35745	Bloomberg MSCI Global Green Bond ex United States Index	7.4	94.1	89.4	0.0	100.0	100.0
I34729	Bloomberg MSCI Euro Aggregate Sustainable SRI Index	6.9	100.0	100.0	0.0	100.0	100.0
I29611	Bloomberg MSCI US Intermediate Corporate ESG Sustainability Index	6.9	100.0	100.0	0.0	100.0	100.0
I29612	Bloomberg MSCI US Long Corporate ESG Sustainability Index	6.8	100.0	100.0	0.0	100.0	100.0
I29613	Bloomberg MSCI US Credit Sustainability Index	7.0	100.0	100.0	0.0	100.0	100.0
I29614	Bloomberg MSCI US Intermediate Aggregate ESG Sustainability Index	6.6	94.5	58.5	0.0	95.9	59.3
I29615	Bloomberg MSCI US Long Aggregate ESG Sustainability Index	6.5	36.0	73.5	0.0	99.8	98.2
I29616	Bloomberg MSCI US Corporate Sustainability BB+ Stats Index	6.7	100.0	100.0	0.0	100.0	100.0
I29617	Bloomberg MSCI US Aggregate ESG BB+ Sustainability Index	6.5	71.2	89.6	0.0	100.0	100.0
I35761	Bloomberg MSCI 50% Euro Corp Sustain 50% Euro Agg 1-5 Sustain	7.4	100.0	100.0	0.0	100.0	100.0
I31670	Bloomberg MSCI GlobTreasury ex-CHF ESG Weighted Stats	6.6	99.9	100.0	0.0	99.9	100.0
I35769	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability ex Subord	7.3	100.0	100.0	0.0	100.0	100.0
I35774	Bloomberg MSCI EM Asia Credit SRI	5.3	80.2	73.0	0.0	100.0	100.0
I35775	Bloomberg MSCI EM Asia Credit Sustainability	5.7	100.0	100.0	0.0	100.0	100.0
I35776	Bloomberg MSCI EM Asia Investment Grade Credit SRI	5.4	81.7	75.1	0.0	100.0	100.0
I35777	Bloomberg MSCI EM Asia Investment Grade Credit Sustainability	5.7	100.0	100.0	0.0	100.0	100.0
I35778	Bloomberg MSCI EM Asia High Yield Credit SRI	4.7	71.9	66.1	0.0	100.0	100.0
I35779	Bloomberg MSCI EM Asia High Yield Credit Sustainability	5.8	100.0	100.0	0.0	100.0	100.0
I35780	Bloomberg MSCI EM Asia Corporate SRI	5.7	88.5	84.9	0.0	100.0	100.0
I35781	Bloomberg MSCI EM Asia Corporate Sustainability	6.3	100.0	100.0	0.0	100.0	100.0
I35782	Bloomberg MSCI EM Asia Investment Grade Corporate SRI	6.1	91.4	88.5	0.0	100.0	100.0
I35783	Bloomberg MSCI EM Asia Investment Grade Corporate Sustainability	6.5	100.0	100.0	0.0	100.0	100.0
I35784	Bloomberg MSCI EM Asia High Yield Corporate SRI	4.5	80.3	78.3	0.0	100.0	100.0
I35785	Bloomberg MSCI EM Asia High Yield Corporate Sustainability	5.7	100.0	100.0	0.0	100.0	100.0
I35786	Bloomberg MSCI EM Asia Credit ESG Weighted	5.8	89.9	76.7	0.1	100.0	100.0
I35787	Bloomberg MSCI EM Asia Investment Grade Credit ESG Weighted	5.9	90.6	78.6	0.1	100.0	100.0
I33740	Bloomberg MSCI Euro Corp 800MM SRI Sustainable	7.7	100.0	100.0	0.0	100.0	100.0
I35788	Bloomberg MSCI EM Asia High Yield Credit ESG Weighted	5.5	86.2	70.7	0.0	100.0	100.0
I35790	Bloomberg MSCI EM Asia Investment Grade Corporate ESG Weighted	6.7	96.0	89.4	0.2	100.0	100.0
I35789	Bloomberg MSCI EM Asia Corporate ESG Weighted	6.3	94.7	86.7	0.2	100.0	100.0
I35791	Bloomberg MSCI EM Asia High Yield Corporate ESG Weighted	5.3	91.4	82.3	0.0	100.0	100.0
I35792	Bloomberg MSCI EM USD Sovereign IG Sustainable 15+ Year ex China Bond	5.5	100.0	100.0	0.0	100.0	100.0
I36809	Bloomberg MSCI EM USD Aggregate Agency and Corporate Custom SRI Index Unh USD	5.5	100.0	100.0	0.0	100.0	100.0
I34767	Bloomberg MSCI Euro Green Bond ex Securitized Index	7.5	93.4	87.9	0.0	100.0	100.0
I36830	Bloomberg MSCI US Government-Related ESG Custom Index Unh USD	7.0	82.0	63.5	0.0	100.0	100.0
I36831	Bloomberg MSCI US Government-Related DM Country ESG Custom Index Unh USD	7.5	77.6	56.5	0.0	100.0	100.0
I35808	Bloomberg MSCI Global Agg Credit ex Controversial & Nuclear Weapons	6.8	93.6	89.7	0.7	100.0	100.0
I35809	Bloomberg MSCI Global Corp USD xSelect Controv Industries	6.6	95.5	92.4	0.5	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Overall Disclosure

Index ID	Index Name	ESG Rating			UNGC Violation		
		Score	MV	Count	%	MV	Count
I36832	Bloomberg MSCI US Government-Related EM Country ESG Custom Index Unh USD	5.4	100.0	100.0	0.0	100.0	100.0
I36833	Bloomberg MSCI US Corporate ESG Custom Index Unh USD	6.6	97.0	94.0	0.2	100.0	100.0
I36834	Bloomberg MSCI US Securitized ESG Custom Index Unh USD	6.1	0.0	0.1	0.0	92.4	21.4
I36835	Bloomberg MSCI EM Lcl Curncy Gov ESG 10% Country Capped Unh USD	5.7	100.0	100.0	0.0	100.0	100.0
I36836	Bloomberg MSCI US Agg ESG Custom Index Unh USD	6.5	67.4	57.3	0.0	97.6	71.8
I35815	Bloomberg MSCI Global High Yield Corporate Ba/B SRI Index Unh USD	5.3	81.5	79.3	0.0	100.0	100.0
I36837	Bloomberg MSCI US Treasury ESG Custom Index Unh USD	6.3	100.0	100.0	0.0	100.0	100.0
I36838	Bloomberg MSCI 28/29 US Agg and 1/29 EM Lcl Curncy Gov ESG Capped Unh USD	6.4	68.6	59.3	0.0	97.7	73.2
I36839	Bloomberg Bloomberg MSCI Euro Green Bond ex Corporate Unh USD	7.3	95.4	89.5	0.0	100.0	100.0
I36840	Bloomberg MSCI US Corporate Sustainability BB+ ex Subordinated Unh USD	6.7	100.0	100.0	0.0	100.0	100.0
I34794	Bloomberg MSCI 3-5 year Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB Inde	7.7	100.0	100.0	0.0	100.0	100.0
I36856	Bloomberg Bloomberg MSCI Euro Aggregate Sustainable and Green Bond SRI Unh USD	7.0	98.9	96.8	0.0	100.0	100.0
I29689	Bloomberg MSCI US Corporate Sustainability : Sector Neutral Stats	6.9	100.0	100.0	0.0	100.0	100.0
I29690	Bloomberg MSCI US Credit Sustainability : Sector Neutral Statistics	7.0	100.0	100.0	0.0	100.0	100.0
I29691	Bloomberg MSCI US Govt/Credit Sustainability : Sector Neutral Stats	6.6	100.0	100.0	0.0	100.0	100.0
I29692	Bloomberg MSCI US Agg Sustainability Index: Sector Neutral Class 2	6.6	70.1	62.9	0.0	97.7	70.8
I29693	Bloomberg MSCI US Corporate ESG Weighted Index Statistics Index	6.9	98.9	95.0	0.2	100.0	100.0
I29694	Bloomberg MSCI US Intermediate Corporate ESG Weighted Index	6.9	99.2	96.8	0.0	100.0	100.0
I29695	Bloomberg MSCI US Long Corporate ESG Weighted Index	6.8	98.4	92.2	0.4	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure ¹				Fossil Fuel Exposure ²				Green Revenue			Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	
I29696	Bloomberg MSCI US Credit ESG Weighted Index Statistics Index	6.5	100.0	100.0	326.1	99.0	96.2	78.7	94.9	89.2	46.1	100.0	99.9	5.1	100.0	99.9	2.9	100.0	100.0	1.5	100.0	100.0	
I29697	Bloomberg MSCI US Government/Credit ESG Weighted Statistics Index	6.1	100.0	100.0	139.7	99.6	96.5	76.4	42.3	85.4	20.0	100.0	99.9	2.2	100.0	99.9	1.2	100.0	100.0	0.7	100.0	100.0	
I29698	Bloomberg MSCI US Aggregate ESG Weighted Index Statistics Index	6.1	78.8	67.7	139.7	78.4	65.4	76.4	33.3	57.9	15.8	100.0	99.9	1.7	100.0	99.9	1.0	98.4	74.6	0.6	80.4	93.1	
I29699	Bloomberg MSCI US Intermediate Aggregate ESG Weighted Index	6.2	96.6	62.8	112.5	96.5	62.2	74.4	37.6	55.5	15.5	100.0	99.9	1.6	100.0	99.9	1.1	97.5	63.5	0.7	99.1	99.2	
I29700	Bloomberg MSCI US Long Aggregate ESG Weighted Index	6.1	49.9	78.4	63.0	49.2	72.1	81.2	26.4	63.0	16.3	100.0	100.0	1.9	100.0	100.0	0.9	99.9	98.5	0.5	50.0	79.8	
I29701	Bloomberg MSCI US Aggregate ESG Weighted Index: Sector Neutral Class 2	6.1	70.1	67.7	126.4	69.7	65.4	75.8	27.0	57.9	12.8	100.0	99.9	1.4	100.0	99.9	0.8	97.7	74.6	0.6	72.4	93.1	
I29702	Bloomberg MSCI Euro Agg SRI Sector Neutral Statistics Index	5.2	100.0	100.0	48.5	100.0	100.0	76.9	33.4	73.8	9.9	100.0	99.9	0.7	100.0	99.9	1.2	100.0	100.0	4.4	100.0	100.0	
I29703	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	5.1	99.2	96.1	19.8	99.1	95.6	69.9	23.8	80.6	8.9	100.0	99.9	0.1	100.0	99.9	1.2	99.2	96.1	1.9	100.0	100.0	
I29704	Bloomberg MSCI Euro Corp Sustain-Neutral Statistics Index	7.2	100.0	100.0	371.2	100.0	100.0	88.9	100.0	100.0	48.7	100.0	100.0	8.0	100.0	100.0	5.1	100.0	100.0	7.3	100.0	100.0	
I29705	Bloomberg MSCI Euro Agg Sustainability Index: Sector Neutral Class 2	5.3	100.0	100.0	83.9	100.0	100.0	79.2	35.1	80.7	11.4	100.0	100.0	1.7	100.0	100.0	1.3	100.0	100.0	4.5	100.0	100.0	
I29706	Bloomberg MSCI Sterling Agg Sustain-Neutral 1 Statistics Index	7.1	100.0	100.0	208.9	100.0	100.0	77.9	100.0	100.0	46.0	100.0	100.0	2.1	100.0	100.0	5.9	100.0	100.0	2.9	100.0	100.0	
I29708	Bloomberg MSCI Euro Corporate ESG Weighted Statistics Index	7.1	100.0	100.0	369.9	100.0	100.0	88.0	98.8	96.0	49.2	100.0	99.9	6.8	100.0	99.9	4.8	100.0	100.0	7.6	100.0	100.0	
I29709	Bloomberg MSCI Euro Intermediate Corporate ESG Weighted Index	7.2	100.0	100.0	366.2	100.0	100.0	88.0	98.7	95.7	47.7	100.0	99.9	6.8	100.0	99.9	4.8	100.0	100.0	8.0	100.0	100.0	
I29710	Bloomberg MSCI Euro Long Corporate ESG Weighted Index	7.0	100.0	100.0	417.3	100.0	100.0	87.9	99.6	98.9	68.9	100.0	100.0	6.4	100.0	99.9	4.9	100.0	100.0	3.8	100.0	100.0	
I36880	Bloomberg MSCI US Corporate Sustainability SRI Custom Index Unh USD	6.8	100.0	100.0	234.5	100.0	100.0	80.5	100.0	100.0	45.5	100.0	100.0	2.9	100.0	100.0	3.0	100.0	100.0	1.0	100.0	100.0	
I36881	Bloomberg MSCI US Long 50-50 Credit-TIPS Select Countries Custom SRI Index	6.1	100.0	100.0	204.8	96.7	90.2	80.8	44.0	80.5	25.9	100.0	100.0	3.7	100.0	100.0	1.4	100.0	100.0	0.2	100.0	100.0	
I29712	Bloomberg MSCI Euro Aggregate ESG Weighted Statistics Index	5.4	100.0	100.0	96.7	100.0	100.0	79.7	41.3	75.9	13.6	100.0	99.9	1.7	100.0	99.9	1.4	100.0	100.0	5.1	100.0	100.0	
I29713	Bloomberg MSCI Euro Intermediate Aggregate ESG Weighted Index	5.6	100.0	100.0	109.7	100.0	100.0	80.2	46.3	79.0	14.8	100.0	99.9	1.9	100.0	99.9	1.6	100.0	100.0	4.6	100.0	100.0	
I29714	Bloomberg MSCI Euro Long Aggregate ESG Weighted Index	4.9	100.0	99.9	42.0	100.0	99.9	74.7	20.4	56.3	8.6	100.0	100.0	0.6	100.0	100.0	0.9	100.0	99.9	7.2	100.0	100.0	
I29715	Bloomberg MSCI Euro Agg ESG Weighted Index: Sector Neutral Class 2	5.3	100.0	100.0	83.3	100.0	100.0	79.5	34.8	75.9	11.7	100.0	99.9	1.5	100.0	99.9	1.2	100.0	100.0	4.7	100.0	100.0	
I34838	Bloomberg MSCI Euro ESG Sustainability Index: Industrial ex Subordinate	6.5	100.0	100.0	522.6	100.0	100.0	92.0	100.0	100.0	74.0	100.0	100.0	14.5	100.0	100.0	4.2	100.0	100.0	0.7	100.0	100.0	
I34839	Bloomberg MSCI Euro ESG Sustainability Index: Utility ex Subordinated I	7.7	100.0	100.0	920.7	100.0	100.0	94.9	100.0	100.0	100.0	100.0	100.0	0.0	100.0	100.0	18.7	100.0	100.0	26.9	100.0	100.0	
I34840	Bloomberg MSCI Euro ESG Sustainability Index: Financial ex Subordinated	7.9	100.0	100.0	44.8	100.0	100.0	83.5	100.0	100.0	14.0	100.0	100.0	0.0	100.0	100.0	4.7	100.0	100.0	12.3	100.0	100.0	
I34841	Bloomberg MSCI Euro Covered Sustainability Index	7.8	100.0	100.0	35.6	100.0	100.0	83.1	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	4.6	100.0	100.0	
I34842	Bloomberg MSCI Euro Sustainability Custom Composite Index	7.1	100.0	100.0	347.5	100.0	100.0	88.5	100.0	100.0	47.7	100.0	100.0	7.2	100.0	100.0	4.5	100.0	100.0	6.1	100.0	100.0	
I29716	Bloomberg MSCI Sterling Corp ESG Weighted Statistics Index	7.1	100.0	100.0	217.0	99.9	99.4	75.4	97.4	91.1	47.9	100.0	99.9	1.8	100.0	99.9	6.4	100.0	100.0	2.7	100.0	100.0	
I29717	Bloomberg MSCI Sterling Intermediate Corporate ESG Weighted Index	7.4	100.0	100.0	209.0	99.8	99.1	80.9	98.6	94.9	39.9	100.0	99.8	2.3	100.0	99.8	6.0	100.0	100.0	2.7	100.0	100.0	
I35862	Bloomberg MSCI US Corporate 1-10 Sustainability SRI Index Unh USD	6.9	100.0	100.0	219.7	100.0	100.0	79.6	100.0	100.0	41.2	100.0	100.0	2.3	100.0	100.0	2.9	100.0	100.0	1.2	100.0	100.0	
I29718	Bloomberg MSCI Sterling Long Corporate ESG Weighted Index	6.5	100.0	100.0	235.0	100.0	100.0	62.2	94.7	84.3	65.9	100.0	100.0	0.8	100.0	100.0	7.4	100.0	100.0	2.7	100.0	100.0	
I29719	Bloomberg MSCI Sterling Aggregate ESG Weighted Index Statistics Index	5.2	99.5	96.4	48.7	99.4	96.0	72.3	27.6	82.2	11.2	100.0	99.9	0.4	100.0	99.9	1.6	99.5	96.4	1.9	100.0	100.0	
I29720	Bloomberg MSCI Sterling Agg ESG Weighted Index: Sector Neutral Class 2	5.1	99.2	96.4	44.3	99.1	96.0	72.7	24.9	82.2	10.0	100.0	99.9	0.4	100.0	99.9	1.3	99.2	96.4	1.8	100.0	100.0	
I29721	Bloomberg MSCI Euro Intermediate Corporate SRI Index	7.2	100.0	100.0	217.9	100.0	100.0	85.6	96.5	95.1	40.6	99.9	99.9	3.5	99.9	99.9	4.6	100.0	100.0	7.2	100.0	100.0	
I29722	Bloomberg MSCI Euro Long Corporate SRI Index	7.2	100.0	100.0	238.4	100.0	100.0	86.0	98.9	98.7	60.9	100.0	100.0	3.2	100.0	100.0	5.9	100.0	100.0	4.4	100.0	100.0	
I29723	Bloomberg MSCI Euro Corporate SRI+ESG Statistics Index	7.2	100.0	100.0	218.5	100.0	100.0	85.6	96.7	95.4	41.9	99.9	99.9	3.5	99.9	99.9	4.6	100.0	100.0	7.1	100.0	100.0	
I29732	Bloomberg MSCI GBP Catholic Values Statistics Index	7.0	100.0	100.0	221.7	99.6	99.4	74.8	93.8	90.9	47.0	99.9	99.9	1.9	99.9	99.9	5.7	100.0	100.0	3.1	100.0	100.0	
I29725	Bloomberg MSCI Euro Corporate Ex Controversial Weapons Index	7.2	100.0	100.0	244.4	100.0	100.0	85.9	96.7	95.4	43.1	99.9	99.9	3.4	99.9	99.9	4.6	100.0	100.0	7.2	100.0	100.0	
I29726	Bloomberg MSCI Euro Catholic Values Statistics Index	7.1	100.0	100.0	423.8	100.0	100.0	86.5	96.9	95.7	48.7	99.9	99.9	8.1	99.9	99.9	5.0	100.0	100.0	8.4	100.0	100.0	
I29727	Bloomberg MSCI Sterling Intermediate Corporate SRI Index	7.5	100.0	100.0	116.9	99.4	99.0	79.7	96.1	94.4	33.2	99.9	99.8	0.8	99.9	99.8	5.1	100.0	100.0	3.1	100.0	100.0	
I29729	Bloomberg MSCI Sterling Corporate SRI Ex CCC	7.2	100.0	100.0	104.6	99.6	99.4	74.2	93.1	90.2	42.1	99.9	99.9	0.6	99.9	99.9	5.3	100.0	100.0	3.2	100.0	100.0	
I29730	Bloomberg MSCI Sterling Corp SRI Ex Predatory Lending Index	7.1	100.0	100.0	126.6	99.6	99.4	74.0	93.1	90.2	43.9	99.9	99.9	0.6	99.9	99.9	5.4	100.0	100.0	3.1	100.0	100.0	
I29731	Bloomberg MSCI Sterling Corp SRI Ex Controversial Weapons Index	7.1	100.0	100.0	118.0	99.6	99.4	74.5	93.2	90.3	42.8	99.9	99.9	0.6	99.9	99.9	5.2	100.0	100.0	3.1	100.0	100.0	
I29733	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	7.2	100.0	100.0	366.8	100.0	100.0	88.8	100.0	100.0	47.0	100.0	100.0	7.9	100.0	100.0	5.1	100.0	100.0	7.7	100.0	100.0	
I33836	Bloomberg MSCI Euro Corporate ESG Weighted Select SRI Index	7.1	100.0	100.0	208.7	100.0	100.0	84.7	98.1	94.3	48.9	100.0	99.8	3.6	100.0	99.8	5.4	100.0	100.0	6.9	100.0	100.0	
I29724	Bloomberg MSCI Euro Corporate Ex Predatory Lending Index	7.2	100.0	100.0	253.9	100.0	100.0	85.6	96.7	95.3	44.3	99.9	99.9	3.5	99.9	99.9	4.8	100.0	100.0	7.0	100.0	100.0	
I29734	Bloomberg MSCI Euro Long Corporate Sustainability Index	7.1	100.0	100.0	390.7	100.0	100.0	89.2	100.0	100.0	67.4	100.0	100.0	7.5	100.0	100.0	5.9	100.0	100.0	3.5	100.0	100.0	
I29735	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	5.4	100.0	100.0	91.5	100.0	100.0	80.1	37.6	84.2	11.8	100.0	100.0	1.8	100.0	100.0	1.3	100.0	100.0	3.8	100.0	100.0	
I29736	Bloomberg MSCI Euro Long Corporate Sustainability Index	4.7	100.0	99.9	29.7	100.0	99.9	74.9	15.0	59.5	6.1	100.0	100.0	0.5	100.0	100.0	0.7	100.0	99.9	6.6	100.0	100.0	
I35881	Bloomberg MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel Unh EUR	6.0	100.0	100.0	360.8	100.0	100.0	81.3	99.7	99.7	41.7	100.0	100.0	2.0	100.0	100.0	3.7	100.0	100.0	4.0	100.0	100.0	
I29737	Bloomberg MSCI Euro Corporate ESG BB+ Sustainability Index	7.1	100.0	100.0	386.7	100.0	100.0	87.9	100.0	100.0	48.5	100.0	100.0	7.7	100.0	100.0	5.0	100.0	100.0	7.2	100.0	100.0	
I29738	Bloomberg MSCI Euro Aggregate Sustainability BB+ Index	5.2	100.0	100.0	83.7	100.0	100.0	78.8	33.7	80.8	10.8	100.0	100.0	1.5	100.0	100.0	1.2	100.0	100.0	4.3	100.0	100.0	
I29739	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	7.4	100.0	100.0	208.4	100.0	100.0	82.9	100.0	100.0	39.0	100.0	100.0	2.6	100.0	100.0	5.7	100.0	100.0	2.7	100.0	100.0	
I29740	Bloomberg MSCI Sterling Long Corporate Sustainability Index	6.7	100.0	100.0	231.2	100.0	100.0	65.6	100.0	100.0	66.6	100.0	100.0	1.0	100.0	100.0	7.6	100.0	100.0	3.4	100.0	100.0	
I29741	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	5.3	99.5	97.6	44.4	99.5	97.6	75.1	29.1	92.1	8.5	100.0	100.0	0.6	100.0	100.0	1.3	99.5	97.6	1.1	100.0	100.0	
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ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure ¹				Fossil Fuel Exposure ²				Green Revenue		Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I36928	Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index Unh EUR	7.6	100.0	100.0	156.4	100.0	100.0	89.3	100.0	100.0	44.8	100.0	100.0	1.8	100.0	100.0	9.8	100.0	100.0	8.3	100.0	100.0
I35896	Bloomberg MSCI Gbl HY ex Controversial and Nuclear Weapons Unh USD	4.9	100.0	100.0	516.8	99.8	99.8	62.1	66.2	69.5	47.7	100.0	100.0	11.8	100.0	100.0	2.2	100.0	100.0	1.0	100.0	100.0
I29728	Bloomberg MSCI Sterling Long Corporate SRI Index	6.5	100.0	100.0	79.0	100.0	100.0	61.3	86.8	82.7	60.8	100.0	100.0	0.0	100.0	100.0	5.6	100.0	100.0	3.4	100.0	100.0
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	5.6	100.0	100.0	84.0	100.0	100.0	82.2	51.6	82.9	16.4	100.0	100.0	1.2	100.0	100.0	2.3	100.0	100.0	4.8	100.0	100.0
I35900	Bloomberg MSCI Euro HighYield Liquid Corporate ESG Weighted SRI Bond Unh EUR	6.4	100.0	100.0	412.7	100.0	100.0	86.1	99.7	99.7	44.8	100.0	100.0	2.8	100.0	100.0	3.7	100.0	100.0	2.9	100.0	100.0
I29756	Bloomberg MSCI Global Aggregate Sustainability Index Statistics Index	5.4	85.5	81.9	79.9	85.5	81.9	76.0	25.1	68.3	10.0	100.0	100.0	1.2	100.0	100.0	0.8	98.8	85.7	1.7	86.7	96.2
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	4.3	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	2.2	100.0	100.0
I29758	Bloomberg MSCI Global Long Corporate Sustainability Index	5.1	62.4	83.7	85.5	62.4	77.9	14.7	66.9	9.1	100.0	100.0	1.0	100.0	100.0	0.6	99.8	98.4	2.0	62.6	85.2	
I29762	Bloomberg MSCI Global Corporate ESG Weighted Index	6.6	100.0	100.0	359.1	100.0	100.0	82.2	98.3	93.3	49.5	100.0	99.9	5.6	100.0	99.9	3.6	100.0	100.0	2.9	100.0	100.0
I29763	Bloomberg MSCI Global Intermediate Corporate ESG Weighted Index	6.8	100.0	100.0	344.4	100.0	99.9	82.8	98.5	94.6	45.6	100.0	99.9	5.2	100.0	99.9	3.7	100.0	100.0	3.5	100.0	100.0
I29764	Bloomberg MSCI Global Long Corporate ESG Weighted Index	6.3	100.0	100.0	405.3	100.0	100.0	80.3	97.5	89.6	61.9	100.0	100.0	6.7	100.0	100.0	3.6	100.0	100.0	1.2	100.0	100.0
I29765	Bloomberg MSCI Global Corporate ESG Weighted Index: Sector Neutral	6.6	100.0	100.0	361.9	100.0	100.0	82.2	98.3	93.3	49.9	100.0	99.9	5.6	100.0	99.9	3.7	100.0	100.0	2.9	100.0	100.0
I29766	Bloomberg MSCI Global Aggregate ESG Weighted Stats Index	5.3	91.0	85.1	95.3	90.8	84.0	72.4	32.6	64.5	12.3	100.0	99.9	1.4	100.0	99.9	0.9	99.3	88.3	1.8	91.7	96.8
I29771	Bloomberg MSCI Global Aggregate ESG Weighted Ex CCC Ex Red Index	5.3	90.9	85.0	91.8	90.8	83.8	71.9	32.2	64.1	12.2	100.0	99.9	1.4	100.0	99.9	0.9	99.3	88.1	1.8	91.6	96.8
I36946	Bloomberg MSCI USD Corporate Float-Adjusted Liquid Bond Screened Index	7.3	100.0	100.0	126.7	100.0	100.0	81.3	100.0	100.0	31.6	100.0	100.0	1.0	100.0	100.0	2.5	100.0	100.0	0.6	100.0	100.0
I36947	Bloomberg MSCI Gbl Treas Country Exclusions Sustainability Index Unh USD	4.9	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.6	100.0	100.0
I33869	Bloomberg MSCI European Green Bond Issuer Capped EUR Index	6.8	100.0	100.0	156.8	100.0	100.0	71.2	72.0	88.8	26.8	100.0	100.0	0.0	100.0	100.0	7.4	100.0	100.0	100.0	100.0	100.0
I36950	Bloomberg MSCI EUR Corporate Liquid Bond Screened Index	7.3	100.0	100.0	188.2	100.0	100.0	85.1	99.2	99.0	37.5	100.0	100.0	2.9	100.0	100.0	4.0	100.0	100.0	6.7	100.0	100.0
I33875	Bloomberg MSCI US Corporate ESG-Weighted Global Norms	6.5	100.0	100.0	347.9	100.0	100.0	80.1	99.1	95.5	49.8	100.0	99.9	5.4	100.0	99.9	3.3	100.0	100.0	1.3	100.0	100.0
I33876	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms	7.2	100.0	100.0	350.5	100.0	100.0	87.8	98.7	95.9	48.3	100.0	99.9	6.8	100.0	99.9	4.8	100.0	100.0	7.7	100.0	100.0
I36953	Bloomberg MSCI Euro Corp Sustainability and SRI Select Index Unh EUR	7.3	100.0	100.0	186.3	100.0	100.0	87.2	100.0	100.0	40.2	100.0	100.0	3.4	100.0	100.0	4.5	100.0	100.0	6.3	100.0	100.0
I36954	Bloomberg MSCI US Government-Related and Corporate ESG Custom Index Unh USD	6.6	100.0	100.0	155.5	97.6	95.8	72.4	89.2	86.1	35.5	99.9	99.9	1.6	99.9	99.9	2.6	100.0	100.0	1.6	100.0	100.0
I33877	Bloomberg MSCI Global Treasury ESG-Weighted Unh USD	4.8	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.5	100.0	100.0
I29783	Bloomberg MSCI Global Corporate ESG Sustainability BB+ Index	6.6	100.0	100.0	350.9	100.0	100.0	80.2	100.0	100.0	49.2	100.0	100.0	5.9	100.0	100.0	3.8	100.0	100.0	2.8	100.0	100.0
I29784	Bloomberg MSCI Global Aggregate Sustainability BB+ Index	5.3	87.6	95.9	79.1	87.6	95.9	74.1	25.1	79.1	9.9	100.0	100.0	1.3	100.0	100.0	0.8	100.0	100.0	1.6	87.6	95.9
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	5.4	88.6	81.8	34.3	88.3	80.4	71.7	26.1	60.8	7.4	100.0	100.0	0.5	100.0	100.0	0.6	98.7	85.6	1.8	89.9	96.1
I35935	Bloomberg MSCI Global Corporate Float-Adjusted Bond Screened Index	7.0	100.0	100.0	156.3	100.0	100.0	80.3	99.7	99.6	37.5	100.0	100.0	1.9	100.0	100.0	3.3	100.0	100.0	2.6	100.0	100.0
I35936	Bloomberg MSCI Global Corporate FloatAdjusted Liquid Bond Screened	7.3	100.0	100.0	143.0	100.0	100.0	82.4	99.7	99.5	33.0	100.0	100.0	1.6	100.0	100.0	3.0	100.0	100.0	2.7	100.0	100.0
I36858	Bloomberg MSCI Global Aggregate Sustainability A+ Index Unh USD	5.5	83.7	78.6	74.8	83.7	78.6	77.7	23.5	65.5	8.5	100.0	100.0	1.1	100.0	100.0	0.8	98.7	83.1	1.7	85.0	95.5
I36859	Bloomberg MSCI Global Aggregate Ex-JPY Sustainability A+ Index Unh USD	5.9	80.7	77.8	91.5	80.7	77.8	77.9	27.7	66.8	10.0	100.0	100.0	1.3	100.0	100.0	0.9	98.5	82.5	2.1	82.2	95.3
I35945	Bloomberg MSCI USCrpBBB SnrSRI Sust BB+ 15+xCnh 15% SectorCap Unh USD	5.9	100.0	100.0	372.5	100.0	100.0	78.5	100.0	100.0	57.8	100.0	100.0	11.9	100.0	100.0	3.8	100.0	100.0	0.0	100.0	100.0
I35946	Bloomberg MSCI EM USD Agg IG SRI Sust BB+ 15+xCnh 15% CtyCap Unh USD	5.1	100.0	100.0	276.4	100.0	100.0	81.7	25.3	30.6	22.9	100.0	100.0	9.1	100.0	100.0	0.9	100.0	100.0	1.7	100.0	100.0
I36860	Bloomberg MSCI Global Aggregate JPY Sustainability A+ Index Unh USD	3.7	100.0	100.0	3.7	100.0	100.0	56.1	1.3	29.4	0.6	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Stats	7.3	100.0	100.0	169.4	100.0	100.0	80.3	100.0	100.0	37.2	100.0	100.0	0.5	100.0	100.0	3.3	100.0	100.0	0.9	100.0	100.0
I37017	Bloomberg MSCI Gbl Corp PAB	6.9	100.0	100.0	160.9	100.0	100.0	80.2	100.0	100.0	40.2	100.0	100.0	1.9	100.0	100.0	3.5	100.0	100.0	2.8	100.0	100.0
I37018	Bloomberg MSCI Global High Yield Liquid Corporate ESG Weighted SRI Bond Unh USD	5.6	100.0	100.0	450.5	100.0	100.0	68.1	99.6	99.7	51.5	100.0	100.0	6.3	100.0	100.0	3.1	100.0	100.0	1.2	100.0	100.0
I29746	Bloomberg MSCI Global Corporate SRI Index Statistics Index	6.8	100.0	100.0	223.3	100.0	99.9	79.7	95.4	92.1	42.2	99.9	99.9	3.1	99.9	99.9	3.3	100.0	100.0	2.7	100.0	100.0
I37023	Bloomberg MSCI EurAgg Corp PAB	7.3	100.0	100.0	203.8	100.0	100.0	85.9	100.0	100.0	41.7	100.0	100.0	2.9	100.0	100.0	4.9	100.0	100.0	7.3	100.0	100.0
I37024	Bloomberg MSCI US Agg Corp PAB	6.8	100.0	100.0	131.3	100.0	100.0	77.6	100.0	100.0	41.4	100.0	100.0	1.5	100.0	100.0	2.9	100.0	100.0	0.9	100.0	100.0
I36000	Bloomberg MSCI GLA Sustainable and SRI Currency Neutral Unh USD	5.4	86.5	92.5	46.3	86.5	92.5	76.9	26.7	72.4	8.1	100.0	100.0	0.6	100.0	100.0	0.6	99.5	98.0	1.7	87.0	94.5
I37026	Bloomberg MSCI Global Green Bond 1-10 Year Sustainability Select Index Unh USD	7.1	100.0	100.0	187.9	100.0	100.0	77.1	84.4	92.2	30.1	100.0	100.0	0.2	100.0	100.0	7.9	100.0	100.0	100.0	100.0	100.0
I34979	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	8.3	100.0	100.0	144.4	100.0	100.0	83.6	100.0	100.0	9.1	100.0	100.0	0.0	100.0	100.0	0.8	100.0	100.0	0.0	100.0	100.0
I34980	Bloomberg MSCI EUR Corporate Liquid SRI Sustainable Index	7.4	100.0	100.0	168.2	100.0	100.0	86.8	100.0	100.0	38.2	100.0	100.0	3.6	100.0	100.0	4.7	100.0	100.0	6.6	100.0	100.0
I34981	Bloomberg MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index	8.6	100.0	100.0	106.7	100.0	100.0	100.0	100.0	100.0	11.0	100.0	100.0	2.4	100.0	100.0	0.3	100.0	100.0	0.0	100.0	100.0
I36009	Bloomberg MSCI USD Corporate SRI 0-5 Years PAB	7.3	99.0	100.0	148.6	99.0	100.0	87.5	99.0	100.0	36.8	99.0	100.0	0.2	99.0	100.0	3.0	99.0	100.0	0.6	99.0	100.0
I36011	Bloomberg MSCI Global Corporate Select SRI ex-France, Italy, Japan	6.5	100.0	100.0	366.4	100.0	99.9	77.9	95.7	92.7	48.8	99.9	99.9	6.1	99.9	99.9	3.6	100.0	100.0	2.8	100.0	100.0
I34988	Bloomberg MSCI USD 33.33% EUR 33.33% GBP 33.33% Int. Corp ESG Wgt Index	7.1	100.0	100.0	284.4	99.9	99.9	83.8	98.9	96.7	42.3	100.0	99.8	4.9	100.0	99.8	4.2	100.0	100.0	3.9	100.0	100.0
I36017	Bloomberg MSCI U.S. 1-5Y Credit ex-BBB Custom SRI Select Bond Unh USD	7.3	100.0	100.0																		

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure ¹				Fossil Fuel Exposure ²				Green Revenue			Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	
I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	6.7	100.0	100.0	351.4	100.0	100.0	82.3	100.0	100.0	50.2	100.0	100.0	6.1	100.0	100.0	3.9	100.0	100.0	3.0	100.0	100.0	
I29757	Bloomberg MSCI Global Intermediate Corporate Sustainability Index	5.5	97.8	81.3	78.0	97.8	81.3	75.5	30.6	68.7	10.5	100.0	100.0	1.3	100.0	100.0	0.9	98.3	81.7	1.6	99.4	99.6	
I36051	Bloomberg MSCI Global Agg USD Telecom 15+ Year Sustainable BB+ Unh USD	9.9	100.0	100.0	66.0	100.0	100.0	97.6	100.0	100.0	3.9	100.0	100.0	0.0	100.0	100.0	0.3	100.0	100.0	1.3	100.0	100.0	
I36068	Bloomberg MSCI Global Corporate ESG Sustainability SRI 1-5 Year Unh USD	7.1	100.0	100.0	209.4	100.0	100.0	83.5	100.0	100.0	34.4	100.0	100.0	2.3	100.0	100.0	3.1	100.0	100.0	3.0	100.0	100.0	
I36069	Bloomberg MSCI Global Corporate SRI Carbon ESG-Weighted Unh USD	7.1	100.0	100.0	204.4	100.0	100.0	81.7	100.0	100.0	45.8	100.0	100.0	2.6	100.0	100.0	3.7	100.0	100.0	2.5	100.0	100.0	
I35046	Bloomberg MSCI Euro Corporate High Yield Sustainable BB+ SRI Bond Index	6.2	100.0	100.0	485.0	100.0	100.0	83.5	99.7	99.8	45.0	100.0	100.0	2.9	100.0	100.0	3.8	100.0	100.0	3.5	100.0	100.0	
I35047	Bloomberg MSCI US Corporate High Yield Sustainable BB+ SRI Bond Index	5.0	100.0	100.0	522.3	100.0	100.0	51.2	99.8	99.8	54.5	100.0	100.0	5.8	100.0	100.0	2.9	100.0	100.0	0.4	100.0	100.0	
I31976	Bloomberg Global Aggregate Corporate ex EM Statistics Index	6.6	100.0	100.0	93.6	100.0	100.0	79.4	96.4	93.6	49.6	99.9	99.9	5.7	99.9	99.9	3.6	100.0	100.0	2.8	100.0	100.0	
I36072	Bloomberg MSCI Sterling Corporate SRI Carbon ESG-Weighted Unh EUR	7.2	100.0	100.0	92.3	100.0	100.0	76.5	100.0	100.0	42.7	100.0	100.0	0.7	100.0	100.0	6.4	100.0	100.0	2.9	100.0	100.0	
I36073	Bloomberg MSCI Euro Corporate SRI Carbon ESG-Weighted Unh EUR	7.4	100.0	100.0	176.5	100.0	100.0	86.9	100.0	100.0	45.3	100.0	100.0	2.8	100.0	100.0	5.1	100.0	100.0	6.1	100.0	100.0	
I36074	Bloomberg MSCI US Corporate SRI Carbon ESG-Weighted Unh USD	6.8	100.0	100.0	216.1	100.0	100.0	79.0	100.0	100.0	49.5	100.0	100.0	2.5	100.0	100.0	3.2	100.0	100.0	1.1	100.0	100.0	
I34034	Bloomberg MSCI Euro Intermediate Corporate Sustainability BB+	7.1	100.0	100.0	374.1	100.0	100.0	87.7	100.0	100.0	49.9	100.0	100.0	7.3	100.0	100.0	5.3	100.0	100.0	7.6	100.0	100.0	
I34035	Bloomberg MSCI Sterling Intermediate Corporate Sustainability BB+	7.3	100.0	100.0	203.8	100.0	100.0	79.3	100.0	100.0	42.9	100.0	100.0	2.3	100.0	100.0	6.3	100.0	100.0	3.1	100.0	100.0	
I34036	Bloomberg MSCI Canada Corporate Sustainability BB+	6.7	100.0	100.0	403.3	100.0	100.0	78.3	99.9	99.9	46.9	100.0	100.0	1.8	100.0	100.0	2.8	100.0	100.0	1.4	100.0	100.0	
I34037	Bloomberg MSCI Canada Intermediate Corporate Sustainability BB+	6.8	100.0	100.0	430.1	100.0	100.0	80.6	99.9	99.8	38.6	100.0	100.0	2.0	100.0	100.0	2.8	100.0	100.0	1.6	100.0	100.0	
I36083	Bloomberg MSCI EUR Corp ESG BB+ Sustainability 1-3Y excl Sub Unh EUR	7.1	100.0	100.0	376.7	100.0	100.0	87.6	100.0	100.0	45.7	100.0	100.0	6.9	100.0	100.0	4.4	100.0	100.0	5.9	100.0	100.0	
I36085	Bloomberg MSCI Euro High Yield Sustainable and SRI Unh EUR	6.2	100.0	100.0	485.8	100.0	100.0	83.2	99.7	99.8	44.1	100.0	100.0	3.3	100.0	100.0	3.6	100.0	100.0	3.7	100.0	100.0	
I37113	Bloomberg MSCI US Aggregate ex-Tobacco ex-Fossil Fuels Index Unh USD	6.1	69.7	66.5	82.6	69.0	64.0	71.9	25.3	56.2	11.4	100.0	99.9	0.7	100.0	99.9	0.8	97.7	73.6	0.6	72.0	92.8	
I36092	Bloomberg MSCI Global Corporate Select Sustainability SRI Index Unh USD	6.8	100.0	100.0	282.5	100.0	100.0	79.7	95.8	92.8	46.9	99.9	99.9	4.3	99.9	99.9	3.7	100.0	100.0	3.0	100.0	100.0	
I36093	Bloomberg MSCI US HY Crp 2% IssCap Select Sustainability SRI Unh USD	4.8	100.0	100.0	659.2	99.7	99.8	53.4	78.6	53.4	57.9	100.0	100.0	11.9	100.0	100.0	2.2	100.0	100.0	0.4	100.0	100.0	
I36100	Bloomberg MSCI USD Corporate and Agency Green Bond Unh USD	6.5	100.0	100.0	276.6	100.0	100.0	67.5	98.7	98.8	57.8	100.0	100.0	0.7	100.0	100.0	12.6	100.0	100.0	100.0	100.0	100.0	
I36101	Bloomberg MSCI EUR Corporate and Agency Green Bond Unh USD	7.6	100.0	100.0	279.0	100.0	100.0	81.0	99.6	99.5	47.8	100.0	100.0	0.2	100.0	100.0	14.1	100.0	100.0	100.0	100.0	100.0	
I36109	Bloomberg MSCI HY Sustainability Custom Blend Unh USD	5.3	100.0	100.0	703.2	100.0	100.0	67.1	99.8	99.8	54.6	100.0	100.0	7.6	100.0	100.0	3.4	100.0	100.0	2.0	100.0	100.0	
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	5.2	86.5	82.5	32.3	86.3	81.2	69.4	22.2	58.3	6.5	100.0	99.9	0.4	100.0	99.9	0.5	98.9	86.2	1.5	87.6	96.3	
I29769	Bloomberg MSCI Global Corp ESG Weighted Ex CCC Ex Red	6.7	100.0	100.0	346.2	100.0	100.0	82.1	98.3	93.2	49.3	100.0	99.9	5.4	100.0	99.9	3.7	100.0	100.0	2.9	100.0	100.0	
I29770	Bloomberg MSCI GLB Corp ESG Weighted x CCC x Red Index: Sector Neutral	6.7	100.0	100.0	350.1	100.0	100.0	82.1	98.3	93.2	49.8	100.0	99.9	5.5	100.0	99.9	3.7	100.0	100.0	2.9	100.0	100.0	
I34088	Bloomberg MSCI EUR Non-Govt UNGC ex-Wpns ex-Tobacco Fit Adj	6.6	100.0	100.0	223.8	100.0	100.0	85.0	80.4	88.8	27.8	100.0	99.9	4.4	100.0	99.9	2.9	100.0	100.0	7.4	100.0	100.0	
I37162	Bloomberg MSCI Euro Corporate 1-5 Year ESG Sustainability SRI Unh EUR	7.3	100.0	100.0	205.4	100.0	100.0	87.0	100.0	100.0	35.4	100.0	100.0	3.5	100.0	100.0	4.0	100.0	100.0	6.8	100.0	100.0	
I37163	Bloomberg MSCI US Agg ex Securitized Sustainable SRI Sector Neutral Unh USD	6.2	100.0	100.0	71.8	100.0	100.0	76.8	36.9	90.9	13.8	100.0	100.0	0.9	100.0	100.0	0.9	100.0	100.0	0.5	100.0	100.0	
I37164	Bloomberg MSCI Emerging Markets Green Bond Index Unh USD	4.6	100.0	100.0	239.4	100.0	100.0	56.0	75.9	81.1	26.0	100.0	100.0	1.8	100.0	100.0	3.9	100.0	100.0	100.0	100.0	100.0	
I34091	Bloomberg MSCI Global Green Bond Select (Hedged) Index	6.4	100.0	99.9	133.8	99.9	99.6	67.6	68.8	84.2	28.2	99.9	99.8	0.2	99.9	99.8	6.9	100.0	99.9	100.0	100.0	100.0	
I35121	Bloomberg MSCI 1-3 year US Corporate Custom SRI Index	6.7	100.0	100.0	312.4	100.0	100.0	77.8	98.8	100.7	39.4	99.7	99.6	4.6	99.7	99.6	2.6	100.0	100.0	0.6	99.7	100.0	
I34100	Bloomberg MSCI US Aggregate ESG Focus	6.4	70.1	47.4	109.2	70.1	47.3	78.9	28.4	42.7	13.2	100.0	100.0	1.6	100.0	100.0	1.2	97.6	58.6	0.9	72.4	88.7	
I35138	Bloomberg MSCI Euro Green Bond 5% capped Index	7.6	100.0	100.0	323.3	100.0	100.0	89.8	94.0	91.8	46.5	99.8	99.7	0.3	99.8	99.7	12.5	100.0	100.0	100.0	100.0	100.0	
I37190	Bloomberg MSCI China Aggregate ESG-Weighted Index Unh CNY	3.5	100.0	100.0	38.8	100.0	100.0	30.5	52.0	38.5	3.9	100.0	100.0	0.4	100.0	100.0	1.0	100.0	100.0	0.2	100.0	100.0	
I37191	Bloomberg MSCI China Aggregate SRI Index Unh CNY	3.1	100.0	100.0	13.1	100.0	100.0	29.6	47.7	37.1	3.6	100.0	100.0	0.0	100.0	100.0	1.1	100.0	100.0	0.2	100.0	100.0	
I37192	Bloomberg MSCI China Aggregate Sustainability Index Unh CNY	4.3	100.0	100.0	29.8	100.0	100.0	46.3	21.5	68.9	1.0	100.0	100.0	0.4	100.0	100.0	0.1	100.0	100.0	0.1	100.0	100.0	
I37193	Bloomberg MSCI Liquid China Credit ESG-Weighted Index Unh CNY	5.3	100.0	100.0	130.1	100.0	100.0	36.4	96.5	91.3	13.7	100.0	100.0	7.3	100.0	100.0	0.8	100.0	100.0	1.0	100.0	100.0	
I37194	Bloomberg MSCI Liquid China Credit SRI Index Unh CNY	5.2	100.0	100.0	95.6	100.0	100.0	40.6	92.9	89.9	9.4	100.0	100.0	0.0	100.0	100.0	0.6	100.0	100.0	0.5	100.0	100.0	
I37195	Bloomberg MSCI Liquid China Credit Sustainability Index Unh CNY	5.2	100.0	100.0	133.3	100.0	100.0	42.5	100.0	100.0	10.2	100.0	100.0	7.2	100.0	100.0	0.6	100.0	100.0	0.6	100.0	100.0	
I37196	Bloomberg MSCI China USD Credit ESG-Weighted Index Unh USD	5.7	100.0	100.0	307.0	100.0	100.0	68.3	85.4	68.9	45.7	100.0	100.0	5.3	100.0	100.0	2.9	100.0	100.0	7.7	100.0	100.0	
I37197	Bloomberg MSCI China USD Credit SRI Index Unh USD	5.7	100.0	100.0	126.3	100.0	100.0	62.7	72.9	66.3	49.0	100.0	100.0	4.2	100.0	100.0	2.8	100.0	100.0	5.2	100.0	100.0	
I37198	Bloomberg MSCI China USD Credit Sustainability Index Unh USD	5.6	100.0	100.0	245.1	100.0	100.0	73.1	94.0	97.0	41.5	100.0	100.0	8.6	100.0	100.0	3.2	100.0	100.0	7.0	100.0	100.0	
I36193	Bloomberg MSCI EM Pan-Euro Aggregate ESG-Weighted	5.3	100.0	100.0	319.7	100.0	100.0	84.0	32.1	32.4	18.8	100.0	100.0	4.1	100.0	100.0	1.5	100.0	100.0	9.5	100.0	100.0	
I36194	Bloomberg MSCI EM Pan-Euro Aggregate Gov-Related ESG-Weighted Unh EUR	5.2	100.0	100.0	175.8	100.0	100.0	71.1	17.5	18.0	9.4	100.0	100.0	1.8	100.0	100.0	0.3	100.0	100.0	8.8	100.0	100.0	
I36195	Bloomberg MSCI EM Pan-Euro Aggregate Corporate ESG-Weighted Unh EUR	5.9	100.0	100.0	969.8	100.0	100.0	94.3	97.8	94.9	61.5	100.0	100.0	14.5	100.0	100.0	7.0	100.0	100.0	12.2	100.0	100.0	
I36196	Bloomberg MSCI EM Pan-Euro Aggregate Inv Grade ESG-Weighted Unh EUR	5.4	100.0	100.0	368.1	100.0	100.0	81.4	31.3	32.5	15.7	100.0	100.0	3.1	100.0	100.0	1.7	100.0	100.0	11.2	100.0	100.0	
I36197	Bloomberg MSCI EM Pan-Euro Aggregate High Yield ESG-Weighted Unh EUR	4.6	100.0	100.0	71.6	100.0	100.0	95.4	35.8	32.0	34.9	100.0	100.0	9.1	100.0	100.0	0.7	100.0	100.0	0.6	100.0	100.0	
I36201	Bloomberg MSCI EM USD Aggregate SRI Unh USD	5.0	100.0	100.0	162.0	99.9	99.9	69.1	36.8	49.8	25.0	100.0	100.0	6.3	100.0	100.0	1.5	100.0	100.0	2.5	100.0	100.0	
I36202	Bloomberg MSCI EM USD Aggregate Government-Related SRI Unh USD	5.0	100.0	100.0	31.5	100.0	100.0	54.6	20.3	30.3	13.1	100.0	100.0	3.7	100.0	100.0	0.3	100.0	100.0	2.3	100.0	100.0	
I36203	Bloomberg MSCI EM USD Aggregate Corporate SRI Unh USD	5.1	100.0	100.0	540.9	99.7	99.7	79.2	84.5	85.1	59.7	100.0	100.0	13.9	100.0	100.0	5.1	100.0	100.0	3.1	100.0	100.0	
I36204	Bloomberg MSCI EM USD Aggregate Investment Grade SRI Unh USD	5.0	100.0	100.0	161.4	100.0	100.0	67.1	44.3	60.2	27.9	100.0	100.0	7.0	100.0	100.0	1.8	100.0	100.0	3.4	100.0	100.0	
I36205	Bloomberg M																						

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure ¹				Fossil Fuel Exposure ²				Green Revenue			Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	
I36215	Bloomberg MSCI EM USD Aggregate High Yield ESG-Weighted Unh USD	4.9	100.0	100.0	620.6	99.9	99.7	82.6	45.9	42.0	36.9	100.0	100.0	19.3	100.0	100.0	1.5	100.0	100.0	0.9	100.0	100.0	
I36218	Bloomberg MSCI Australia Corporate ESG BB+ Sustainability Unh JPY	7.1	100.0	100.0	185.5	100.0	100.0	185.5	100.0	100.0	91.1	100.0	100.0	1.4	100.0	100.0	2.5	100.0	100.0	2.7	100.0	100.0	
I36220	Bloomberg MSCI EM Pan-Euro Aggregate SRI	5.2	100.0	100.0	137.6	100.0	100.0	77.2	19.3	27.3	11.3	100.0	100.0	1.2	100.0	100.0	1.0	100.0	100.0	7.3	100.0	100.0	
I35197	Bloomberg MSCI Euro Corporate Green Bond 5% Capped Index	7.6	100.0	100.0	323.3	100.0	100.0	89.8	94.0	91.8	46.5	99.8	99.7	0.3	99.8	99.7	12.5	100.0	100.0	100.0	100.0	100.0	
I36221	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related SRI Unh EUR	5.1	100.0	100.0	81.3	100.0	100.0	52.7	8.8	12.5	4.5	100.0	100.0	0.3	100.0	100.0	0.2	100.0	100.0	6.8	100.0	100.0	
I35897	Bloomberg MSCI GLA ex Controversial and Nuclear Weapons Unh USD	5.1	87.6	84.9	76.4	87.3	83.8	65.8	28.2	63.9	9.8	100.0	99.9	1.3	100.0	99.9	0.8	99.0	88.1	1.6	88.6	96.8	
I36222	Bloomberg MSCI EM Pan-Euro Aggregate Corporate SRI Unh EUR	6.2	100.0	100.0	541.4	100.0	100.0	93.4	95.2	94.3	60.7	100.0	100.0	7.7	100.0	100.0	6.5	100.0	100.0	10.6	100.0	100.0	
I34175	Bloomberg MSCI Canadian Agg ESG-Weighted Index	7.1	99.4	100.0	95.0	99.4	100.0	64.1	34.6	62.0	14.4	99.4	99.9	0.5	99.4	99.9	0.9	99.4	100.0	1.8	99.4	100.0	
I36223	Bloomberg MSCI EM Pan-Euro Aggregate Investment Grade SRI Unh EUR	5.2	100.0	100.0	148.4	100.0	100.0	72.1	19.2	28.9	9.2	100.0	100.0	1.1	100.0	100.0	0.9	100.0	100.0	8.7	100.0	100.0	
I36224	Bloomberg MSCI EM Pan-Euro Aggregate High Yield SRI Unh EUR	5.0	100.0	100.0	88.0	100.0	100.0	100.0	19.8	21.5	21.1	100.0	100.0	1.3	100.0	100.0	1.3	100.0	100.0	0.9	100.0	100.0	
I36225	Bloomberg MSCI EM Pan-Euro Aggregate Sustainability	5.2	100.0	100.0	199.4	100.0	100.0	93.8	19.1	27.9	9.4	100.0	100.0	1.2	100.0	100.0	1.0	100.0	100.0	7.0	100.0	100.0	
I36226	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Sus Unh EUR	5.2	100.0	100.0	119.4	100.0	100.0	86.7	7.4	10.8	2.2	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	6.3	100.0	100.0	
I36227	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Sus Unh EUR	6.0	100.0	100.0	753.4	100.0	100.0	97.5	100.0	100.0	59.5	100.0	100.0	9.8	100.0	100.0	6.2	100.0	100.0	11.4	100.0	100.0	
I37256	Bloomberg MSCI Euro Aggregate ex Fossil Fuel SRI Select Unh EUR	5.2	100.0	100.0	50.1	100.0	100.0	77.0	33.3	71.8	10.7	100.0	99.9	0.8	100.0	99.9	1.2	100.0	100.0	4.5	100.0	100.0	
I36228	Bloomberg MSCI EM Pan-Euro Aggregate Investment Grade Sus Unh EUR	5.3	100.0	100.0	224.7	100.0	100.0	93.2	18.3	28.3	7.2	100.0	100.0	1.5	100.0	100.0	1.0	100.0	100.0	8.2	100.0	100.0	
I33162	Bloomberg MSCI US Corp 0-3 SRI Statistics Index	7.1	100.0	100.0	233.7	100.0	100.0	81.0	100.0	100.0	37.1	100.0	100.0	1.6	100.0	100.0	2.7	100.0	100.0	1.0	100.0	100.0	
I36229	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Sustainability Unh EUR	5.1	100.0	100.0	60.4	100.0	100.0	96.3	23.5	26.0	21.2	100.0	100.0	0.0	100.0	100.0	0.9	100.0	100.0	0.0	100.0	100.0	
I37260	Bloomberg MSCI Euro Corporate Ultrashort Fixed and Floating Rate SRI Unh EUR	7.4	100.0	100.0	251.2	100.0	100.0	87.7	98.5	97.8	30.5	100.0	100.0	2.2	100.0	100.0	2.1	100.0	100.0	2.5	100.0	100.0	
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	5.3	100.0	100.0	309.1	100.0	100.0	47.3	99.6	99.7	45.3	100.0	100.0	6.8	100.0	100.0	1.9	100.0	100.0	0.0	100.0	100.0	
I36233	Bloomberg MSCI EM Local Currency Government ESG-Weighted Unh USD	4.4	100.0	100.0	0.0	100.0	100.0	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	
I32141	Bloomberg MSCI Global Corp SRI x JP, 1-10y	5.9	100.0	100.0	1275.2	100.0	100.0	82.9	100.0	99.8	96.5	100.0	100.0	27.2	100.0	100.0	6.3	100.0	100.0	5.5	100.0	100.0	
I33170	Bloomberg MSCI US Corporate ESG Focus Statistics Index	6.9	100.0	100.0	337.5	100.0	100.0	81.8	100.0	100.0	52.8	100.0	100.0	5.5	100.0	100.0	4.3	100.0	100.0	1.4	100.0	100.0	
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Statistics Index	7.2	100.0	100.0	306.1	100.0	100.0	81.6	100.0	100.0	45.2	100.0	100.0	3.8	100.0	100.0	3.6	100.0	100.0	1.9	100.0	100.0	
I36243	Bloomberg MSCI US Aggregate ex-Fossil Fuel Reserves Index Unh USD	6.1	69.7	66.5	80.4	69.1	64.0	72.1	25.4	56.2	11.6	100.0	99.9	0.7	100.0	99.9	0.8	97.7	73.6	0.5	72.0	92.8	
I36244	Bloomberg MSCI GL Treasury ESG Weighted Bond Index Unh USD	5.1	99.9	100.0	0.0	99.9	100.0	0.0	0.0	0.0	0.0	99.9	100.0	0.0	99.9	100.0	0.0	99.9	100.0	0.8	99.9	100.0	
I36245	Bloomberg MSCI EM Hard Ccy Agg SRI Unh USD	5.1	100.0	100.0	158.7	99.9	99.9	69.7	34.4	46.6	23.2	100.0	100.0	5.6	100.0	100.0	1.4	100.0	100.0	3.1	100.0	100.0	
I36247	Bloomberg MSCI EM Hard Ccy Agg Gov-Related SRI Unh USD	5.0	100.0	100.0	39.3	100.0	100.0	54.5	18.5	27.2	11.7	100.0	100.0	3.1	100.0	100.0	0.3	100.0	100.0	3.0	100.0	100.0	
I37274	Bloomberg MSCI Global HY Corporate Select Countries Custom SRI Index Unh USD	5.0	100.0	100.0	617.2	99.8	99.9	58.5	80.1	78.0	57.5	100.0	100.0	10.2	100.0	100.0	2.9	100.0	100.0	1.2	100.0	100.0	
I36251	Bloomberg MSCI EM Hard Ccy Agg Corp SRI Unh USD	5.1	100.0	100.0	540.9	99.7	99.7	80.3	85.3	85.8	59.7	100.0	100.0	13.5	100.0	100.0	5.2	100.0	100.0	3.6	100.0	100.0	
I36252	Bloomberg MSCI EM Hard Ccy Agg IG SRI Unh USD	5.0	100.0	100.0	159.2	100.0	100.0	67.5	40.1	54.9	24.7	100.0	100.0	6.1	100.0	100.0	1.7	100.0	100.0	4.3	100.0	100.0	
I37278	BBG MSCI US Corporate High Yield 2% Issuer Capped Cust Select SRI Index Unh USD	4.9	100.0	100.0	477.4	99.7	99.8	50.4	82.0	79.9	53.4	100.0	100.0	6.5	100.0	100.0	2.5	100.0	100.0	0.3	100.0	100.0	
I36254	Bloomberg MSCI EM Hard Ccy Agg HY SRI Unh USD	5.1	100.0	100.0	157.6	99.8	99.7	77.3	23.1	31.3	20.0	100.0	100.0	4.7	100.0	100.0	1.0	100.0	100.0	0.9	100.0	100.0	
I36255	Bloomberg MSCI EM Hard Ccy Agg Sustainability Unh USD	5.1	100.0	100.0	330.9	100.0	100.0	78.0	40.0	55.6	24.3	100.0	100.0	10.3	100.0	100.0	1.4	100.0	100.0	3.1	100.0	100.0	
I36256	Bloomberg MSCI EM Hard Ccy Agg Gov-Related Sustainability Unh USD	5.1	100.0	100.0	172.4	100.0	100.0	68.8	23.0	33.9	14.4	100.0	100.0	8.0	100.0	100.0	0.6	100.0	100.0	2.9	100.0	100.0	
I36257	Bloomberg MSCI EM Hard Ccy Agg Corp Sustainability Unh USD	5.3	100.0	100.0	887.1	100.0	100.0	85.4	99.9	99.8	59.1	100.0	100.0	18.4	100.0	100.0	4.2	100.0	100.0	3.7	100.0	100.0	
I34211	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 1	7.1	99.4	100.0	89.3	99.4	100.0	63.0	33.6	62.0	13.8	99.4	99.9	0.4	99.4	99.9	0.9	99.4	100.0	1.8	99.4	100.0	
I34212	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 2	7.1	99.4	100.0	90.8	99.4	100.0	62.9	33.5	62.0	13.9	99.4	99.9	0.5	99.4	99.9	0.9	99.4	100.0	1.8	99.4	100.0	
I34215	Bloomberg MSCI Canadian Corp ESG-Weighted Index	6.7	100.0	100.0	388.5	100.0	100.0	82.8	95.6	85.7	47.1	100.0	99.9	1.9	100.0	99.9	2.8	100.0	100.0	1.7	100.0	100.0	
I34216	Bloomberg MSCI Canadian Corp ESG-Weighted Index: Sector Neutral	6.7	100.0	100.0	395.1	100.0	100.0	82.8	95.6	85.7	47.4	100.0	99.9	2.0	100.0	99.9	2.8	100.0	100.0	1.7	100.0	100.0	
I35242	Bloomberg MSCI Euro Corporate SRI 0-5 Year PAB	7.2	100.0	100.0	206.8	100.0	100.0	86.9	100.0	100.0	38.1	100.0	100.0	3.3	100.0	100.0	3.8	100.0	100.0	5.3	100.0	100.0	
I34217	Bloomberg MSCI Canadian Agg Sustainability Index	7.1	99.4	100.0	77.4	99.4	100.0	61.5	31.8	73.5	10.8	99.4	100.0	0.4	99.4	100.0	0.7	99.4	100.0	1.5	99.4	100.0	
I33196	Bloomberg MSCI Global Aggregate SRI Index	5.0	87.3	83.6	43.0	87.0	82.4	64.5	26.3	60.9	7.5	100.0	99.9	0.6	100.0	99.9	0.6	99.0	87.1	1.5	88.3	96.5	
I34218	Bloomberg MSCI Canadian Agg Sustainability Index Sector Neutral Class 1	7.1	99.4	100.0	87.9	99.4	100.0	63.3	34.4	73.5	11.9	99.4	100.0	0.4	99.4	100.0	0.8	99.4	100.0	1.5	99.4	100.0	
I34219	Bloomberg MSCI Canadian Agg Sustainability Index Sector Neutral Class 2	7.1	99.4	100.0	90.2	99.4	100.0	63.3	34.3	73.5	12.1	99.4	100.0	0.4	99.4	100.0	0.8	99.4	100.0	1.5	99.4	100.0	
I34220	Bloomberg MSCI Canadian Corp Sustainability Index	6.8	100.0	100.0	384.1	100.0	100.0	83.8	99.9	99.9	41.2	100.0	100.0	1.8	100.0	100.0	2.6	100.0	100.0	1.2	100.0	100.0	
I34221	Bloomberg MSCI Canadian Corp Sustainability Index: Sector Neutral	6.8	100.0	100.0	394.3	100.0	100.0	83.6	99.9	99.9	42.0	100.0	100.0	1.8	100.0	100.0	2.6	100.0	100.0	1.2	100.0	100.0	
I36264	Bloomberg MSCI EM Hard Ccy Agg IG Sustainability Unh USD	5.1	100.0	100.0	252.0	100.0	100.0	76.5	43.2	60.1	24.6	100.0	100.0	10.0	100.0	100.0	1.5	100.0	100.0	4.3	100.0	100.0	
I34223	Bloomberg MSCI Canadian Corp SRI Index	7.0	100.0	100.0	167.2	100.0	100.0	79.3	90.1	84.7	42.2	99.9	99.9	1.5	99.9	99.9	2.1	100.0	100.0	1.7	100.0	100.0	
I34224	Bloomberg MSCI Canadian Agg SRI Index	7.1	99.4	100.0	36.3	99.4	100.0	58.5	30.6	59.4	11.9	99.4	99.9	0.3	99.4	99.9	0.7	99.4	100.0	1.6	99.4	100.0	
I32180	Bloomberg MSCI Euro Corp Sustain SRI Cust Statistics Index	6.9	100.0	100.0	210.3	100.0	100.0	84.1	100.0	100.0	52.4	100.0	100.0	5.7	100.0	100.0	7.4	99.4	100.0	7.2	100.0	100.0	
I36269	Bloomberg MSCI EM Hard Ccy Agg IG ESG-Weighted Unh USD	5.1	100.0	100.0	383.7	100.0	100.0	72.2	56.4	60.7	33.3	100.0	100.0	10.8	100.0	100.0	2.3	100.0	100.0	5.6	100.0	100.0	
I36270	Bloomberg MSCI EM Hard Ccy Agg HY ESG-Weighted Unh USD	4.9	100.0	100.0	586.4	99.8	99.8	83.3	45.3	41.1	36.8	100.0	100.0	18.6	100.0	100.0	1.5	100.0	100.0	0.9	100.0	100.0	
I35259	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6.3	100.0	100.0	478.1	100.0																	

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure ¹				Fossil Fuel Exposure ²				Green Revenue			Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	
I35279	Bloomberg MSCI US Corporate High Yield SRI Sustainable	5.1	100.0	100.0	549.6	100.0	100.0	48.2	99.7	99.7	56.2	100.0	100.0	6.0	100.0	100.0	3.3	100.0	100.0	0.2	100.0	100.0	
I35284	Bloomberg MSCI Global Agg AAA-AA ex CHF ex MBS Sustainability BBB+ Index	5.6	97.7	64.3	16.1	97.7	64.3	66.3	15.2	40.5	2.5	100.0	100.0	0.5	100.0	100.0	0.2	97.7	64.3	1.7	100.0	100.0	
I35285	Bloomberg MSCI Global Agg AAA-AA 10+ ex CHF ex MBS Sustainability BBB+ Index	5.3	99.6	94.2	22.7	99.6	94.1	79.1	8.7	43.2	4.3	100.0	100.0	0.8	100.0	100.0	0.4	99.6	94.1	2.8	100.0	100.0	
I35287	Bloomberg MSCI Global Corporate G32 C19 ESG Index	6.8	100.0	100.0	325.6	100.0	100.0	80.0	96.4	93.5	46.5	100.0	100.0	5.9	100.0	100.0	3.7	100.0	100.0	3.0	100.0	100.0	
I35303	Bloomberg MSCI US High Yield SRI	4.8	100.0	100.0	429.0	99.7	99.8	48.0	80.1	77.7	55.8	100.0	100.0	7.7	100.0	100.0	2.6	100.0	100.0	0.5	100.0	100.0	
I35304	Bloomberg MSCI US High Yield Sustainability	4.8	100.0	100.0	834.9	100.0	100.0	56.3	99.8	99.9	56.5	100.0	100.0	10.5	100.0	100.0	2.9	100.0	100.0	0.5	100.0	100.0	
I35305	Bloomberg MSCI US High Yield ESG Weighted	4.8	100.0	100.0	759.0	99.9	99.8	57.5	90.4	80.4	59.3	100.0	100.0	12.3	100.0	100.0	3.0	100.0	100.0	0.5	100.0	100.0	
I35306	Bloomberg MSCI Pan-Euro High Yield SRI	6.2	100.0	100.0	344.6	100.0	100.0	80.1	74.0	71.7	49.1	100.0	100.0	4.4	100.0	100.0	2.9	100.0	100.0	2.6	100.0	100.0	
I35307	Bloomberg MSCI Pan-Euro High Yield Sustainability	6.1	100.0	100.0	505.6	100.0	100.0	83.3	99.8	99.8	51.7	100.0	100.0	3.2	100.0	100.0	4.2	100.0	100.0	4.2	100.0	100.0	
I35308	Bloomberg MSCI Pan-Euro High Yield ESG Weighted	6.2	100.0	100.0	393.7	100.0	100.0	84.6	86.3	73.0	53.5	100.0	100.0	3.7	100.0	100.0	3.8	100.0	100.0	3.1	100.0	100.0	
I35309	Bloomberg MSCI Global High Yield SRI	5.1	100.0	100.0	332.4	99.8	99.8	58.4	62.0	66.1	43.9	100.0	100.0	6.2	100.0	100.0	2.2	100.0	100.0	1.0	100.0	100.0	
I35310	Bloomberg MSCI Global High Yield Sustainability	5.2	100.0	100.0	681.4	100.0	100.0	65.3	79.7	88.3	45.8	100.0	100.0	9.4	100.0	100.0	2.6	100.0	100.0	1.1	100.0	100.0	
I35311	Bloomberg MSCI Global High Yield ESG Weighted	5.1	100.0	100.0	648.4	99.9	99.8	66.7	78.8	69.8	52.8	100.0	100.0	12.2	100.0	100.0	2.8	100.0	100.0	1.1	100.0	100.0	
I36344	Bloomberg MSCI Canada Corp Choice ESG Screened 10% IssCp Unh CAD	7.6	100.0	100.0	110.6	100.0	100.0	85.0	99.9	99.8	26.3	100.0	100.0	0.0	100.0	100.0	1.9	100.0	100.0	1.1	100.0	100.0	
I36345	Bloomberg MSCI 1-5Y Canada Corp Choice ESG Screened 10% IssCp Unh CAD	7.5	100.0	100.0	135.0	100.0	100.0	86.4	99.9	99.6	17.9	100.0	100.0	0.0	100.0	100.0	1.9	100.0	100.0	0.9	100.0	100.0	
I36352	Bloomberg MSCI US Short & Int Corp Sus BB+ Custom wgt1 Unh USD	6.6	100.0	100.0	318.6	100.0	100.0	77.3	100.0	100.0	46.5	100.0	100.0	4.7	100.0	100.0	3.2	100.0	100.0	1.0	100.0	100.0	
I36353	Bloomberg MSCI US Short & Int Corp Sus BB+ Custom wgt2 Unh USD	6.6	100.0	100.0	319.4	100.0	100.0	77.3	100.0	100.0	46.7	100.0	100.0	4.7	100.0	100.0	3.3	100.0	100.0	1.0	100.0	100.0	
I36354	Bloomberg MSCI US Short & Int Corp Sus BB+ Custom wgt3 Unh USD	6.6	100.0	100.0	319.6	100.0	100.0	77.3	100.0	100.0	46.8	100.0	100.0	4.7	100.0	100.0	3.3	100.0	100.0	1.0	100.0	100.0	
I33283	Bloomberg MSCI US Corporate ex Financial 0-7 Year Sustainable Stats	6.2	100.0	100.0	565.3	100.0	100.0	90.9	100.0	100.0	82.6	100.0	100.0	13.0	100.0	100.0	5.2	100.0	100.0	0.5	100.0	100.0	
I35333	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	5.5	100.0	100.0	512.8	100.0	100.0	59.8	99.7	99.7	52.5	100.0	100.0	5.1	100.0	100.0	3.4	100.0	100.0	1.3	100.0	100.0	
I34313	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms Index: Sector N	7.1	100.0	100.0	363.6	100.0	100.0	88.1	98.8	95.9	49.9	100.0	99.9	7.1	100.0	99.9	4.8	100.0	100.0	7.3	100.0	100.0	
I34314	Bloomberg MSCI US Corporate ESG-Weighted Global Norms Index: Sector Neu	6.5	100.0	100.0	352.3	100.0	100.0	80.1	99.1	95.5	51.2	100.0	99.9	5.4	100.0	99.9	3.3	100.0	100.0	1.3	100.0	100.0	
I36363	Bloomberg MSCI USD/EUR Green Bond 0-10 Year Index Unh USD	7.0	99.9	99.9	189.3	99.9	99.9	73.1	85.2	88.5	33.4	99.9	99.9	0.3	99.9	99.9	8.4	99.9	99.9	100.0	100.0	100.0	
I35347	Bloomberg MSCI US Corporate Sustainability SRI Index	6.5	100.0	100.0	284.8	100.0	100.0	84.2	100.0	100.0	50.4	100.0	100.0	4.8	100.0	100.0	3.3	100.0	100.0	0.8	100.0	100.0	
I35348	Bloomberg MSCI Canada Corporate Sustainability SRI Index	7.0	100.0	100.0	181.0	100.0	100.0	83.5	99.9	99.8	37.7	100.0	100.0	0.0	100.0	100.0	2.3	100.0	100.0	1.4	100.0	100.0	
I36372	Bloomberg MSCI Euro Green Bond 10% Capped Unh USD	6.6	100.0	100.0	134.5	100.0	100.0	71.6	66.1	85.1	25.7	99.9	99.8	0.1	99.9	99.8	7.0	100.0	100.0	100.0	100.0	100.0	
I34325	Bloomberg MSCI US Corporate Sustainable SRI	6.8	100.0	100.0	234.5	100.0	100.0	80.5	100.0	100.0	45.5	100.0	100.0	2.9	100.0	100.0	3.0	100.0	100.0	1.0	100.0	100.0	
I32279	Bloomberg MSCI Global Aggregate Catholic Values	5.1	87.4	84.4	80.4	87.1	83.3	63.9	27.2	63.3	9.3	100.0	99.9	1.4	100.0	99.9	0.7	99.0	87.7	1.7	88.4	96.7	
I35353	Bloomberg MSCI Sterling Corporate Sustainable SRI 4% Capped Index	7.2	100.0	100.0	115.5	100.0	100.0	75.8	100.0	100.0	41.6	100.0	100.0	0.6	100.0	100.0	5.8	100.0	100.0	3.2	100.0	100.0	
I35362	Bloomberg MSCI Sterling Liquid Corporate ESG Weighted	7.6	100.0	100.0	91.6	100.0	100.0	81.0	100.0	100.0	31.7	100.0	100.0	0.5	100.0	100.0	4.0	100.0	100.0	2.8	100.0	100.0	
I32293	Bloomberg MSCI Euro TSY ESG Wtd Cust Statistics Index	4.4	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	1.9	100.0	100.0	
I32294	Bloomberg MSCI Euro TSY 1-3Y ESG Wtd Cust Statistics Index	4.4	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.5	100.0	100.0	
I35394	Bloomberg MSCI Euro Aggregate Sustainable SRI Sector Neutral	5.3	100.0	100.0	42.8	100.0	100.0	78.0	34.7	78.7	8.9	100.0	100.0	0.7	100.0	100.0	1.1	100.0	100.0	4.3	100.0	100.0	
I35395	Bloomberg MSCI Global Liquid Corporates Sustainable	7.3	100.0	100.0	158.3	100.0	100.0	81.4	100.0	100.0	35.7	100.0	100.0	1.6	100.0	100.0	3.2	100.0	100.0	3.8	100.0	100.0	
I36427	Bloomberg MSCI US High Yield Sustainable and SRI Unh USD	5.2	25.6	100.0	490.7	25.6	100.0	63.9	25.6	100.0	55.9	25.6	100.0	4.1	25.6	100.0	2.9	25.6	100.0	1.3	25.6	100.0	
I36429	Bloomberg MSCI GlobalAggregate Sustainable and Green Bond SRI Unh USD	5.4	87.6	81.3	55.3	87.3	80.0	73.6	26.3	62.1	9.7	100.0	100.0	0.5	100.0	100.0	1.2	99.0	85.3	11.3	88.6	96.0	
I36444	Bloomberg MSCI Gbl Agg ex-Con weap,Tob,Guns,Coa,IO&G Unh USD	6.6	100.0	100.0	351.9	100.0	100.0	79.5	96.0	93.1	48.8	99.9	99.9	5.9	99.9	99.9	3.7	100.0	100.0	3.0	100.0	100.0	
I36445	Bloomberg MSCI Gbl HY ex-Con weap,Tob,Guns,Coal,O&G Unh USD	5.0	100.0	100.0	641.0	99.8	99.8	60.5	80.4	78.2	56.7	100.0	100.0	10.8	100.0	100.0	2.7	100.0	100.0	1.2	100.0	100.0	
I36446	Bloomberg MSCI GlobalAgg 500MM ex Sectzd Sus SRI Sector Neutral Unh USD	5.4	100.0	100.0	41.7	100.0	100.0	72.7	27.3	77.2	8.6	100.0	100.0	0.6	100.0	100.0	0.7	100.0	100.0	1.9	100.0	100.0	
I35425	BBG MSCI Euro Credit Corp 500MM 1-10Y xFin xSub A3+ Cust Ctry Sustainability	6.6	100.0	100.0	634.8	100.0	100.0	92.9	100.0	100.0	87.0	100.0	100.0	23.1	100.0	100.0	6.1	100.0	100.0	0.7	100.0	100.0	
I35426	Bloomberg MSCI US Credit Corp 500MM 1-10Y xFin xSub A3+ Cust Ctry Sustainability	6.3	100.0	100.0	498.8	100.0	100.0	90.1	100.0	100.0	81.2	100.0	100.0	11.1	100.0	100.0	6.0	100.0	100.0	1.2	100.0	100.0	
I34406	Bloomberg MSCI Australia 100mn ESG Weighted SRI Select Index	6.1	100.0	100.0	8.9	100.0	100.0	79.9	18.6	63.2	2.8	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	1.3	100.0	100.0	
I36464	Bloomberg MSCI Gbl Agg SRI ex-Fos Fuels ex-IDR,CNY Treas Unh USD	5.3	85.8	82.3	34.3	85.5	81.0	69.4	23.4	58.9	6.8	100.0	99.9	0.4	100.0	99.9	0.6	98.9	86.1	1.6	86.9	96.3	
I36475	Bloomberg MSCI 0-10 year Gbl Green Bond Corp ex-US Index Unh USD	7.5	100.0	100.0	330.9	100.0	100.0	88.1	94.2	91.8	44.6	99.8	99.5	0.6	99.8	99.5	10.5	100.0	100.0	100.0	100.0	100.0	
I35461	Bloomberg MSCI USD Liquid Investment Grade Corporate SRI PAB	7.1	100.0	100.0	133.0	100.0	100.0	86.7	100.0	100.0	41.9	100.0	100.0	0.7	100.0	100.0	3.0	100.0	100.0	0.7	100.0	100.0	
I35469	Bloomberg MSCI US Crp Sustainability SRI Sector/Crdt/Maturity Neutral	6.7	100.0	100.0	245.0	100.0	100.0	79.0	100.0	100.0	50.5	100.0	100.0	3.0	100.0	100.0	3.3	100.0	100.0	1.1	100.0	100.0	
I36499	Bloomberg MSCI Global Corp Sustainability 1-3 Years Unh USD	7.0	100.0	100.0	312.9	100.0	100.0	84.0	100.0	100.0	40.7	100.0	100.0	4.9	100.0	100.0	3.3	100.0	100.0	2.6	100.0	100.0	
I33429	Bloomberg MSCI US Aggregate SRI BB+ Index: Sector Neutral Class 1	6.1	70.1	62.7	123.2	70.1	62.6	72.6	27.6	58.0	11.6	100.0	100.0	1.5	100.0	100.0	0.7	97.7	70.6	0.5	72.4	92.0	
I33432	Bloomberg MSCI US Agg ESG Select Statistics Index	6.2	70.1	59.2	92.7	70.1	59.1	73.6	27.2	54.9	12.2	100.0	100.0	0.8	100.0	100.0	1.0	97.7	67.9	0.6	72.4	91.3	
I35480	Bloomberg MSCI EUR Corporate Liquid 0-3 Year SRI Sustainable	7.4	100.0	100.0	197.7	100.0	100.0	88.0	100.0	100.0	33.9	100.0	100.0	2.6	100.0	100.0	3.5	100.0	100.0	4.1	100.0	100.0	
I35482	Bloomberg MSCI Multiverse Custom ESG Index	5.4	85.7	82.5	88.2	85.7	82.5	73.8	24.8	67.9	9.2	100.0	100.0	1.3	100.0	100.0	0.8	98.9	86.2	1.7	86.8	96.3	
I35492	Bloomberg MSCI 1-5 year Euro Aggregate Sustainability Index	5.4	100.0	100.0	98.1	100.0	100.0	80.1	40.3	85.3	11.9	100.0	100.0	1.9	100.0	100.0	1.3	100.0	100.0	3.3	100.0	100.0	
I35																							

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure ¹				Fossil Fuel Exposure ²				Green Revenue			Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	
I35551	Bloomberg MSCI USD Liquid Corporate ESG Weighted	7.4	100.0	100.0	136.8	100.0	100.0	81.0	100.0	100.0	32.3	100.0	100.0	1.3	100.0	100.0	2.7	100.0	100.0	0.7	100.0	100.0	
I35552	Bloomberg MSCI Euro Liquid Corporate ESG Weighted	7.4	100.0	100.0	194.0	100.0	100.0	87.7	100.0	100.0	37.7	100.0	100.0	3.2	100.0	100.0	4.8	100.0	100.0	6.8	100.0	100.0	
I36585	Bloomberg MSCI Global HY Corporate SRI Carbon ESG-Weighted Unh USD	5.5	100.0	100.0	349.8	100.0	100.0	60.6	99.5	99.7	46.1	100.0	100.0	6.1	100.0	100.0	2.8	100.0	100.0	1.1	100.0	100.0	
I35570	Bloomberg MSCI Euro Corporate ESG Sustainability SRI	7.3	100.0	100.0	199.9	100.0	100.0	87.3	100.0	100.0	39.9	100.0	100.0	3.7	100.0	100.0	4.8	100.0	100.0	6.6	100.0	100.0	
I35571	Bloomberg MSCI US Corporate ESG Sustainability SRI	6.8	100.0	100.0	234.6	100.0	100.0	80.6	100.0	100.0	45.5	100.0	100.0	2.9	100.0	100.0	3.0	100.0	100.0	1.0	100.0	100.0	
I32499	Bloomberg MSCI Euro Corporate 0-3 Sustainable SRI Statistics Index	7.3	100.0	100.0	221.3	100.0	100.0	88.0	100.0	100.0	35.2	100.0	100.0	3.1	100.0	100.0	3.8	100.0	100.0	4.0	100.0	100.0	
I35573	Bloomberg MSCI US Universal Choice ESG Screened Index	6.0	74.1	53.4	89.2	74.1	53.4	69.8	35.3	47.0	13.3	100.0	100.0	1.1	100.0	100.0	1.1	98.0	61.8	1.0	76.2	91.7	
I32516	Bloomberg MSCI Euro Corporate Sustainable SRI Statistics Index	7.3	100.0	100.0	199.9	100.0	100.0	87.3	100.0	100.0	39.9	100.0	100.0	3.7	100.0	100.0	4.8	100.0	100.0	6.6	100.0	100.0	
I36614	Bloomberg Bloomberg MSCI Global Treas Developed Market ESG BBB Index Unh USD	4.9	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.6	100.0	100.0	
I32528	Bloomberg MSCI Euro Area Liquid Corp Sust Statistics Index	7.2	100.0	100.0	177.0	100.0	100.0	83.8	100.0	100.0	33.9	100.0	100.0	3.7	100.0	100.0	4.7	100.0	100.0	13.0	100.0	100.0	
I36635	Bloomberg MSCI Global Aggregate 1-3 Year SRI Carbon ESG-Weighted Unh USD	5.5	98.3	79.2	28.8	98.3	79.2	71.1	27.4	64.8	5.2	100.0	98.8	0.3	100.0	100.0	0.5	98.8	79.6	1.0	99.5	99.5	
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	7.3	99.4	100.0	100.0	99.4	100.0	66.3	34.1	69.6	14.4	99.4	100.0	0.5	99.4	100.0	0.9	99.4	100.0	1.9	99.4	100.0	
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	7.1	98.7	100.0	142.3	98.7	100.0	62.0	43.7	80.1	10.2	98.7	100.0	0.7	98.7	100.0	0.7	98.7	100.0	2.9	98.7	100.0	
I36639	Bloomberg MSCI ESG Focus Exclude Unh USD	5.7	100.0	100.0	454.7	83.6	83.8	65.0	54.8	45.4	58.3	99.4	99.5	4.0	99.4	99.5	2.5	99.9	99.8	3.1	100.0	100.0	
I35617	Bloomberg MSCI USD/EUR Green Bond Govt Issuer Capped	5.6	100.0	100.0	23.5	100.0	100.0	50.4	38.3	65.2	3.7	100.0	100.0	0.0	100.0	100.0	0.5	100.0	100.0	100.0	100.0	100.0	
I34599	Bloomberg MSCI US Aggregate ESG Select Sector Neutral Index	6.2	70.1	78.4	52.5	70.1	78.4	75.8	27.2	70.4	11.0	100.0	100.0	0.3	100.0	100.0	0.8	99.1	95.1	0.5	71.0	83.4	
I36650	Bloomberg MSCI US Corp A3 Above 25+ Yrs Select Capped Sustainable BB+ Unh USD	6.5	100.0	100.0	352.6	100.0	100.0	83.5	100.0	100.0	56.5	100.0	100.0	9.3	100.0	100.0	4.9	100.0	100.0	1.1	100.0	100.0	
I34605	Bloomberg MSCI Euro Corp ex Subord Custom SRI Index	6.9	100.0	100.0	447.3	100.0	100.0	88.6	97.0	96.1	61.3	100.0	100.0	9.3	100.0	100.0	4.7	100.0	100.0	5.0	100.0	100.0	
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	6.6	100.0	100.0	135.9	100.0	100.0	72.0	67.3	88.6	25.0	100.0	100.0	0.1	100.0	100.0	7.1	100.0	100.0	100.0	100.0	100.0	
I35631	Bloomberg MSCI Global Green Bond SRI including Nuclear Power Index	6.4	100.0	99.9	128.6	99.9	99.6	67.5	68.8	84.3	28.1	99.9	99.8	0.2	99.9	99.8	6.9	100.0	99.9	100.0	100.0	100.0	
I36656	Bloomberg MSCI Euro Corp Financials Sustainable SRI Unh EUR	8.0	100.0	100.0	48.2	100.0	100.0	84.1	100.0	100.0	11.2	100.0	100.0	0.0	100.0	100.0	4.0	100.0	100.0	10.7	100.0	100.0	
I35633	Bloomberg MSCI Sterling Liquid Corporates Sustainable	7.5	100.0	100.0	118.1	100.0	100.0	80.1	100.0	100.0	33.6	100.0	100.0	0.6	100.0	100.0	3.9	100.0	100.0	2.6	100.0	100.0	
I36657	Bloomberg MSCI Euro Corp ex Financials Sustainable SRI Unh EUR	6.8	100.0	100.0	361.0	100.0	100.0	90.3	100.0	100.0	70.1	100.0	100.0	7.5	100.0	100.0	5.7	100.0	100.0	1.7	100.0	100.0	
I36658	Bloomberg MSCI Euro Corp ex Financials 1-5 Year Sustainable SRI Unh EUR	6.7	100.0	100.0	414.4	100.0	100.0	90.0	100.0	100.0	70.9	100.0	100.0	8.2	100.0	100.0	5.5	100.0	100.0	1.3	100.0	100.0	
I36661	Bloomberg MSCI Euro Aggregate Sustainability SRI Market Index	5.1	100.0	100.0	38.0	100.0	100.0	77.6	30.8	79.1	7.9	100.0	100.0	0.6	100.0	100.0	1.0	100.0	100.0	4.1	100.0	100.0	
I36662	Bloomberg MSCI EUR Corporate Sustainable SRI	7.3	100.0	100.0	200.0	100.0	100.0	87.2	100.0	100.0	40.1	100.0	100.0	3.6	100.0	100.0	4.8	100.0	100.0	6.6	100.0	100.0	
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond Index	6.2	70.1	60.8	80.2	70.1	60.8	73.0	27.6	56.0	10.8	100.0	100.0	0.7	100.0	100.0	0.7	97.7	69.2	0.5	72.4	91.6	
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	4.8	100.0	100.0	367.9	100.0	100.0	51.3	99.7	99.7	49.9	100.0	100.0	4.1	100.0	100.0	2.2	100.0	100.0	0.1	100.0	100.0	
I35653	Bloomberg MSCI US Corporate SRI Select Index	7.4	100.0	100.0	126.6	100.0	100.0	81.4	100.0	100.0	31.5	100.0	100.0	0.9	100.0	100.0	2.5	100.0	100.0	0.6	100.0	100.0	
I32589	Bloomberg MSCI US Intermediate Corporate Sustainability BB+ Stats Index	6.5	100.0	100.0	321.9	100.0	100.0	76.8	100.0	100.0	49.3	100.0	100.0	4.9	100.0	100.0	3.4	100.0	100.0	1.4	100.0	100.0	
I36689	Bloomberg MSCI Euro Area Liquid Corp 1-5 Year Sustainable Unh EUR	7.3	100.0	100.0	179.9	100.0	100.0	85.6	100.0	100.0	28.1	100.0	100.0	2.1	100.0	100.0	3.7	100.0	100.0	11.0	100.0	100.0	
I36690	Bloomberg MSCI US Liquid Corp 1-5 Year Sustainable Unh USD	7.3	100.0	100.0	262.8	100.0	100.0	77.2	100.0	100.0	36.7	100.0	100.0	0.0	100.0	100.0	4.4	100.0	100.0	0.2	100.0	100.0	
I31572	Bloomberg MSCI Global Green Bond Index	6.4	100.0	99.9	133.7	99.9	99.6	67.6	68.9	84.3	28.2	99.9	99.8	0.2	99.9	99.8	6.9	100.0	99.9	100.0	100.0	100.0	
I36692	Bloomberg MSCI Euro Treasury Sustainability Index	4.3	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	1.8	100.0	100.0	
I29530	Bloomberg MSCI US Corporate SRI Index Statistics Index	6.6	100.0	100.0	230.3	100.0	100.0	77.4	97.5	94.6	43.9	99.9	99.9	2.8	99.9	99.9	2.8	100.0	100.0	0.9	100.0	100.0	
I29531	Bloomberg MSCI US Credit SRI Index Statistics Index	6.6	100.0	100.0	199.5	97.5	95.5	75.5	89.5	87.0	37.1	99.9	99.9	2.4	99.9	99.9	2.4	100.0	100.0	1.3	100.0	100.0	
I29532	Bloomberg MSCI US Aggregate SRI Index Statistics Index	6.1	69.0	64.0	72.1	68.3	61.3	72.6	23.6	53.0	9.4	100.0	99.9	0.6	100.0	99.9	0.6	97.6	71.7	0.5	71.3	92.3	
I29533	Bloomberg MSCI US Aggregate SRI Index: Sector Neutral Statistics Index	6.2	70.1	64.0	80.2	69.5	61.3	73.1	26.3	53.0	10.7	100.0	99.9	0.7	100.0	99.9	0.7	97.7	71.7	0.5	72.4	92.3	
I29534	Bloomberg MSCI US Corporate Sustainability Index Statistics Index	6.5	100.0	100.0	349.5	100.0	100.0	79.3	100.0	100.0	53.6	100.0	100.0	5.8	100.0	100.0	3.4	100.0	100.0	1.3	100.0	100.0	
I29536	Bloomberg MSCI US Government/Credit Sustainability Statistics	6.1	100.0	100.0	116.2	100.0	100.0	75.5	36.4	93.8	17.7	100.0	100.0	2.0	100.0	100.0	1.1	100.0	100.0	0.6	100.0	100.0	
I31585	Bloomberg MSCI Global Green Bond Index: Sustainable Water	5.4	100.0	100.0	92.8	99.9	99.6	66.4	39.9	75.9	13.6	100.0	100.0	0.0	100.0	100.0	3.0	100.0	100.0	100.0	100.0	100.0	
I29537	Bloomberg MSCI US Aggregate Sustainability Index Statistics Index	6.1	68.7	62.9	116.2	68.7	62.9	75.5	25.0	59.0	12.2	100.0	100.0	1.4	100.0	100.0	0.8	97.6	70.8	0.6	71.1	92.1	
I29538	Bloomberg MSCI US Agg Sustainability : Sector Neutral Class 1 Stats	6.1	70.1	62.9	123.6	70.1	62.9	74.4	27.9	59.0	13.2	100.0	100.0	1.5	100.0	100.0	0.9	97.7	70.8	0.6	72.4	92.1	
I29539	Bloomberg MSCI US Corporate ESG Weighted : Sector Neutral Stats	6.4	100.0	100.0	355.0	100.0	100.0	80.2	99.1	95.6	51.7	100.0	99.9	5.4	100.0	99.9	3.3	100.0	100.0	1.3	100.0	100.0	
I29540	Bloomberg MSCI US Credit ESG Weighted : Sector Neutral Statistics	6.5	100.0	100.0	318.5	98.3	96.2	78.4	92.1	89.2	44.8	100.0	99.9	4.9	100.0	99.9	2.8	100.0	100.0	1.6	100.0	100.0	
I29541	Bloomberg MSCI US Govt/Credit ESG Weighted : Sector Neutral Stats	6.1	100.0	100.0	126.4	99.3	96.5	75.8	38.4	85.4	18.1	100.0	99.9	2.0	100.0	99.9	1.1	100.0	100.0	0.6	100.0	100.0	
I29542	Bloomberg MSCI US Agg ESG Weighted : Sector Neutral Class 1 Stats	6.1	70.1	67.7	126.1	69.8	65.4	75.4	27.4	57.9	12.7	100.0	99.9	1.4	100.0	99.9	0.8	97.7	74.6	0.6	72.4	93.1	
I29543	Bloomberg MSCI Euro Corporate SRI Statistics Index	7.2	100.0	100.0	219.2	100.0	100.0	85.6	96.7	95.4	41.9	99.9	99.9	3.5	99.9	99.9	4.6	100.0	100.0	7.1	100.0	100.0	
I35689	Bloomberg MSCI Euro Green Bond Treasury and Government-Related	6.0	100.0	100.0	41.5	100.0	100.0	48.4	47.6	75.0	16.7	100.0	100.0	0.0	100.0	100.0	4.6	100.0	100.0	100.0	100.0	100.0	
I29544	Bloomberg MSCI Euro Aggregate SRI Index: Sector Neutral Class 1	5.2	100.0	100.0	54.3	100.0	100.0	77.1	33.4	74.0	10.1	100.0	99.9	0.7	100.0	99.9	1.2	100.0	100.0	4.4	100.0	100.0	
I29545	Bloomberg MSCI Sterling Corporate SRI Statistics Index	7.2	100.0	100.0	104.6	99.6	99.4	74.2	93.1	90.2	42.1	99.9	99.9	0.6	99.9	99.9	5.3	100.0	100.0	3.2	100.0	100.0	
I29546	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	5.1	99.2	96.1	23.5	99.1	95.7	70.2	23.8	80.8	9.0	100.0	99.9	0.1	100.0	99.9	1.2	99.2	96.1	1.9	100.0	100.0	
I29547	Bloomberg MSCI Euro Corp Sustainability Statistics Index	7.2	100.0	100.0	368.5	100.0	100.0	88.8	100.0	100.0	48.4	100.0	100.0	7.9	100.0	100.0	5.1	100.0					

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure ¹				Fossil Fuel Exposure ²				Green Revenue			Green Bonds	
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	
I29556	Bloomberg MSCI GBP Corp ESG Wtd-Neutral Statistics Index	7.0	100.0	100.0	220.3	99.9	99.4	76.5	97.4	91.1	46.6	100.0	99.9	2.0	100.0	99.9	5.9	100.0	100.0	2.7	100.0	100.0	
I29557	Bloomberg MSCI Sterling Aggregate ESG Weighted Stats	5.2	99.4	96.4	43.6	99.4	96.0	72.2	25.2	82.2	10.1	100.0	99.9	0.4	100.0	99.9	1.4	99.4	96.4	1.8	100.0	100.0	
I29558	Bloomberg MSCI US Intermediate Corporate SRI Index	6.7	100.0	100.0	219.1	100.0	100.0	76.3	98.4	97.3	40.8	99.8	99.8	2.2	99.8	99.8	2.9	100.0	100.0	1.1	100.0	100.0	
I29559	Bloomberg MSCI US Long Corporate SRI Index	6.5	100.0	100.0	254.8	100.0	100.0	79.7	95.3	89.8	50.6	100.0	100.0	4.2	100.0	100.0	2.7	100.0	100.0	0.5	100.0	100.0	
I29560	Bloomberg MSCI US Intermediate Credit SRI Index	6.7	100.0	100.0	184.3	99.4	98.9	73.9	92.7	92.6	34.2	99.9	99.8	1.9	99.9	99.8	2.4	100.0	100.0	1.6	100.0	100.0	
I29561	Bloomberg MSCI US Long Credit SRI Index	6.4	100.0	100.0	235.8	93.0	89.5	79.6	82.4	77.4	43.6	100.0	100.0	3.6	100.0	100.0	2.4	100.0	100.0	0.6	100.0	100.0	
I29562	Bloomberg MSCI US Government/Credit SRI Index Statistics Index	6.1	100.0	100.0	72.1	99.1	95.9	72.6	34.2	82.8	13.6	100.0	99.9	0.9	100.0	99.9	0.9	100.0	100.0	0.5	100.0	100.0	
I29563	Bloomberg MSCI US Long Government/Credit SRI Index	6.1	100.0	100.0	96.6	71.2	21.5	96.6	79.3	40.8	75.1	21.5	100.0	100.0	1.8	100.0	100.0	1.2	100.0	100.0	0.3	100.0	100.0
I29565	Bloomberg MSCI US Credit SRI+ESG Index	6.6	100.0	100.0	195.0	97.5	95.4	75.6	89.5	87.0	37.0	99.9	99.9	2.3	99.9	99.9	2.4	100.0	100.0	1.3	100.0	100.0	
I29566	Bloomberg MSCI US Government/Credit SRI+ESG Index	6.1	100.0	100.0	70.3	99.1	95.9	72.6	34.1	82.7	13.5	100.0	99.9	0.8	100.0	99.9	0.9	100.0	100.0	0.5	100.0	100.0	
I29567	Bloomberg MSCI US Corporate Ex Predatory Lending Index	6.6	100.0	100.0	233.3	100.0	100.0	77.0	97.4	94.6	44.6	99.9	99.9	2.9	99.9	99.9	2.9	100.0	100.0	1.0	100.0	100.0	
I29568	Bloomberg MSCI US Corporate Ex Controversial Weapons Index	6.6	100.0	100.0	227.7	100.0	100.0	77.3	97.5	94.6	43.9	99.9	99.9	2.9	99.9	99.9	2.8	100.0	100.0	0.9	100.0	100.0	
I29569	Bloomberg MSCI US Corporate Catholic Values Index Statistics Index	6.2	100.0	100.0	385.8	100.0	100.0	73.4	98.4	97.0	51.3	99.9	99.9	6.5	99.9	99.9	3.1	100.0	100.0	1.3	100.0	100.0	
I36747	Bloomberg MSCI Global Green Bond 75% USD Hedged to EUR Index Unh EUR	6.4	100.0	99.9	133.7	99.9	99.6	67.6	98.9	84.3	28.2	99.9	99.8	0.2	99.9	99.8	6.9	100.0	99.9	100.0	100.0	100.0	
I34701	Bloomberg MSCI 1-3 year Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB Inde	7.2	100.0	100.0	223.5	100.0	100.0	84.6	100.0	100.0	35.6	100.0	100.0	3.1	100.0	100.0	3.0	100.0	100.0	4.9	100.0	100.0	
I34702	Bloomberg MSCI Global Aggregate Custom SRI ex-NZ ex-CNY Index	5.4	86.3	84.6	86.6	86.0	83.4	72.8	25.8	63.8	10.6	100.0	99.9	1.5	100.0	99.9	0.8	98.9	87.9	1.8	87.4	96.7	
I36755	Bloomberg MSCI Global Corporate ESG BB+ Sustainable SRI Bond Index Unh USD	7.0	100.0	100.0	173.3	100.0	100.0	81.1	100.0	100.0	36.8	100.0	100.0	2.0	100.0	100.0	3.2	100.0	100.0	2.5	100.0	100.0	
I36756	Bloomberg MSCI Gbl Agg 500MM ex Sec 1-5 Year Ses SRI Sector Neutral Unh USD	5.5	100.0	100.0	39.4	100.0	100.0	69.6	30.5	80.3	7.1	100.0	100.0	0.5	100.0	100.0	0.6	100.0	100.0	1.4	100.0	100.0	
I30613	Bloomberg MSCI Global Corp ESG Sustainability Index: Sector Neutral	6.7	100.0	100.0	350.2	100.0	100.0	82.5	100.0	100.0	50.0	100.0	100.0	6.1	100.0	100.0	3.8	100.0	100.0	2.9	100.0	100.0	
I36758	Bloomberg Bloomberg MSCI US Agg 2BN ex Securitized SRI Cap Index Unh USD	7.1	100.0	100.0	39.6	99.3	99.5	64.6	71.4	69.2	11.0	100.0	100.0	0.5	100.0	100.0	1.2	100.0	100.0	0.3	100.0	100.0	
I36759	BloombergLibor Bloomberg MSCI Intermediate Gbl Treas ESG-wgtd Index Unh USD	4.9	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	
I36760	BloombergLibor Bloomberg MSCI Lng Gbl Treas ESG-wgtd Index Unh USD	4.6	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	1.4	100.0	100.0	
I36761	Bloomberg Bloomberg MSCI USD Green Bond Select Index Unh USD	6.5	99.8	99.7	210.2	99.3	98.7	65.7	87.9	88.3	44.7	100.0	100.0	0.5	100.0	100.0	9.4	99.8	99.7	100.0	100.0	100.0	
I34717	Bloomberg MSCI Euro Corp ESG BBB+ Sustainability SRI 0-3 Year Index	7.3	100.0	100.0	223.8	100.0	100.0	88.0	100.0	100.0	35.6	100.0	100.0	3.2	100.0	100.0	3.7	100.0	100.0	4.0	100.0	100.0	
I35745	Bloomberg MSCI Global Green Bond ex United States Index	6.4	100.0	100.0	131.5	100.0	100.0	68.0	66.3	82.9	23.3	99.9	99.8	0.2	99.9	99.8	5.6	100.0	100.0	100.0	100.0	100.0	
I34729	Bloomberg MSCI Euro Aggregate Sustainable SRI Index	5.1	100.0	100.0	38.0	100.0	100.0	77.6	30.8	7.9	100.0	100.0	100.0	0.6	100.0	100.0	1.0	100.0	100.0	4.1	100.0	100.0	
I29611	Bloomberg MSCI US Intermediate Corporate ESG Sustainability Index	6.6	100.0	100.0	316.0	100.0	100.0	79.1	100.0	100.0	48.0	100.0	100.0	5.0	100.0	100.0	3.3	100.0	100.0	1.4	100.0	100.0	
I29612	Bloomberg MSCI US Long Corporate ESG Sustainability Index	6.2	100.0	100.0	416.9	100.0	100.0	79.7	100.0	100.0	64.8	100.0	100.0	7.6	100.0	100.0	3.8	100.0	100.0	0.9	100.0	100.0	
I29613	Bloomberg MSCI US Credit Sustainability Index	6.5	100.0	100.0	316.7	100.0	100.0	77.5	96.2	97.6	47.9	100.0	100.0	5.4	100.0	100.0	3.1	100.0	100.0	1.6	100.0	100.0	
I29614	Bloomberg MSCI US Intermediate Aggregate ESG Sustainability Index	6.1	94.5	58.5	91.4	94.5	58.5	73.7	31.2	54.4	13.0	100.0	100.0	1.4	100.0	100.0	0.9	95.9	59.3	0.6	98.6	99.2	
I29615	Bloomberg MSCI US Long Aggregate ESG Sustainability Index	6.1	36.0	73.5	198.9	36.0	73.4	79.6	17.1	69.9	11.2	100.0	100.0	1.3	100.0	100.0	0.6	99.8	98.2	0.5	36.2	75.2	
I29616	Bloomberg MSCI US Corporate Sustainability BB+ Stats Index	6.4	100.0	100.0	341.3	100.0	100.0	77.1	100.0	100.0	52.1	100.0	100.0	5.5	100.0	100.0	3.4	100.0	100.0	1.2	100.0	100.0	
I29617	Bloomberg MSCI US Aggregate ESG BB+ Sustainability Index	6.1	71.2	89.6	117.6	71.1	89.6	73.0	27.0	83.7	12.7	100.0	100.0	1.4	100.0	100.0	0.8	100.0	100.0	0.6	71.2	89.6	
I35761	Bloomberg MSCI 50% Euro Corp Sustain 50% Euro Agg 1-5 Sustain	6.3	100.0	100.0	233.3	100.0	100.0	86.3	70.1	89.9	30.2	100.0	100.0	4.9	100.0	100.0	3.2	100.0	100.0	5.3	100.0	100.0	
I31670	Bloomberg MSCI GlobTreasury ex-CHF ESG Weighted Stats	5.0	99.9	100.0	0.0	99.9	100.0	0.0	0.0	0.0	0.0	99.9	100.0	0.0	99.9	100.0	0.0	99.9	100.0	0.6	99.9	100.0	
I35769	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability ex Subord	7.0	100.0	100.0	212.3	100.0	100.0	73.4	100.0	100.0	52.0	100.0	100.0	1.9	100.0	100.0	6.8	100.0	100.0	3.2	100.0	100.0	
I35774	Bloomberg MSCI EM Asia Credit SRI	5.2	100.0	100.0	149.5	100.0	100.0	66.8	64.0	65.4	39.5	100.0	100.0	4.4	100.0	100.0	2.9	100.0	100.0	6.0	100.0	100.0	
I35775	Bloomberg MSCI EM Asia Credit Sustainability	5.2	100.0	100.0	395.9	100.0	100.0	76.2	76.4	85.3	36.7	100.0	100.0	9.6	100.0	100.0	3.2	100.0	100.0	5.9	100.0	100.0	
I35776	Bloomberg MSCI EM Asia Investment Grade Credit SRI	5.2	100.0	100.0	130.7	100.0	100.0	65.8	63.7	66.4	35.4	100.0	100.0	4.7	100.0	100.0	2.2	100.0	100.0	6.1	100.0	100.0	
I35777	Bloomberg MSCI EM Asia Investment Grade Credit Sustainability	5.2	100.0	100.0	250.5	100.0	100.0	76.3	72.9	82.3	35.1	100.0	100.0	10.3	100.0	100.0	2.6	100.0	100.0	6.3	100.0	100.0	
I35778	Bloomberg MSCI EM Asia High Yield Credit SRI	5.1	100.0	100.0	247.8	100.0	100.0	71.5	65.7	62.1	60.9	100.0	100.0	2.6	100.0	100.0	6.2	100.0	100.0	5.3	100.0	100.0	
I35779	Bloomberg MSCI EM Asia High Yield Credit Sustainability	5.5	100.0	100.0	1251.4	100.0	100.0	76.0	96.9	97.7	46.5	100.0	100.0	5.8	100.0	100.0	6.4	100.0	100.0	3.8	100.0	100.0	
I35780	Bloomberg MSCI EM Asia Corporate SRI	5.6	100.0	100.0	293.3	100.0	100.0	84.7	89.8	86.7	54.4	100.0	100.0	3.9	100.0	100.0	6.0	100.0	100.0	5.7	100.0	100.0	
I35781	Bloomberg MSCI EM Asia Corporate Sustainability	5.8	100.0	100.0	594.4	100.0	100.0	86.4	100.0	100.0	47.6	100.0	100.0	6.3	100.0	100.0	5.8	100.0	100.0	4.8	100.0	100.0	
I35782	Bloomberg MSCI EM Asia Investment Grade Corporate SRI	5.8	100.0	100.0	276.3	100.0	100.0	89.4	92.5	89.8	48.8	100.0	100.0	3.9	100.0	100.0	4.8	100.0	100.0	6.0	100.0	100.0	
I35783	Bloomberg MSCI EM Asia Investment Grade Corporate Sustainability	5.9	100.0	100.0	297.4	100.0	100.0	91.0	100.0	100.0	46.3	100.0	100.0	6.4	100.0	100.0	5.1	100.0	100.0	5.0	100.0	100.0	
I35784	Bloomberg MSCI EM Asia High Yield Corporate SRI	5.1	100.0	100.0	342.0	100.0	100.0	69.5	82.1	81.0	70.4	100.0	100.0	3.9	100.0	100.0	9.3	100.0	100.0	5.0	100.0	100.0	
I35785	Bloomberg MSCI EM Asia High Yield Corporate Sustainability	5.5	100.0	100.0	1417.6	100.0	100.0	73.7	100.0	100.0	51.3	100.0	100.0	5.9	100.0	100.0	7.8	100.0	100.0	4.0	100.0	100.0	
I35786	Bloomberg MSCI EM Asia Credit ESG Weighted	5.2	100.0	100.0	367.6	100.0	100.0	70.9	79.5	70.4	41.2	100.0	100.0	7.9	100.0	100.0	3.1	100.0	100.0	6.6	100.0	100.0	
I35787	Bloomberg MSCI EM Asia Investment Grade Credit ESG Weighted	5.2	100.0	100.0	263.0	100.0	100.0	69.8	78.6	71.3	38.5	100.0	100.0	8.1	100.0	100.0	2.6	100.0	100.0	7.0	100.0	100.0	
I33740	Bloomberg MSCI Euro Corp 800MM SRI Sustainable	8.0	100.0	100.0	115.2	100.0	100.0	85.1	100.0	100.0	25.4	100.0	100.0	1.6	100.0	100.0	2.4	100.0	100.0	6.0	100.0	100.0	
I35788	Bloomberg MSCI EM Asia High Yield Credit ESG Weighted	5.3	100.0	100.0	874.1	100.0	100.0	75.9	83.7	67.6	54.2	100.0	100.0	6.8	100.0	100.0	5.5	100.0	100.0	4.4	100.0	100.0	
I35790	Bloomberg MSCI EM Asia Investment Grade Corporate ESG Weighted	5.9	100.0	100.0	277.5	100.0	100.0	88.8	96.5	90.6													

ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosure

Index ID	Index Name	Environmental Rating			GHG Intensity (t CO2/\$M EVIC)		GHG Emissions (reported v estimated)				HCI Sector Exposure ¹				Fossil Fuel Exposure ²				Green Revenue			Green Bonds			
		Score	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count			
I36832	Bloomberg MSCI US Government-Related EM Country ESG Custom Index Unh USD	5.4	100.0	100.0	0.5	100.0	100.0	58.1	11.3	21.5	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	2.3	100.0	100.0
I36833	Bloomberg MSCI US Corporate ESG Custom Index Unh USD	6.7	100.0	100.0	188.2	100.0	100.0	77.0	97.5	94.7	43.7	99.9	99.9	1.9	99.9	99.9	3.2	100.0	100.0	1.4	100.0	100.0	1.4	100.0	100.0
I36834	Bloomberg MSCI US Securitized ESG Custom Index Unh USD	-	0.0	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.1	100.0	100.0	0.0	100.0	100.0	0.0	92.4	21.4	0.1	7.6	78.6			
I36835	Bloomberg MSCI EM Lcl Curncy Gov ESG 10% Country Capped Unh USD	5.1	100.0	100.0	0.0	100.0	100.0	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	0.0	100.0	100.0
I36836	Bloomberg MSCI US Agg ESG Custom Index Unh USD	6.2	69.0	64.2	59.0	68.4	61.5	72.4	23.7	53.2	9.5	100.0	99.9	0.4	100.0	99.9	0.7	97.6	71.8	0.6	71.4	92.3			
I35815	Bloomberg MSCI Global High Yield Corporate Ba/B SRI Index Unh USD	5.1	100.0	100.0	458.7	99.8	99.8	59.8	82.2	80.4	55.8	100.0	100.0	7.6	100.0	100.0	3.1	100.0	100.0	1.2	100.0	100.0			
I36837	Bloomberg MSCI US Treasury ESG Custom Index Unh USD	5.9	100.0	100.0	0.0	100.0	100.0	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	0.0	100.0	100.0
I36838	Bloomberg MSCI 28/29 US Agg and 1/29 EM Lcl Curncy Gov ESG Capped Unh USD	6.1	70.1	65.9	56.1	69.5	63.4	72.4	22.9	50.6	9.2	100.0	99.9	0.4	100.0	99.9	0.7	97.7	73.2	0.6	72.4	92.7			
I36839	Bloomberg Bloomberg MSCI Euro Green Bond ex Corporate Unh USD	6.1	100.0	100.0	39.3	100.0	100.0	54.9	52.0	78.3	15.0	100.0	100.0	0.0	100.0	100.0	4.1	100.0	100.0	100.0	100.0	100.0			
I36840	Bloomberg MSCI US Corporate Sustainability BB+ ex Subordinated Unh USD	6.3	100.0	100.0	352.8	100.0	100.0	77.3	100.0	100.0	54.2	100.0	100.0	5.8	100.0	100.0	3.5	100.0	100.0	1.2	100.0	100.0			
I34794	Bloomberg MSCI 3-5 year Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB Inde	7.1	100.0	100.0	191.6	100.0	100.0	85.9	100.0	100.0	39.6	100.0	100.0	3.4	100.0	100.0	3.9	100.0	100.0	10.0	100.0	100.0			
I36856	Bloomberg Bloomberg MSCI Euro Aggregate Sustainable and Green Bond SRI Unh USD	5.3	100.0	100.0	48.6	100.0	100.0	77.9	33.3	75.6	9.4	100.0	100.0	0.6	100.0	100.0	1.4	100.0	100.0	9.7	100.0	100.0			
I29689	Bloomberg MSCI US Corporate Sustainability : Sector Neutral Stats	6.5	100.0	100.0	349.4	100.0	100.0	79.5	100.0	100.0	53.3	100.0	100.0	5.9	100.0	100.0	3.4	100.0	100.0	1.2	100.0	100.0			
I29690	Bloomberg MSCI US Credit Sustainability : Sector Neutral Statistics	6.5	100.0	100.0	306.7	100.0	100.0	77.7	93.0	97.6	46.3	100.0	100.0	5.3	100.0	100.0	3.0	100.0	100.0	1.5	100.0	100.0			
I29691	Bloomberg MSCI US Govt/Credit Sustainability : Sector Neutral Stats	6.2	100.0	100.0	123.4	100.0	100.0	75.0	38.9	93.8	18.7	100.0	100.0	2.1	100.0	100.0	1.2	100.0	100.0	0.6	100.0	100.0			
I29692	Bloomberg MSCI US Agg Sustainability Index: Sector Neutral Class 2	6.2	70.1	62.9	123.4	70.1	62.9	75.0	27.3	59.0	13.2	100.0	100.0	1.5	100.0	100.0	0.8	97.7	70.8	0.6	72.4	92.1			
I29693	Bloomberg MSCI US Corporate ESG Weighted Index Statistics Index	6.5	100.0	100.0	354.0	100.0	100.0	80.4	99.1	95.6	51.3	100.0	99.9	5.4	100.0	99.9	3.2	100.0	100.0	1.3	100.0	100.0			
I29694	Bloomberg MSCI US Intermediate Corporate ESG Weighted Index	6.6	100.0	100.0	325.0	100.0	100.0	80.0	99.4	97.7	46.7	99.9	99.8	4.7	99.9	99.8	3.2	100.0	100.0	1.5	100.0	100.0			
I29695	Bloomberg MSCI US Long Corporate ESG Weighted Index	6.2	100.0	100.0	412.3	100.0	100.0	81.3	98.4	92.2	60.4	100.0	100.0	6.9	100.0	100.0	3.3	100.0	100.0	0.9	100.0	100.0			

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon ³			Tobacco ⁴			Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance		
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I29696	Bloomberg MSCI US Credit ESG Weighted Index Statistics Index	5.1	100.0	100.0	17	94.9	88.9	1.4	100.0	100.0	0.6	100.0	100.0	22.7	19.8	12.7	47.3	100.0	100.0	5.0	28.5	34.1	959	94.2	88.6	20.1	100.0	100.0
I29697	Bloomberg MSCI US Government/Credit ESG Weighted Statistics Index	6.3	100.0	100.0	17	42.3	85.1	0.6	100.0	100.0	0.3	100.0	100.0	22.7	8.5	11.7	20.9	100.0	100.0	5.0	12.3	31.3	977	41.7	83.3	9.0	100.0	100.0
I29698	Bloomberg MSCI US Aggregate ESG Weighted Index Statistics Index	6.3	78.8	67.7	17	33.3	57.7	0.5	98.4	74.6	0.2	100.0	100.0	22.7	6.7	7.9	16.5	98.4	74.6	5.0	9.7	21.2	977	32.9	56.4	7.2	98.4	74.6
I29699	Bloomberg MSCI US Intermediate Aggregate ESG Weighted Index	6.4	96.6	62.8	1	37.6	55.2	0.4	97.5	63.5	0.2	100.0	100.0	24.6	7.6	7.5	18.8	97.5	63.5	4.9	8.9	17.0	555	36.8	53.3	8.0	97.5	63.5
I29700	Bloomberg MSCI US Long Aggregate ESG Weighted Index	6.0	49.9	78.4	6	26.4	63.1	0.6	99.9	98.5	0.2	100.0	100.0	18.3	5.3	8.9	12.9	99.9	98.5	5.0	10.8	30.1	422	26.4	62.9	5.9	99.9	98.5
I29701	Bloomberg MSCI US Aggregate ESG Weighted Index: Sector Neutral Class 2	6.4	70.1	67.7	17	26.9	57.7	0.4	97.7	74.6	0.2	100.0	100.0	22.6	5.3	7.9	13.2	97.7	74.6	5.0	7.8	21.2	977	26.5	56.4	5.9	97.7	74.6
I29702	Bloomberg MSCI Euro Agg SRI Sector Neutral Statistics Index	6.5	100.0	100.0	0	33.6	74.6	0.0	100.0	100.0	0.0	100.0	100.0	21.1	5.2	11.7	17.9	100.0	100.0	4.0	4.6	12.5	523	32.1	71.2	6.8	100.0	100.0
I29703	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	6.8	99.2	96.1	0	23.9	80.9	0.0	99.2	96.1	0.0	100.0	100.0	25.6	7.2	24.6	11.7	99.2	96.1	5.8	2.5	10.7	76	23.3	79.3	7.3	99.2	96.1
I29704	Bloomberg MSCI Euro Corp Sustain-Neutral Statistics Index	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.0	100.0	100.0	20.1	24.3	22.9	66.1	100.0	100.0	3.2	26.9	28.8	534	99.8	99.6	14.6	100.0	100.0
I29705	Bloomberg MSCI Euro Agg Sustainability Index: Sector Neutral Class 2	6.5	100.0	100.0	0	35.1	80.8	0.0	100.0	100.0	0.2	100.0	100.0	20.6	5.6	13.9	19.7	100.0	100.0	3.3	6.1	17.0	584	33.4	77.3	6.8	100.0	100.0
I29706	Bloomberg MSCI Sterling Agg Sustain-Neutral 1 Statistics Index	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.9	100.0	100.0	24.8	43.4	39.3	63.6	100.0	100.0	4.5	18.8	19.3	89	100.0	100.0	25.6	100.0	100.0
I29708	Bloomberg MSCI Euro Corporate ESG Weighted Statistics Index	5.1	100.0	100.0	60	99.0	96.6	0.0	100.0	100.0	0.8	100.0	100.0	20.8	23.3	21.5	63.8	100.0	100.0	3.1	25.1	26.9	615	98.7	96.3	15.0	100.0	100.0
I29709	Bloomberg MSCI Euro Intermediate Corporate ESG Weighted Index	5.1	100.0	100.0	55	98.9	96.4	0.0	100.0	100.0	0.7	100.0	100.0	21.2	23.4	21.5	63.9	100.0	100.0	3.2	24.4	26.0	561	98.7	96.1	14.7	100.0	100.0
I29710	Bloomberg MSCI Euro Long Corporate ESG Weighted Index	5.3	100.0	100.0	5	99.8	99.3	0.0	100.0	100.0	1.4	100.0	100.0	16.3	22.3	22.7	63.1	100.0	100.0	2.4	34.8	37.1	54	99.4	98.9	18.4	100.0	100.0
I36880	Bloomberg MSCI US Corporate Sustainability SRI Custom Index Unh USD	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	22.5	21.7	16.1	54.4	100.0	100.0	5.9	28.9	37.2	739	100.0	100.0	19.7	100.0	100.0
I36881	Bloomberg MSCI US Long 50-50 Credit-TIPS Select Countries Custom SRI Index	6.1	100.0	100.0	0	44.0	80.5	0.5	100.0	100.0	0.0	100.0	100.0	17.6	8.4	12.8	22.0	100.0	100.0	5.9	18.2	39.5	365	44.0	80.5	10.0	100.0	100.0
I29712	Bloomberg MSCI Euro Aggregate ESG Weighted Statistics Index	6.3	100.0	100.0	60	41.5	76.7	0.0	100.0	100.0	0.2	100.0	100.0	21.8	6.4	12.6	22.9	100.0	100.0	3.3	6.6	15.5	718	39.4	73.5	8.4	100.0	100.0
I29713	Bloomberg MSCI Euro Intermediate Aggregate ESG Weighted Index	6.2	100.0	100.0	55	46.5	79.8	0.0	100.0	100.0	0.2	100.0	100.0	22.1	7.4	13.4	25.8	100.0	100.0	3.3	7.3	15.9	652	44.1	76.6	9.3	100.0	100.0
I29714	Bloomberg MSCI Euro Long Aggregate ESG Weighted Index	7.1	100.0	99.9	5	20.6	57.1	0.0	100.0	99.9	0.1	100.0	100.0	17.6	2.2	7.5	10.7	100.0	99.9	3.1	4.1	12.8	66	19.7	53.9	5.0	100.0	99.9
I29715	Bloomberg MSCI Euro Agg ESG Weighted Index: Sector Neutral Class 2	6.5	100.0	100.0	60	35.0	76.7	0.0	100.0	100.0	0.2	100.0	100.0	21.5	5.4	12.6	18.9	100.0	100.0	3.3	5.7	15.5	718	33.2	73.5	7.2	100.0	100.0
I34838	Bloomberg MSCI Euro ESG Sustainability Index: Industrial ex Subordinate	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	2.1	100.0	100.0	13.7	24.3	22.7	61.9	100.0	100.0	3.4	38.3	39.2	333	100.0	100.0	17.4	100.0	100.0
I34839	Bloomberg MSCI Euro ESG Sustainability Index: Utility ex Subordinated I	7.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	16.6	29.6	29.8	74.9	100.0	100.0	2.7	56.6	53.3	71	97.9	97.5	3.3	100.0	100.0
I34840	Bloomberg MSCI Euro ESG Sustainability Index: Financial ex Subordinated	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	28.3	22.7	21.5	67.3	100.0	100.0	3.8	8.8	11.6	96	99.8	99.5	12.3	100.0	100.0
I34841	Bloomberg MSCI Euro Covered Sustainability Index	4.6	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	24.0	12.2	10.7	65.9	100.0	100.0	3.3	6.1	5.9	38	92.4	93.4	21.9	100.0	100.0
I34842	Bloomberg MSCI Euro Sustainability Custom Composite Index	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.0	100.0	100.0	18.6	21.9	20.0	64.9	100.0	100.0	3.3	26.6	24.4	538	98.3	98.2	16.1	100.0	100.0
I29716	Bloomberg MSCI Sterling Corp ESG Weighted Statistics Index	5.0	100.0	100.0	16	97.4	91.2	0.0	100.0	100.0	1.6	100.0	100.0	24.3	38.4	33.5	61.1	100.0	100.0	4.0	16.5	17.1	105	97.5	91.4	27.6	100.0	100.0
I29717	Bloomberg MSCI Sterling Intermediate Corporate ESG Weighted Index	4.9	100.0	100.0	15	98.6	95.1	0.0	100.0	100.0	2.0	100.0	100.0	26.0	41.1	37.1	62.8	100.0	100.0	3.0	15.6	17.8	75	98.7	95.3	24.0	100.0	100.0
I35862	Bloomberg MSCI US Corporate 1-10 Sustainability SRI Index Unh USD	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	24.8	22.6	16.5	55.0	100.0	100.0	5.7	24.7	32.0	431	100.0	100.0	18.3	100.0	100.0
I29718	Bloomberg MSCI Sterling Long Corporate ESG Weighted Index	5.3	100.0	100.0	1	94.7	84.3	0.0	100.0	100.0	0.8	100.0	100.0	19.6	32.2	27.1	57.2	100.0	100.0	6.0	18.6	16.0	30	94.8	84.6	35.8	100.0	100.0
I29719	Bloomberg MSCI Sterling Aggregate ESG Weighted Index Statistics Index	6.7	99.5	96.4	16	27.7	82.4	0.0	99.5	96.4	0.3	100.0	100.0	24.9	8.5	25.4	14.3	99.5	96.4	3.9	3.6	13.6	110	26.9	80.9	8.1	99.5	96.4
I29720	Bloomberg MSCI Sterling Agg ESG Weighted Index: Sector Neutral Class 2	6.8	99.2	96.4	16	25.0	82.4	0.0	99.2	96.4	0.3	100.0	100.0	24.9	7.4	25.4	12.7	99.2	96.4	4.1	3.3	13.6	110	24.2	80.9	7.4	99.2	96.4
I29721	Bloomberg MSCI Euro Intermediate Corporate SRI Index	5.0	100.0	100.0	0	97.2	95.9	0.0	100.0	100.0	0.0	100.0	100.0	21.0	22.5	20.8	61.2	100.0	100.0	4.2	19.4	21.7	389	96.9	95.5	14.6	100.0	100.0
I29722	Bloomberg MSCI Euro Long Corporate SRI Index	5.2	100.0	100.0	0	99.4	99.1	0.0	100.0	100.0	0.0	100.0	100.0	16.8	24.1	22.6	60.8	100.0	100.0	2.7	31.2	33.6	32	99.1	98.7	19.5	100.0	100.0
I29723	Bloomberg MSCI Euro Corporate SRI+ESG Statistics Index	5.0	100.0	100.0	0	97.3	96.1	0.0	100.0	100.0	0.0	100.0	100.0	20.7	22.6	21.0	61.2	100.0	100.0	4.0	20.1	22.6	421	97.1	95.7	15.0	100.0	100.0
I29732	Bloomberg MSCI GBP Catholic Values Statistics Index	5.0	100.0	100.0	16	93.9	91.0	0.0	100.0	100.0	1.5	100.0	100.0	24.9	37.4	33.1	59.3	100.0	100.0	3.5	17.1	16.7	81	94.0	91.2	25.5	100.0	100.0
I29725	Bloomberg MSCI Euro Corporate Ex Controversial Weapons Index	5.0	100.0	100.0	49	97.4	96.2	0.0	100.0	100.0	0.0	100.0	100.0	20.7	22.1	20.6	61.0	100.0	100.0	4.0	19.5	22.1	464	97.1	95.8	14.7	100.0	100.0
I29726	Bloomberg MSCI Euro Catholic Values Statistics Index	5.1	100.0	100.0	60	97.5	96.4	0.0	100.0	100.0	1.0	100.0	100.0	20.8	21.5	20.6	63.4	100.0	100.0	3.3	24.2	26.4	497	97.3	96.0	14.1	100.0	100.0
I29727	Bloomberg MSCI Sterling Intermediate Corporate SRI Index	4.9	100.0	100.0	0	96.3	94.6	0.0	100.0	100.0	0.0	100.0	100.0	26.7	40.8	37.5	60.0	100.0	100.0	3.8	12.6	14.5	50	96.4	94.8	23.2	100.0	100.0
I29729	Bloomberg MSCI Sterling Corporate SRI Ex CCC	5.0	100.0	100.0	0	93.2	90.3	0.0	100.0	100.0	0.0	100.0	100.0	25.1	37.2	33.0	56.8	100.0	100.0	6.0	12.6	13.7	72	93.4	90.5	27.2	100.0	100.0
I29730	Bloomberg MSCI Sterling Corp SRI Ex Predatory Lending Index	5.0	100.0	100.0	13	93.2	90.3	0.0	100.0	100.0	0.0	100.0	100.0	24.8	35.4	31.4	56.4	100.0	100.0	6.0	12.7	13.7	85	93.3	90.5	27.4	100.0	100.0
I29731	Bloomberg MSCI Sterling Corp SRI Ex Controversial Weapons Index	5.0	100.0	100.0	13	93.3	90.4	0.0	100.0	100.0	0.0	100.0	100.0	25.1	36.8	32.5	56.8	100.0	100.0	6.0	12.2	13.2	83	93.5	90.7	26.9	100.0	100.0
I29733	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.9	100.0	100.0	20.4	24.3	22.9	66.2	100.0	100.0	3.3	26.1	27.9	488	99.8	99.6	14.2	100.0	100.0
I33836	Bloomberg MSCI Euro Corporate ESG Weighted Select SRI Index	5.3	100.0	100.0	0	98.5	95.2	0.0	100.0	100.0	0.1	100.0	100.0	17.9	19.6	18.4	60.2	100.0	100.0	3.7	25.1	22.6	257	98.0	94.7	16.5	100.0	100.0
I29724	Bloomberg MSCI Euro Corporate Ex Predatory Lending Index	5.0	100.0	100.0	49	97.3	96.1	0.0	100.0	100.0	0.0																	

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon ³			Tobacco ⁴			Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance		
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I36928	Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index Unh EUR	5.6	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.3	29.2	22.0	67.8	100.0	100.0	3.2	25.5	24.4	416	100.0	99.8	14.9	100.0	100.0
I35896	Bloomberg MSCI Gbl HY ex Controversial and Nuclear Weapons Unh USD	4.5	100.0	100.0	40	67.3	70.4	0.0	100.0	100.0	0.4	100.0	100.0	12.9	6.3	6.4	27.5	100.0	100.0	5.6	21.8	21.3	235	67.3	70.5	23.6	100.0	100.0
I29728	Bloomberg MSCI Sterling Long Corporate SRI Index	5.3	100.0	100.0	0	86.8	82.7	0.0	100.0	100.0	0.0	100.0	100.0	20.4	29.7	25.1	50.1	100.0	100.0	10.5	12.7	12.2	22	87.1	83.1	35.7	100.0	100.0
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	5.8	100.0	100.0	0	51.6	83.0	0.0	100.0	100.0	0.0	100.0	100.0	21.5	9.5	13.2	31.0	100.0	100.0	4.3	8.5	14.1	416	49.9	78.9	10.5	100.0	100.0
I35900	Bloomberg MSCI Euro HighYield Liquid Corporate ESG Weighted SRI Bond Unh EUR	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	14.2	14.4	11.6	65.5	100.0	100.0	5.9	23.8	26.4	25	100.0	100.0	21.8	100.0	100.0
I29756	Bloomberg MSCI Global Aggregate Sustainability Index Statistics Index	6.7	85.5	81.9	0	25.2	68.4	0.2	98.8	85.7	0.2	100.0	100.0	21.9	4.2	10.4	12.8	98.8	85.7	4.4	5.7	19.2	2034	23.9	64.3	5.9	98.8	85.7
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	7.4	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	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	100.0	100.0
I29758	Bloomberg MSCI Global Long Corporate Sustainability Index	6.9	62.4	83.7	0	14.7	67.0	0.2	99.8	98.4	0.2	100.0	100.0	18.1	2.6	9.8	7.1	99.8	98.4	5.0	5.2	27.3	531	14.2	63.9	3.6	99.8	98.4
I29762	Bloomberg MSCI Global Corporate ESG Weighted Index	5.0	100.0	100.0	135	98.3	93.2	0.9	100.0	100.0	0.9	100.0	100.0	22.0	21.7	16.1	55.5	100.0	100.0	4.4	28.6	31.0	2011	98.1	92.9	20.2	100.0	100.0
I29763	Bloomberg MSCI Global Intermediate Corporate ESG Weighted Index	4.9	100.0	100.0	112	98.5	94.6	0.6	100.0	100.0	0.9	100.0	100.0	23.1	22.2	16.8	56.7	100.0	100.0	4.1	25.2	27.7	1463	98.4	94.4	19.2	100.0	100.0
I29764	Bloomberg MSCI Global Long Corporate ESG Weighted Index	5.1	100.0	100.0	23	97.4	89.5	1.8	100.0	100.0	1.0	100.0	100.0	18.1	20.3	14.2	51.8	100.0	100.0	4.8	39.3	40.0	548	97.2	89.0	23.3	100.0	100.0
I29765	Bloomberg MSCI Global Corporate ESG Weighted Index: Sector Neutral	5.0	100.0	100.0	135	98.3	93.2	0.9	100.0	100.0	0.9	100.0	100.0	21.9	21.7	16.1	55.5	100.0	100.0	4.4	28.9	31.0	2011	98.1	92.9	20.2	100.0	100.0
I29766	Bloomberg MSCI Global Aggregate ESG Weighted Stats Index	6.5	91.0	85.1	135	32.1	64.4	0.2	99.3	88.3	0.2	100.0	100.0	22.2	5.1	8.9	15.4	99.3	88.3	4.3	6.8	17.4	2476	30.7	61.0	8.5	99.3	88.3
I29771	Bloomberg MSCI Global Aggregate ESG-Weighted Ex CCC Ex Red Index	6.5	90.9	85.0	0	31.7	64.0	0.2	99.3	88.1	0.2	100.0	100.0	22.2	5.2	8.9	15.4	99.3	88.1	4.3	6.7	17.2	2292	30.3	60.6	8.5	99.3	88.1
I36946	Bloomberg MSCI USD Corporate Float-Adjusted Liquid Bond Screened Index	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.7	24.8	21.1	56.0	100.0	100.0	6.5	19.3	23.8	513	100.0	100.0	15.6	100.0	100.0
I36947	Bloomberg MSCI Gbl Treas Country Exclusions Sustainability Index Unh USD	7.9	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	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	100.0	100.0
I33869	Bloomberg MSCI European Green Bond Issuer Capped EUR Index	6.1	100.0	100.0	0	72.5	89.8	0.0	100.0	100.0	0.0	100.0	100.0	23.1	6.5	8.4	42.2	100.0	100.0	3.8	13.4	15.2	35	68.9	84.6	11.7	100.0	100.0
I36950	Bloomberg MSCI EUR Corporate Liquid Bond Screened Index	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	21.0	24.2	22.6	62.7	100.0	100.0	3.9	18.9	21.3	349	100.0	100.0	15.2	100.0	100.0
I33875	Bloomberg MSCI US Corporate ESG-Weighted Global Norms	4.9	100.0	100.0	0	99.0	95.1	0.0	100.0	100.0	0.7	100.0	100.0	22.4	21.7	13.9	53.0	100.0	100.0	5.0	32.2	37.9	859	99.0	95.1	20.5	100.0	100.0
I33876	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms	5.2	100.0	100.0	0	99.0	96.5	0.0	100.0	100.0	0.8	100.0	100.0	21.1	23.2	21.6	63.9	100.0	100.0	3.1	25.1	27.1	529	98.7	96.2	14.8	100.0	100.0
I36953	Bloomberg MSCI Euro Corp Sustainability and SRI Select Index Unh EUR	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.6	23.0	21.5	64.4	100.0	100.0	4.0	21.7	24.2	355	99.7	99.6	16.0	100.0	100.0
I36954	Bloomberg MSCI US Government-Related and Corporate ESG Custom Index Unh USD	5.0	100.0	100.0	14	89.0	85.7	0.0	100.0	100.0	0.1	100.0	100.0	22.1	15.7	11.7	45.6	100.0	100.0	6.3	20.4	25.9	815	87.2	83.4	19.2	100.0	100.0
I33877	Bloomberg MSCI Global Treasury ESG-Weighted Unh USD	7.8	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	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	100.0	100.0
I29783	Bloomberg MSCI Global Corporate ESG Sustainability BB+ Index	4.9	100.0	100.0	0	100.0	100.0	0.8	100.0	100.0	1.2	100.0	100.0	21.6	21.1	17.8	56.7	100.0	100.0	4.7	29.2	33.5	1878	99.9	99.7	20.6	100.0	100.0
I29784	Bloomberg MSCI Global Aggregate Sustainability BB+ Index	6.6	87.6	95.9	0	25.1	79.2	0.1	100.0	100.0	0.2	100.0	100.0	21.7	4.0	11.5	12.3	100.0	100.0	4.6	5.6	21.6	2202	23.9	74.9	6.1	100.0	100.0
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	6.5	88.6	81.8	0	26.1	60.9	0.0	98.7	85.6	0.0	100.0	100.0	21.9	4.2	8.9	12.6	98.7	85.6	5.3	3.8	10.9	1662	24.6	56.8	6.7	98.7	85.6
I35935	Bloomberg MSCI Global Corporate Float-Adjusted Bond Screened Index	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	22.2	22.9	19.5	57.5	100.0	100.0	5.6	20.5	24.2	1121	99.8	99.6	18.7	100.0	100.0
I35936	Bloomberg MSCI Global Corporate FloatAdjusted Liquid Bond Screened	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.0	24.8	22.8	58.7	100.0	100.0	5.5	18.4	21.1	942	99.9	99.8	16.3	100.0	100.0
I36858	Bloomberg MSCI Global Aggregate Sustainability A+ Index Unh USD	6.9	83.7	78.6	0	23.5	65.6	0.1	98.7	83.1	0.1	100.0	100.0	22.0	4.4	11.3	11.9	98.7	83.1	4.2	5.3	19.0	1688	22.5	62.5	4.9	98.7	83.1
I36859	Bloomberg MSCI Global Aggregate Ex-JPY Sustainability A+ Index Unh USD	6.7	80.7	77.8	0	27.7	67.0	0.1	98.5	82.5	0.1	100.0	100.0	22.0	5.2	11.7	14.3	98.5	82.5	4.2	6.3	19.6	1671	26.6	64.1	5.8	98.5	82.5
I35945	Bloomberg MSCI USCrpBBB SnrSRI Sust BB+ 15+xCnh 15% SectorCap Unh USD	4.6	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	10.5	8.1	13.2	43.7	100.0	100.0	8.2	42.9	42.4	36	100.0	100.0	24.8	100.0	100.0
I35946	Bloomberg MSCI EM USD Agg IG SRI Sust BB+ 15+xCnh 15% CtyCap Unh USD	5.9	100.0	100.0	0	25.3	30.6	0.0	100.0	100.0	0.0	100.0	100.0	18.0	1.2	1.2	5.4	100.0	100.0	2.7	12.4	13.3	7	25.3	30.6	4.9	100.0	100.0
I36860	Bloomberg MSCI Global Aggregate JPY Sustainability A+ Index Unh USD	8.1	100.0	100.0	0	1.3	29.4	0.0	100.0	100.0	0.0	100.0	100.0	31.8	0.1	1.8	-0.6	100.0	100.0	2.0	0.1	2.3	17	1.0	19.1	0.1	100.0	100.0
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Stats	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	17.3	26.7	24.0	56.2	100.0	100.0	10.3	17.1	22.7	132	100.0	100.0	11.0	100.0	100.0
I37017	Bloomberg MSCI Gbl Corp PAB	4.8	100.0	100.0	3	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	21.7	21.1	18.0	57.3	100.0	100.0	5.4	21.9	25.8	1429	99.9	99.7	20.9	100.0	100.0
I37018	Bloomberg MSCI Global High Yield Liquid Corporate ESG Weighted SRI Bond Unh USD	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	12.5	13.3	11.1	49.9	100.0	100.0	6.5	29.7	26.8	105	100.0	100.0	34.8	100.0	100.0
I29746	Bloomberg MSCI Global Corporate SRI Index Statistics Index	4.8	100.0	100.0	0	95.4	92.1	0.0	100.0	100.0	0.0	100.0	100.0	21.5	19.6	15.9	53.4	100.0	100.0	5.4	23.6	26.8	1542	95.3	91.8	20.6	100.0	100.0
I37023	Bloomberg MSCI EurAgg Corp PAB	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.5	23.1	22.0	64.9	100.0	100.0	3.7	21.4	24.1	438	99.9	99.8	15.9	100.0	100.0
I37024	Bloomberg MSCI US Agg Corp PAB	4.8	100.0	100.0	1	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	23.9	20.2	15.5	53.7	100.0	100.0	6.5	24.3	31.4	66					

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon ³			Tobacco ⁴		Gender Pay Gap Ratio			Female-to-Male Directors		Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance				
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	5.0	100.0	100.0	0	100.0	100.0	0.9	100.0	100.0	1.3	100.0	100.0	21.8	22.0	18.4	57.9	100.0	100.0	4.5	29.8	34.6	1799	99.9	99.7	19.6	100.0	100.0
I29757	Bloomberg MSCI Global Intermedie Corporate Sustainability Index	6.6	97.8	81.3	0	30.7	68.8	0.1	98.3	81.7	0.3	100.0	100.0	22.9	5.1	10.6	16.0	98.3	81.7	4.2	6.0	16.6	1503	29.0	64.5	7.2	98.3	81.7
I36051	Bloomberg MSCI Global Agg USD Telecom 15+ Year Sustainable BB+ Unh USD	5.4	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.5	12.6	12.4	43.5	100.0	100.0	0.9	4.1	9.5	4	100.0	100.0	40.3	100.0	100.0
I36068	Bloomberg MSCI Global Corporate ESG Sustainability SRI 1-5 Year Unh USD	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.8	22.4	19.1	59.6	100.0	100.0	4.6	20.0	24.3	705	99.9	99.8	18.1	100.0	100.0
I36069	Bloomberg MSCI Global Corporate SRI Carbon ESG-Weighted Unh USD	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.8	23.1	18.8	58.1	100.0	100.0	5.3	28.4	27.5	1374	99.8	99.6	19.7	100.0	100.0
I35046	Bloomberg MSCI Euro Corporate High Yield Sustainable BB+ SRI Bond Index	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.3	13.7	11.2	61.8	100.0	100.0	6.4	23.9	26.4	25	100.0	100.0	23.7	100.0	100.0
I35047	Bloomberg MSCI US Corporate High Yield Sustainable BB+ SRI Bond Index	4.5	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.2	11.0	10.3	43.4	100.0	100.0	8.2	29.1	28.7	54	100.0	100.0	47.3	100.0	100.0
I31976	Bloomberg Global Aggregate Corporate ex EM Statistics Index	4.8	100.0	100.0	124	96.4	93.5	0.8	100.0	100.0	1.2	100.0	100.0	21.8	20.2	16.5	54.9	100.0	100.0	4.8	28.2	31.3	1945	96.3	93.3	20.0	100.0	100.0
I36072	Bloomberg MSCI Sterling Corporate SRI Carbon ESG-Weighted Unh EUR	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	24.1	44.0	37.8	61.0	100.0	100.0	5.6	13.0	13.2	56	100.0	100.0	26.0	100.0	100.0
I36073	Bloomberg MSCI Euro Corporate SRI Carbon ESG-Weighted Unh EUR	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.9	25.2	22.7	64.6	100.0	100.0	4.2	23.3	22.5	363	99.4	99.6	16.0	100.0	100.0
I36074	Bloomberg MSCI US Corporate SRI Carbon ESG-Weighted Unh USD	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.6	21.7	16.9	54.7	100.0	100.0	6.1	33.2	33.9	688	100.0	100.0	21.0	100.0	100.0
I34034	Bloomberg MSCI Euro Intermediate Corporate Sustainability BB+	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.0	100.0	100.0	19.9	24.4	23.2	64.5	100.0	100.0	3.5	27.1	29.3	472	99.8	99.6	14.1	100.0	100.0
I34035	Bloomberg MSCI Sterling Intermediate Corporate Sustainability BB+	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	2.5	100.0	100.0	24.3	39.3	37.1	63.0	100.0	100.0	3.3	20.0	21.3	56	100.0	100.0	22.7	100.0	100.0
I34036	Bloomberg MSCI Canada Corporate Sustainability BB+	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.4	100.0	100.0	26.8	5.6	4.3	64.1	100.0	100.0	5.0	26.9	37.5	32	97.2	96.2	32.0	100.0	100.0
I34037	Bloomberg MSCI Canada Intermediate Corporate Sustainability BB+	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.4	100.0	100.0	26.7	7.0	5.9	65.3	100.0	100.0	4.7	19.4	28.0	27	98.6	97.6	27.9	100.0	100.0
I36083	Bloomberg MSCI EUR Corp ESG BB+ Sustainability 1-3Y excl Sub Unh EUR	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.1	100.0	100.0	21.3	24.6	23.2	64.2	100.0	100.0	3.2	24.1	27.0	130	99.7	99.5	13.2	100.0	100.0
I36085	Bloomberg MSCI Euro High Yield Sustainable and SRI Unh EUR	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	12.8	12.8	10.4	62.1	100.0	100.0	6.3	24.9	26.5	20	100.0	100.0	22.8	100.0	100.0
I37113	Bloomberg MSCI US Aggregate ex-Tobacco ex-Fossil Fuels Index Unh USD	6.4	69.7	66.5	14	25.3	56.0	0.3	97.7	73.6	0.0	100.0	100.0	22.2	4.3	7.3	12.3	97.7	73.6	6.1	6.6	19.1	866	24.8	54.7	5.8	97.7	73.6
I36092	Bloomberg MSCI Global Corporate Select Sustainability SRI Index Unh USD	4.9	100.0	100.0	0	95.8	92.7	0.0	100.0	100.0	0.2	100.0	100.0	21.4	19.6	15.9	54.0	100.0	100.0	5.0	26.2	29.4	1722	95.6	92.4	20.1	100.0	100.0
I36093	Bloomberg MSCI US HY Crp 2% IssCap Select Sustainability SRI Unh USD	4.6	100.0	100.0	0	81.1	78.7	0.0	100.0	100.0	0.3	100.0	100.0	13.4	8.6	7.8	33.4	100.0	100.0	7.1	25.3	24.9	73	81.2	78.9	34.8	100.0	100.0
I36100	Bloomberg MSCI USD Corporate and Agency Green Bond Unh USD	5.0	100.0	100.0	0	98.7	98.8	0.0	100.0	100.0	0.0	100.0	100.0	16.5	5.7	5.8	44.8	100.0	100.0	5.8	17.2	18.3	42	97.1	97.9	29.7	100.0	100.0
I36101	Bloomberg MSCI EUR Corporate and Agency Green Bond Unh USD	5.3	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.5	13.7	12.7	74.3	100.0	100.0	3.4	29.1	24.9	46	98.9	98.7	11.7	100.0	100.0
I36109	Bloomberg MSCI HY Sustainability Custom Blend Unh USD	4.6	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.9	100.0	100.0	13.1	13.5	11.7	49.8	100.0	100.0	7.1	30.4	31.6	127	100.0	100.0	34.2	100.0	100.0
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	6.7	86.5	82.5	0	21.3	58.2	0.0	98.9	86.2	0.0	100.0	100.0	22.0	3.4	8.5	10.2	98.9	86.2	5.2	3.2	10.8	1566	20.1	54.4	5.3	98.9	86.2
I29769	Bloomberg MSCI Global Corp ESG Weighted Ex CCC Ex Red	5.0	100.0	100.0	0	98.3	93.1	0.9	100.0	100.0	0.9	100.0	100.0	22.0	21.8	16.1	55.6	100.0	100.0	4.4	28.5	31.0	1878	98.1	92.9	20.3	100.0	100.0
I29770	Bloomberg MSCI GLB Corp ESG Weighted x CCC x Red Index: Sector Neutral	5.0	100.0	100.0	0	98.3	93.1	0.9	100.0	100.0	1.0	100.0	100.0	21.8	21.7	16.1	55.5	100.0	100.0	4.4	28.8	31.0	1878	98.1	92.9	20.3	100.0	100.0
I34088	Bloomberg MSCI EUR Non-Govt UNGC ex-Wpns ex-Tobacco Fit Adj	5.4	100.0	100.0	0	80.8	89.2	0.0	100.0	100.0	0.1	100.0	100.0	20.7	15.0	16.4	47.3	100.0	100.0	3.2	15.3	19.3	611	78.6	87.0	13.2	100.0	100.0
I37162	Bloomberg MSCI Euro Corporate 1-5 Year ESG Sustainability SRI Unh EUR	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	21.7	23.7	22.6	65.7	100.0	100.0	4.0	17.9	21.5	217	99.8	99.6	14.0	100.0	100.0
I37163	Bloomberg MSCI US Agg ex Securitized Sustainable SRI Sector Neutral Unh USD	6.4	100.0	100.0	0	36.9	90.9	0.0	100.0	100.0	0.0	100.0	100.0	22.9	7.3	14.9	18.4	100.0	100.0	5.8	8.7	28.7	685	36.2	89.1	7.5	100.0	100.0
I37164	Bloomberg MSCI Emerging Markets Green Bond Index Unh USD	5.5	100.0	100.0	0	73.9	78.8	0.0	100.0	100.0	0.0	100.0	100.0	15.1	5.0	6.8	9.8	100.0	100.0	1.2	4.9	6.1	38	73.9	78.8	34.9	100.0	100.0
I34091	Bloomberg MSCI Global Green Bond Select (Hedged) Index	6.0	100.0	99.9	0	69.1	84.7	0.0	100.0	99.9	0.0	100.0	100.0	22.3	5.0	6.4	33.7	100.0	99.9	4.0	11.7	14.4	100	65.5	80.1	15.2	100.0	99.9
I35121	Bloomberg MSCI 1-3 year US Corporate Custom SRI Index	4.7	100.0	100.0	0	98.5	97.2	0.0	100.0	100.0	0.1	100.0	100.0	25.1	22.5	17.2	54.5	100.0	100.0	5.5	23.1	29.4	165	98.5	97.2	17.6	100.0	100.0
I34100	Bloomberg MSCI US Aggregate ESG Focus	6.7	70.1	47.4	0	28.4	42.7	0.0	97.6	58.6	0.0	100.0	100.0	16.1	6.1	7.3	14.8	97.6	58.6	4.7	8.2	16.3	428	28.1	42.6	5.4	97.6	58.6
I35138	Bloomberg MSCI Euro Green Bond 5% capped Index	5.2	100.0	100.0	0	94.3	92.1	0.0	100.0	100.0	0.0	100.0	100.0	23.5	17.1	15.1	63.4	100.0	100.0	2.9	23.0	20.5	37	94.1	91.8	12.8	100.0	100.0
I37190	Bloomberg MSCI China Aggregate ESG-Weighted Index Unh CNY	5.9	100.0	100.0	1	42.5	25.8	0.0	100.0	100.0	0.0	100.0	100.0	40.1	0.1	0.3	2.8	100.0	100.0	0.4	0.1	0.4	270	42.6	26.2	29.5	100.0	100.0
I37191	Bloomberg MSCI China Aggregate SRI Index Unh CNY	6.1	100.0	100.0	0	37.2	24.8	0.0	100.0	100.0	0.0	100.0	100.0	40.1	0.0	0.3	0.5	100.0	100.0	0.9	0.0	0.2	258	37.2	25.1	24.1	100.0	100.0
I37192	Bloomberg MSCI China Aggregate Sustainability Index Unh CNY	6.0	100.0	100.0	0	21.5	68.9	0.0	100.0	100.0	0.0	100.0	100.0	40.1	0.1	1.5	2.5	100.0	100.0	2.1	0.0	0.4	135	21.5	68.9	14.0	100.0	100.0
I37193	Bloomberg MSCI Liquid China Credit ESG-Weighted Index Unh CNY	4.9	100.0	100.0	0	95.6	86.7	0.0	100.0	100.0	0.0	100.0	100.0	44.8	0.8	2.6	12.2	100.0	100.0	1.6	0.1	1.0	60	95.6	86.7	73.8	100.0	100.0
I37194	Bloomberg MSCI Liquid China Credit SRI Index Unh CNY	4.7	100.0	100.0	0	92.6	88.1	0.0	100.0	100.0	0.0	100.0	100.0	44.8	0.8	3.0	10.8	100.0	100.0									

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon ³			Tobacco ⁴			Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance		
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I36215	Bloomberg MSCI EM USD Aggregate High Yield ESG-Weighted Unh USD	5.0	100.0	100.0	29	45.8	41.7	0.0	100.0	100.0	0.0	100.0	100.0	26.4	1.7	1.2	12.6	100.0	100.0	1.4	22.6	17.4	79	45.8	41.7	8.2	100.0	100.0
I36218	Bloomberg MSCI Australia Corporate ESG BB+ Sustainability Unh JPY	4.4	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.0	15.5	15.4	62.0	100.0	100.0	5.9	40.3	39.3	10	100.0	100.0	22.1	100.0	100.0
I36220	Bloomberg MSCI EM Pan-Euro Aggregate SRI	5.9	100.0	100.0	0	18.5	25.9	0.0	100.0	100.0	0.0	100.0	100.0	17.5	1.8	3.1	3.7	100.0	100.0	1.6	4.1	4.8	15	18.5	25.9	4.8	100.0	100.0
I35197	Bloomberg MSCI Euro Corporate Green Bond 5% Capped Index	5.2	100.0	100.0	0	94.3	92.1	0.0	100.0	100.0	0.0	100.0	100.0	23.5	17.1	15.1	63.4	100.0	100.0	2.9	23.0	20.5	37	94.1	91.8	12.8	100.0	100.0
I36221	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related SRI Unh EUR	6.2	100.0	100.0	0	8.0	11.3	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	-0.1	100.0	100.0	3.4	0.3	0.4	7	8.0	11.3	3.1	100.0	100.0
I35897	Bloomberg MSCI GLA ex Controversial and Nuclear Weapons Unh USD	6.6	87.6	84.9	126	27.3	63.9	0.0	99.0	88.1	0.2	100.0	100.0	21.6	3.6	8.7	11.5	99.0	88.1	4.6	5.3	17.0	2355	26.2	60.4	8.3	99.0	88.1
I36222	Bloomberg MSCI EM Pan-Euro Aggregate Corporate SRI Unh EUR	4.8	100.0	100.0	0	94.0	92.5	0.0	100.0	100.0	0.0	100.0	100.0	17.5	15.0	17.0	30.8	100.0	100.0	1.5	30.8	24.5	1	94.0	92.5	17.3	100.0	100.0
I34175	Bloomberg MSCI Canadian Agg ESG-Weighted Index	6.3	99.4	100.0	6	34.6	61.7	0.0	99.4	100.0	0.1	99.4	100.0	24.0	1.4	2.5	18.2	99.4	100.0	4.9	6.6	19.0	39	33.9	59.4	15.8	99.4	100.0
I36223	Bloomberg MSCI EM Pan-Euro Aggregate Investment Grade SRI Unh EUR	6.3	100.0	100.0	0	18.4	27.6	0.0	100.0	100.0	0.0	100.0	100.0	17.6	1.9	3.1	3.3	100.0	100.0	3.5	2.0	3.1	8	18.4	27.6	5.9	100.0	100.0
I36224	Bloomberg MSCI EM Pan-Euro Aggregate High Yield SRI Unh EUR	4.4	100.0	100.0	0	18.9	20.0	0.0	100.0	100.0	0.0	100.0	100.0	17.2	1.3	3.1	5.3	100.0	100.0	0.3	13.6	10.8	1	18.9	20.0	0.0	100.0	100.0
I36225	Bloomberg MSCI EM Pan-Euro Aggregate Sustainability	6.0	100.0	100.0	0	19.1	27.9	0.0	100.0	100.0	0.0	100.0	100.0	17.5	2.0	3.4	3.8	100.0	100.0	1.4	4.6	6.1	15	19.1	27.9	4.8	100.0	100.0
I36226	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Sus Unh EUR	6.2	100.0	100.0	0	7.4	10.8	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	-0.3	100.0	100.0	0.0	0.0	0.0	7	7.4	10.8	2.5	100.0	100.0
I36227	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Sus Unh EUR	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	17.5	15.7	18.0	32.4	100.0	100.0	1.4	36.7	32.0	1	100.0	100.0	21.1	100.0	100.0
I37256	Bloomberg MSCI Euro Aggregate ex Fossil Fuel SRI Select Unh EUR	6.5	100.0	100.0	0	33.7	72.8	0.0	100.0	100.0	0.0	100.0	100.0	19.7	5.3	11.2	18.0	100.0	100.0	4.5	4.9	10.4	340	32.1	69.1	6.7	100.0	100.0
I36228	Bloomberg MSCI EM Pan-Euro Aggregate Investment Grade Sus Unh EUR	6.3	100.0	100.0	0	18.3	28.3	0.0	100.0	100.0	0.0	100.0	100.0	17.6	2.0	3.3	3.3	100.0	100.0	3.0	2.2	3.8	8	18.3	28.3	5.6	100.0	100.0
I33162	Bloomberg MSCI US Corp 0-3 SRI Statistics Index	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	25.5	23.0	17.5	55.6	100.0	100.0	5.8	22.0	29.5	231	100.0	100.0	17.2	100.0	100.0
I36229	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Sustainability Unh EUR	4.5	100.0	100.0	0	23.5	26.0	0.0	100.0	100.0	0.0	100.0	100.0	17.2	1.6	4.0	6.7	100.0	100.0	0.3	17.9	16.0	1	23.5	26.0	0.9	100.0	100.0
I37260	Bloomberg MSCI Euro Corporate Ultrashort Fixed and Floating Rate SRI Unh EUR	4.8	100.0	100.0	0	98.8	98.3	0.0	100.0	100.0	0.0	100.0	100.0	22.8	24.8	24.1	63.7	100.0	100.0	4.4	18.6	20.7	54	98.8	98.3	15.4	100.0	100.0
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.5	100.0	100.0	9.4	10.3	9.9	46.2	100.0	100.0	5.5	25.6	23.6	54	100.0	100.0	52.8	100.0	100.0
I36233	Bloomberg MSCI EM Local Currency Government ESG-Weighted Unh USD	6.8	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	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	100.0	100.0
I32141	Bloomberg MSCI Global Corp SRI x JP, 1-10y	5.3	100.0	100.0	25	99.8	99.5	4.6	100.0	100.0	8.8	100.0	100.0	21.4	23.4	19.3	58.1	100.0	100.0	2.8	59.8	59.0	243	99.8	99.5	16.4	100.0	100.0
I33170	Bloomberg MSCI US Corporate ESG Focus Statistics Index	5.3	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	18.8	22.7	17.2	55.9	100.0	100.0	4.7	34.6	39.0	470	100.0	100.0	17.7	100.0	100.0
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Statistics Index	5.3	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	22.6	22.8	19.3	58.3	100.0	100.0	4.6	29.9	30.5	182	100.0	100.0	16.2	100.0	100.0
I36243	Bloomberg MSCI US Aggregate ex-Fossil Fuel Reserves Index Unh USD	6.4	69.7	66.5	14	25.3	56.0	0.3	97.7	73.6	0.3	100.0	100.0	22.7	4.4	7.4	12.4	97.7	73.6	6.0	6.8	19.2	891	24.9	54.7	5.8	97.7	73.6
I36244	Bloomberg MSCI GL Treasury ESG Weighted Bond Index Unh USD	8.1	99.9	100.0	0	0.0	0.0	0.0	99.9	100.0	0.0	99.9	100.0	0.0	0.0	0.0	-1.0	99.9	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	99.9	100.0
I36245	Bloomberg MSCI EM Hard Ccy Agg SRI Unh USD	5.3	100.0	100.0	0	33.7	45.7	0.0	100.0	100.0	0.0	100.0	100.0	10.7	2.0	2.8	6.7	100.0	100.0	1.8	7.5	9.7	167	33.6	45.5	11.3	100.0	100.0
I36247	Bloomberg MSCI EM Hard Ccy Agg Gov-Related SRI Unh USD	5.4	100.0	100.0	0	17.8	26.2	0.0	100.0	100.0	0.0	100.0	100.0	6.5	0.4	0.6	2.2	100.0	100.0	2.1	1.7	2.3	91	17.6	25.9	7.0	100.0	100.0
I37274	Bloomberg MSCI Global HY Corporate Select Countries Custom SRI Index Unh USD	4.5	100.0	100.0	0	81.9	79.3	0.0	100.0	100.0	0.4	100.0	100.0	13.2	8.0	7.5	34.6	100.0	100.0	6.3	23.1	22.9	134	82.0	79.4	32.6	100.0	100.0
I36251	Bloomberg MSCI EM Hard Ccy Agg Corp SRI Unh USD	4.9	100.0	100.0	0	84.7	85.1	0.0	100.0	100.0	0.0	100.0	100.0	11.4	7.2	7.3	21.0	100.0	100.0	1.7	26.1	24.7	76	84.7	85.1	24.8	100.0	100.0
I36252	Bloomberg MSCI EM Hard Ccy Agg IG SRI Unh USD	5.5	100.0	100.0	0	39.3	53.7	0.0	100.0	100.0	0.0	100.0	100.0	11.1	2.8	3.9	7.7	100.0	100.0	2.0	7.4	10.3	132	39.1	53.4	14.0	100.0	100.0
I37278	BBG MSCI US Corporate High Yield 2% Issuer Capped Cust Select SRI Index Unh USD	4.4	100.0	100.0	0	84.2	81.4	0.0	100.0	100.0	0.3	100.0	100.0	12.5	8.0	7.1	33.0	100.0	100.0	8.7	22.7	21.5	95	84.3	81.6	37.4	100.0	100.0
I36254	Bloomberg MSCI EM Hard Ccy Agg HY SRI Unh USD	4.8	100.0	100.0	0	22.8	30.8	0.0	100.0	100.0	0.0	100.0	100.0	6.8	0.6	0.8	4.6	100.0	100.0	1.4	7.8	8.6	35	22.8	30.8	5.8	100.0	100.0
I36255	Bloomberg MSCI EM Hard Ccy Agg Sustainability Unh USD	5.5	100.0	100.0	0	40.0	55.6	0.0	100.0	100.0	0.0	100.0	100.0	12.7	2.4	3.7	8.4	100.0	100.0	1.3	13.5	16.9	235	40.0	55.6	12.1	100.0	100.0
I36256	Bloomberg MSCI EM Hard Ccy Agg Gov-Related Sustainability Unh USD	5.7	100.0	100.0	0	23.0	33.9	0.0	100.0	100.0	0.0	100.0	100.0	6.5	0.5	0.7	3.1	100.0	100.0	0.5	7.1	8.5	159	23.0	33.9	8.6	100.0	100.0
I36257	Bloomberg MSCI EM Hard Ccy Agg Corp Sustainability Unh USD	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.8	9.0	9.8	27.0	100.0	100.0	1.9	36.1	33.9	76	100.0	100.0	24.5	100.0	100.0
I34211	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 1	6.3	99.4	100.0	6	33.5	61.7	0.0	99.4	100.0	0.1	99.4	100.0	24.0	1.3	2.5	17.4	99.4	100.0	4.9	6.2	19.0	39	32.9	59.4	15.5	99.4	100.0
I34212	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 2	6.3	99.4	100.0	6	33.4	61.7	0.0	99.4	100.0	0.1	99.4	100.0	24.0	1.3	2.5	17.4	99.4	100.0	4.8	6.3	19.0	39	32.8	59.4	15.5	99.4	100.0
I34215	Bloomberg MSCI Canadian Corp ESG-Weighted Index	4.8	100.0	100.0	6	95.4	85.2	0.0	100.0	100.0	0.5	100.0	100.0	24.0	5.7	3.9	63.0	100.0	100.0	4.8	27.1	29.3	39	92.8	82.0	30.5	100.0	100.0
I34216	Bloomberg MSCI Canadian Corp ESG-Weighted Index: Sector Neutral	4.8	100.0	100.0	6	95.4	85.2	0.0	100.0	100.0	0.5	100.0	100.0	24.0	5.7	3.9	62.8	100.0	100.0	4.8	27.3	29.3	39	92.7	82.0	30.5	100.0	100.0
I35																												

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon ³			Tobacco ⁴			Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance		
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I35279	Bloomberg MSCI US Corporate High Yield SRI Sustainable	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.9	10.1	9.1	47.7	100.0	100.0	5.5	29.1	30.1	16	100.0	100.0	48.2	100.0	100.0
I35284	Bloomberg MSCI Global Agg AAA-AA ex CHF ex MBS Sustainability BBB+ Index	7.3	97.7	64.3	0	15.2	40.7	0.0	97.7	64.3	0.0	100.0	100.0	13.6	1.6	4.7	6.5	97.7	64.3	4.4	1.4	5.0	392	13.6	34.7	4.4	97.7	64.3
I35285	Bloomberg MSCI Global Agg AAA-AA 10+ ex CHF ex MBS Sustainability BBB+ Index	7.5	99.6	94.2	0	8.7	43.6	0.0	99.6	94.1	0.0	100.0	100.0	9.5	2.2	10.7	4.2	99.6	94.1	6.1	1.7	10.2	113	8.2	40.1	1.9	99.6	94.1
I35287	Bloomberg MSCI Global Corporate G32 C19 ESG Index	4.9	100.0	100.0	126	96.5	93.7	0.0	100.0	100.0	0.2	100.0	100.0	21.7	20.3	16.2	55.6	100.0	100.0	4.5	26.5	30.1	1669	96.3	93.4	19.6	100.0	100.0
I35303	Bloomberg MSCI US High Yield SRI	4.3	100.0	100.0	0	82.4	79.4	0.0	100.0	100.0	0.0	100.0	100.0	13.4	7.7	7.3	32.5	100.0	100.0	7.9	20.9	20.2	77	82.5	79.6	38.3	100.0	100.0
I35304	Bloomberg MSCI US High Yield Sustainability	4.6	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.6	100.0	100.0	12.2	10.8	9.9	42.3	100.0	100.0	8.0	32.9	33.2	78	100.0	100.0	41.7	100.0	100.0
I35305	Bloomberg MSCI US High Yield ESG Weighted	4.7	100.0	100.0	1	91.7	81.9	0.0	100.0	100.0	0.6	100.0	100.0	11.7	10.3	7.1	39.2	100.0	100.0	7.1	31.1	24.7	99	91.7	82.0	37.0	100.0	100.0
I35306	Bloomberg MSCI Pan-Euro High Yield SRI	4.6	100.0	100.0	0	75.0	72.5	0.0	100.0	100.0	0.0	100.0	100.0	12.0	10.3	9.3	41.1	100.0	100.0	6.2	15.2	15.9	39	75.0	72.6	17.6	100.0	100.0
I35307	Bloomberg MSCI Pan-Euro High Yield Sustainability	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	1.4	100.0	100.0	13.9	17.4	16.1	61.1	100.0	100.0	5.6	26.6	27.4	49	100.0	100.0	22.9	100.0	100.0
I35308	Bloomberg MSCI Pan-Euro High Yield ESG Weighted	4.8	100.0	100.0	0	87.0	73.6	0.0	100.0	100.0	0.9	100.0	100.0	13.7	14.5	11.0	51.4	100.0	100.0	5.6	22.0	18.0	57	87.0	73.7	18.1	100.0	100.0
I35309	Bloomberg MSCI Global High Yield SRI	4.5	100.0	100.0	0	63.3	67.1	0.0	100.0	100.0	0.0	100.0	100.0	12.8	6.1	6.3	25.8	100.0	100.0	6.7	15.9	16.6	151	63.3	67.3	24.8	100.0	100.0
I35310	Bloomberg MSCI Global High Yield Sustainability	4.7	100.0	100.0	0	79.9	88.4	0.0	100.0	100.0	0.6	100.0	100.0	13.1	9.2	9.6	35.3	100.0	100.0	6.4	26.5	28.7	185	79.9	88.4	27.4	100.0	100.0
I35311	Bloomberg MSCI Global High Yield ESG Weighted	4.8	100.0	100.0	40	79.6	70.7	0.0	100.0	100.0	0.5	100.0	100.0	12.9	9.0	6.7	35.1	100.0	100.0	5.7	27.5	21.6	249	79.7	70.8	26.4	100.0	100.0
I36344	Bloomberg MSCI Canada Corp Choice ESG Screened 10% IssCp Unh CAD	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	28.8	5.7	4.6	68.9	100.0	100.0	5.2	10.0	16.7	13	96.2	93.8	26.4	100.0	100.0
I36345	Bloomberg MSCI 1-5Y Canada Corp Choice ESG Screened 10% IssCp Unh CAD	4.6	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	34.1	6.6	6.2	72.2	100.0	100.0	6.7	6.6	12.8	11	99.5	98.8	23.1	100.0	100.0
I36352	Bloomberg MSCI US Short & Int Corp Sus BB+ Custom wgt1 1 Unh USD	4.7	100.0	100.0	0	100.0	100.0	1.1	100.0	100.0	1.2	100.0	100.0	24.5	21.2	15.1	54.4	100.0	100.0	5.5	26.5	35.2	496	100.0	100.0	18.8	100.0	100.0
I36353	Bloomberg MSCI US Short & Int Corp Sus BB+ Custom wgt2 2 Unh USD	4.7	100.0	100.0	0	100.0	100.0	1.1	100.0	100.0	1.2	100.0	100.0	24.4	21.1	15.2	54.4	100.0	100.0	5.5	26.7	39.0	917	100.0	100.0	18.9	100.0	100.0
I36354	Bloomberg MSCI US Short & Int Corp Sus BB+ Custom wgt3 3 Unh USD	4.7	100.0	100.0	0	100.0	100.0	1.1	100.0	100.0	1.2	100.0	100.0	24.4	21.1	15.2	54.4	100.0	100.0	5.5	26.7	39.0	917	100.0	100.0	18.9	100.0	100.0
I33283	Bloomberg MSCI US Corporate ex Financial 0-7 Year Sustainable Stats	5.2	100.0	100.0	2	100.0	100.0	1.4	100.0	100.0	2.2	100.0	100.0	12.7	23.2	17.9	54.2	100.0	100.0	5.5	49.6	51.7	208	100.0	100.0	20.6	100.0	100.0
I35333	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.1	12.4	11.1	52.9	100.0	100.0	5.7	27.3	28.6	37	100.0	100.0	39.7	100.0	100.0
I34313	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms Index: Sector N	5.2	100.0	100.0	0	99.0	96.6	0.0	100.0	100.0	0.8	100.0	100.0	20.5	23.5	21.7	63.7	100.0	100.0	3.1	25.8	27.1	555	98.7	96.3	15.3	100.0	100.0
I34314	Bloomberg MSCI US Corporate ESG-Weighted Global Norms Index: Sector Neu	4.9	100.0	100.0	0	99.0	95.2	0.0	100.0	100.0	0.7	100.0	100.0	22.5	22.0	14.1	52.9	100.0	100.0	5.0	32.4	37.7	910	99.0	95.2	20.6	100.0	100.0
I36363	Bloomberg MSCI USD/EUR Green Bond 0-10 Year Index Unh USD	5.6	99.9	99.9	0	85.4	88.8	0.0	99.9	99.9	0.0	100.0	100.0	22.3	7.1	7.6	42.6	99.9	99.9	3.8	14.2	14.8	87	81.3	84.4	17.3	99.9	99.9
I35347	Bloomberg MSCI US Corporate Sustainability SRI Index	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.3	22.5	18.3	53.3	100.0	100.0	4.8	32.9	37.8	103	100.0	100.0	20.0	100.0	100.0
I35348	Bloomberg MSCI Canada Corporate Sustainability SRI Index	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.9	3.3	2.6	69.8	100.0	100.0	4.7	24.2	36.7	18	96.5	94.9	33.9	100.0	100.0
I36372	Bloomberg MSCI Euro Green Bond 10% Capped Unh USD	6.1	100.0	100.0	0	66.6	86.1	0.0	100.0	100.0	0.0	100.0	100.0	23.6	5.8	7.8	37.1	100.0	100.0	3.5	12.8	15.1	48	62.9	80.7	11.2	100.0	100.0
I34325	Bloomberg MSCI US Corporate Sustainable SRI	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	22.5	21.7	16.1	54.4	100.0	100.0	5.9	28.9	37.2	739	100.0	100.0	19.7	100.0	100.0
I32279	Bloomberg MSCI Global Aggregate Catholic Values	6.6	87.4	84.4	132	26.3	63.2	0.0	99.0	87.7	0.2	100.0	100.0	21.4	3.2	8.2	11.0	99.0	87.7	4.5	5.0	16.9	1865	25.2	59.6	8.3	99.0	87.7
I35353	Bloomberg MSCI Sterling Corporate Sustainable SRI 4% Capped Index	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	25.1	42.2	38.5	62.1	100.0	100.0	5.8	13.8	15.6	72	100.0	100.0	27.6	100.0	100.0
I35362	Bloomberg MSCI Sterling Liquid Corporate ESG Weighted	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	26.6	48.4	41.0	64.6	100.0	100.0	3.5	12.2	13.5	47	100.0	100.0	22.4	100.0	100.0
I32293	Bloomberg MSCI Euro TSY ESG Wtd Cust Statistics Index	7.9	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	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	100.0	100.0
I32294	Bloomberg MSCI Euro TSY 1-3Y ESG Wtd Cust Statistics Index	7.9	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	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	100.0	100.0
I35394	Bloomberg MSCI Euro Aggregate Sustainable SRI Sector Neutral	6.5	100.0	100.0	0	34.7	78.9	0.0	100.0	100.0	0.0	100.0	100.0	21.3	5.5	13.1	19.0	100.0	100.0	4.0	4.8	13.8	442	33.0	75.1	6.9	100.0	100.0
I35395	Bloomberg MSCI Global Liquid Corporates Sustainable	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.5	25.3	21.8	59.8	100.0	100.0	7.2	16.4	20.7	314	99.9	99.7	14.2	100.0	100.0
I36427	Bloomberg MSCI US High Yield Sustainable and SRI Unh USD	4.5	25.6	100.0	0	25.6	100.0	0.0	25.6	100.0	0.0	25.6	100.0	17.0	2.8	9.8	47.7	25.6	100.0	5.6	6.7	25.3	30	25.6	100.0	38.8	25.6	100.0
I36429	Bloomberg MSCI GlobalAggregate Sustainable and Green Bond SRI Unh USD	6.6	87.6	81.3	0	26.4	62.3	0.0	99.0	85.3	0.0	100.0	100.0	21.6	3.8	9.2	13.1	99.0	85.3	5.0	5.3	15.0	1714	25.1	58.1	6.3	99.0	85.3
I36444	Bloomberg MSCI Gbl Agg ex-Con weap,Tob,Guns,Coa,IO&G Unh USD	4.9	100.0	100.0	135	96.0	93.0	0.0	100.0	100.0	0.2	100.0	100.0	11.2	19.6	16.0	53.8	100.0	100.0	4.8	27.4	30.3	1951	95.9	92.8	20.1	100.0	100.0
I36445	Bloomberg MSCI Gbl HY ex-Con weap,Tob,Guns,Coal,O&G Unh USD	4.5	100.0	100.0	1	81.9	79.3	0.0	100.0	100.0	0.3	100.0	100.0	12.8	8.5	7.8	33.7	100.0	100.0	6.4	24.5	23.3	189	82.0	79.4	30.2	100.0	100.0
I36446	Bloomberg MSCI GlobalAgg 500MM ex Sectzd Sus SRI Sector Neutral Unh USD	6.8	100.0	100.0	0	27.4	77.3	0.0	100.0	100.0	0.0	100.0	100.0	22.1	4.4	13.2	12.9	100.0	100.0	5.1	4.8	18.9	1343	26.0	74.2	6.6	100.0	100.0
I35425	BBG MSCI Euro Credit Corp 500MM 1-10Y xFin xSub A3+ Cust Ctry Sustainability	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	11.2	26.3	25.7	64.0	100.0	100.0	2.4	45.3	44.8	172	100.0	100.0	14.4	100.0	100.0
I35426	Bloomberg MSCI US Credit Corp 500MM 1-10Y xFin xSub A3+ Cust Ctry Sustainability	5.3	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	10.5	23.7	19.3	55.8	100.0	100.0	5.6	43.5	49.3	198	100.0	100.0	16.8	100.0	100.0
I34406	Bloomberg MSCI Australia 100mn ESG Weighted SRI Select Index	6.9	100.0	100.0	0	18.7	63.5	0.0	100.0	100.0	0.0	100.0	100.0	18.6	1.2	6.4	6.4	100.0	100.0	7.2	2.0	10.0	27	16.0	57.0	6.2	100.0	100.0
I36464	Bloomberg MSCI Gbl Agg SRI ex-Fos Fuels ex-IDR,CNY Treas Unh USD	6.7	85.8	82.3	0	22.4	58.8	0.0	98.9	86.1	0.0	100.0	100.0	22.0	3.6	8.6	10.8	98.9	86.1	5.2	3.4	10.9	1566	21.2	54.8	5.6		

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon ³			Tobacco ⁴			Gender Pay Gap Ratio			Female-to-Male Directors		Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance			
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I35551	Bloomberg MSCI USD Liquid Corporate ESG Weighted	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	24.6	27.3	22.7	55.0	100.0	100.0	6.3	22.3	28.2	475	100.0	100.0	15.5	100.0	100.0
I35552	Bloomberg MSCI Euro Liquid Corporate ESG Weighted	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.9	25.1	23.1	65.3	100.0	100.0	3.9	20.8	23.2	402	99.9	99.7	15.5	100.0	100.0
I36585	Bloomberg MSCI Global HY Corporate SRI Carbon ESG-Weighted Unh USD	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	11.3	11.5	10.5	47.8	100.0	100.0	6.0	26.9	26.1	96	100.0	100.0	37.6	100.0	100.0
I35570	Bloomberg MSCI Euro Corporate ESG Sustainability SRI	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.8	23.8	22.5	65.3	100.0	100.0	3.9	20.9	24.2	398	99.7	99.6	14.8	100.0	100.0
I35571	Bloomberg MSCI US Corporate ESG Sustainability SRI	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	22.5	21.7	16.1	54.4	100.0	100.0	5.9	28.9	37.2	739	100.0	100.0	19.6	100.0	100.0
I32499	Bloomberg MSCI Euro Corporate 0-3 Sustainable SRI Statistics Index	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	22.4	25.2	24.1	65.6	100.0	100.0	3.9	18.7	21.7	151	99.7	99.5	14.4	100.0	100.0
I35573	Bloomberg MSCI US Universal Choice ESG Screened Index	6.2	74.1	53.4	0	35.4	47.1	0.0	98.0	61.8	0.0	100.0	100.0	14.0	4.6	5.4	16.9	98.0	61.8	6.1	7.9	12.2	312	34.3	45.1	10.3	98.0	61.8
I32516	Bloomberg MSCI Euro Corporate Sustainable SRI Statistics Index	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.8	23.8	22.5	65.3	100.0	100.0	3.9	20.9	24.2	398	99.7	99.6	14.8	100.0	100.0
I36614	Bloomberg Bloomberg MSCI Global Treas Developed Market ESG BBB Index Unh USD	7.9	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	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	100.0	100.0
I32528	Bloomberg MSCI Euro Area Liquid Corp Sust Statistics Index	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.2	18.9	19.1	67.7	100.0	100.0	4.6	16.1	18.9	100	99.7	99.6	14.2	100.0	100.0
I36635	Bloomberg MSCI Global Aggregate 1-3 Year SRI Carbon ESG-Weighted Unh USD	6.7	98.3	79.2	0	27.4	64.8	0.0	98.8	79.6	0.0	100.0	100.0	23.7	4.4	9.6	13.3	98.8	79.6	5.0	2.8	9.2	444	25.6	59.5	6.5	98.8	79.6
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	6.5	99.4	100.0	0	34.1	69.6	0.0	99.4	100.0	0.0	99.4	100.0	16.3	1.2	2.6	18.7	99.4	100.0	4.9	5.7	25.4	16	32.8	66.8	11.4	99.4	100.0
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	6.4	98.7	100.0	0	43.7	80.3	0.0	98.7	100.0	0.0	98.7	100.0	29.2	1.6	5.4	21.0	98.7	100.0	4.4	3.3	15.7	19	43.2	79.6	17.4	98.7	100.0
I36639	Bloomberg MSCI ESG Focus Exclude Unh USD	4.7	100.0	100.0	23	53.3	43.8	8.5	99.9	99.8	7.1	100.0	100.0	31.0	5.7	3.2	22.6	99.9	99.8	6.1	28.4	22.5	134	53.2	43.6	18.6	99.9	99.8
I35617	Bloomberg MSCI USD/EUR Green Bond Govt Issuer Capped	7.5	100.0	100.0	0	39.0	68.3	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	1.7	100.0	100.0	0.0	0.0	0.0	0	33.0	51.6	7.2	100.0	100.0
I34599	Bloomberg MSCI US Aggregate ESG Select Sector Neutral Index	6.4	70.1	78.4	0	27.2	70.4	0.0	99.1	95.1	0.0	100.0	100.0	20.3	6.0	12.5	13.7	99.1	95.1	5.2	6.9	18.1	603	26.7	68.9	5.7	99.1	95.1
I36650	Bloomberg MSCI US Corp A3 Above 25+ Yrs Select Capped Sustainable BB+ Unh USD	5.1	100.0	100.0	0	100.0	100.0	2.0	100.0	100.0	0.0	100.0	100.0	13.6	22.7	19.1	57.5	100.0	100.0	6.9	31.1	40.4	67	100.0	100.0	18.3	100.0	100.0
I34605	Bloomberg MSCI Euro Corp ex Subord Custom SRI Index	5.1	100.0	100.0	0	97.8	97.0	0.0	100.0	100.0	1.4	100.0	100.0	17.6	23.6	22.2	60.5	100.0	100.0	3.3	31.8	32.2	408	97.5	96.6	14.3	100.0	100.0
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	6.1	100.0	100.0	0	67.9	89.6	0.0	100.0	100.0	0.0	100.0	100.0	23.6	5.9	8.1	38.1	100.0	100.0	3.5	13.2	15.7	48	64.1	84.0	11.4	100.0	100.0
I35631	Bloomberg MSCI Global Green Bond SRI including Nuclear Power Index	6.0	100.0	99.9	0	69.1	84.7	0.0	100.0	99.9	0.0	100.0	100.0	22.3	5.0	6.4	33.8	100.0	99.9	4.0	11.7	14.4	101	65.5	80.1	15.2	100.0	99.9
I36656	Bloomberg MSCI Euro Corp Financials Sustainable SRI Unh EUR	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	28.1	24.7	23.3	67.9	100.0	100.0	3.8	8.0	10.6	116	99.8	99.7	13.4	100.0	100.0
I35633	Bloomberg MSCI Sterling Liquid Corporates Sustainable	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	25.3	42.4	41.1	62.8	100.0	100.0	6.6	12.8	13.5	40	100.0	100.0	25.1	100.0	100.0
I36657	Bloomberg MSCI Euro Corp ex Financials Sustainable SRI Unh EUR	5.3	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.2	23.5	22.4	61.3	100.0	100.0	4.1	35.0	36.7	284	99.7	99.6	17.5	100.0	100.0
I36658	Bloomberg MSCI Euro Corp ex Financials 1-5 Year Sustainable SRI Unh EUR	5.2	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	12.9	22.7	21.4	61.7	100.0	100.0	4.1	33.1	35.9	143	99.7	99.7	16.5	100.0	100.0
I36661	Bloomberg MSCI Euro Aggregate Sustainability SRI Market Index	6.6	100.0	100.0	0	30.9	79.2	0.0	100.0	100.0	0.0	100.0	100.0	21.3	4.7	12.9	16.7	100.0	100.0	4.1	4.1	13.7	450	29.3	75.4	6.3	100.0	100.0
I36662	Bloomberg MSCI EUR Corporate Sustainable SRI	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.8	23.5	22.1	65.1	100.0	100.0	4.0	20.9	24.1	400	99.7	99.6	15.4	100.0	100.0
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond Index	6.3	70.1	60.8	0	27.6	56.0	0.0	97.7	69.2	0.0	100.0	100.0	22.2	4.9	7.9	13.7	97.7	69.2	6.1	6.8	18.2	768	27.0	54.4	6.3	97.7	69.2
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	13.5	11.8	10.7	44.1	100.0	100.0	10.4	25.4	24.6	12	100.0	100.0	47.7	100.0	100.0
I35653	Bloomberg MSCI US Corporate SRI Select Index	4.7	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	23.8	24.7	21.0	56.2	100.0	100.0	6.5	19.4	23.9	513	100.0	100.0	15.6	100.0	100.0
I32589	Bloomberg MSCI US Intermediate Corporate Sustainability BB+ Stats Index	4.8	100.0	100.0	0	100.0	100.0	1.2	100.0	100.0	1.2	100.0	100.0	24.2	20.7	15.1	53.8	100.0	100.0	5.4	28.2	35.2	496	100.0	100.0	19.5	100.0	100.0
I36689	Bloomberg MSCI Euro Area Liquid Corp 1-5 Year Sustainable Unh EUR	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.9	20.6	20.4	65.9	100.0	100.0	4.1	11.3	12.7	82	99.9	99.8	13.2	100.0	100.0
I36690	Bloomberg MSCI US Liquid Corp 1-5 Year Sustainable Unh USD	4.6	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	17.8	28.5	28.9	55.6	100.0	100.0	7.7	16.7	13.8	55	100.0	100.0	7.8	100.0	100.0
I31572	Bloomberg MSCI Global Green Bond Index	6.0	100.0	99.9	0	69.1	84.7	0.0	100.0	99.9	0.0	100.0	100.0	22.3	5.0	6.4	33.7	100.0	99.9	4.0	11.7	14.4	101	65.5	80.1	15.2	100.0	99.9
I36692	Bloomberg MSCI Euro Treasury Sustainability Index	7.7	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	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	100.0	100.0
I29530	Bloomberg MSCI US Corporate SRI Index Statistics Index	4.8	100.0	100.0	0	97.2	94.2	0.0	100.0	100.0	0.0	100.0	100.0	22.1	19.7	14.4	51.7	100.0	100.0	6.2	27.6	33.5	759	97.2	94.2	20.6	100.0	100.0
I29531	Bloomberg MSCI US Credit SRI Index Statistics Index	5.0	100.0	100.0	0	89.3	86.6	0.0	100.0	100.0	0.0	100.0	100.0	22.1	16.6	12.7	43.9	100.0	100.0	6.2	23.3	29.6	780	88.8	86.3	19.6	100.0	100.0
I29532	Bloomberg MSCI US Aggregate SRI Index Statistics Index	6.4	69.0	64.0	0	23.5	52.7	0.0	97.6	71.7	0.0	100.0	100.0	22.1	4.2	7.3	11.5	97.6	71.7	6.2	5.9	17.2	780	23.1	51.3	5.5	97.6	71.7
I29533	Bloomberg MSCI US Aggregate SRI Index: Sector Neutral Statistics Index	6.3	70.1	64.0	0	26.3	52.7	0.0	97.7	71.7	0.0	100.0	100.0	22.1	4.8	7.3	13.0	97.7	71.7	6.2	6.7	17.2	780	25.8	51.3	6.0	97.7	71.7
I29534	Bloomberg MSCI US Corporate Sustainability Index Statistics Index	4.9	100.0	100.0	0	100.0	100.0	1.5	100.0	100.0	1.4	100.0	100.0	23.0	21.5	15.8	54.1	100.0	100.0	5.2	32.3	40.2	909	100.0	100.0	20.0	100.0	10

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon ³			Tobacco ⁴			Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance		
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I29556	Bloomberg MSCI GBP Corp ESG Wtd-Neutral Statistics Index	5.0	100.0	100.0	16	97.4	91.2	0.0	100.0	100.0	1.7	100.0	100.0	24.4	38.4	33.5	61.0	100.0	100.0	4.2	16.6	17.1	105	97.5	91.4	27.8	100.0	100.0
I29557	Bloomberg MSCI Sterling Aggregate ESG Weighted Stats	6.8	99.4	96.4	16	25.3	82.4	0.0	99.4	96.4	0.3	100.0	100.0	25.1	7.7	25.4	12.8	99.4	96.4	3.9	3.2	13.6	110	24.5	80.9	7.4	99.4	96.4
I29558	Bloomberg MSCI US Intermediate Corporate SRI Index	4.7	100.0	100.0	0	98.1	96.6	0.0	100.0	100.0	0.0	100.0	100.0	24.4	20.7	15.0	53.0	100.0	100.0	5.9	23.3	29.3	444	98.1	96.6	19.2	100.0	100.0
I29559	Bloomberg MSCI US Long Corporate SRI Index	4.9	100.0	100.0	0	95.3	89.8	0.0	100.0	100.0	0.0	100.0	100.0	16.2	17.5	13.2	48.7	100.0	100.0	6.5	36.8	41.3	315	95.3	89.8	23.8	100.0	100.0
I29560	Bloomberg MSCI US Intermediate Credit SRI Index	5.0	100.0	100.0	0	92.4	92.0	0.0	100.0	100.0	0.0	100.0	100.0	24.4	17.3	13.4	44.8	100.0	100.0	5.9	19.5	26.3	465	91.7	91.5	19.2	100.0	100.0
I29561	Bloomberg MSCI US Long Credit SRI Index	4.9	100.0	100.0	0	82.4	77.4	0.0	100.0	100.0	0.0	100.0	100.0	16.2	15.1	11.3	41.8	100.0	100.0	6.5	31.7	35.4	315	82.4	77.4	20.5	100.0	100.0
I29562	Bloomberg MSCI US Government/Credit SRI Index Statistics Index	6.4	100.0	100.0	0	34.1	82.4	0.0	100.0	100.0	0.0	100.0	100.0	22.1	6.1	11.5	16.7	100.0	100.0	6.2	8.5	26.8	780	33.4	80.2	7.7	100.0	100.0
I29563	Bloomberg MSCI US Long Government/Credit SRI Index	6.1	100.0	100.0	0	40.8	75.1	0.0	100.0	100.0	0.0	100.0	100.0	16.2	7.4	11.0	20.3	100.0	100.0	6.5	15.7	34.2	315	40.8	74.9	10.2	100.0	100.0
I29565	Bloomberg MSCI US Credit SRI+ESG Index	5.0	100.0	100.0	0	89.3	86.6	0.0	100.0	100.0	0.0	100.0	100.0	22.2	16.6	12.6	43.9	100.0	100.0	6.1	23.2	29.6	768	88.8	86.3	19.6	100.0	100.0
I29566	Bloomberg MSCI US Government/Credit SRI+ESG Index	6.4	100.0	100.0	0	34.0	82.4	0.0	100.0	100.0	0.0	100.0	100.0	22.2	6.1	11.5	16.7	100.0	100.0	6.1	8.5	26.8	768	33.3	80.2	7.7	100.0	100.0
I29567	Bloomberg MSCI US Corporate Ex Preditary Lending Index	4.8	100.0	100.0	1	97.2	94.1	0.0	100.0	100.0	0.0	100.0	100.0	21.7	19.2	13.9	51.7	100.0	100.0	6.2	28.1	34.0	759	97.2	94.1	20.9	100.0	100.0
I29568	Bloomberg MSCI US Corporate Ex Controversial Weapons Index	4.8	100.0	100.0	1	97.2	94.2	0.0	100.0	100.0	0.0	100.0	100.0	22.1	19.7	14.4	51.7	100.0	100.0	6.2	27.5	33.5	751	97.2	94.2	20.6	100.0	100.0
I29569	Bloomberg MSCI US Corporate Catholic Values Index Statistics Index	4.7	100.0	100.0	14	98.1	96.5	0.0	100.0	100.0	1.4	100.0	100.0	21.6	18.6	13.6	52.6	100.0	100.0	5.6	32.4	38.8	538	98.1	96.5	22.3	100.0	100.0
I36747	Bloomberg MSCI Global Green Bond 75% USD Hedged to EUR Index Unh EUR	6.0	100.0	99.9	0	69.1	84.7	0.0	100.0	99.9	0.0	100.0	100.0	22.3	5.0	6.4	33.7	100.0	99.9	4.0	11.7	14.4	101	65.5	80.1	15.2	100.0	99.9
I34701	Bloomberg MSCI 1-3 year Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB Inde	4.9	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	20.2	25.4	25.8	65.4	100.0	100.0	3.3	18.5	14.3	42	100.0	100.0	13.8	100.0	100.0
I34702	Bloomberg MSCI Global Aggregate Custom SRI ex-NZ ex-CNY Index	6.6	86.3	84.6	135	25.8	63.9	0.0	98.9	87.9	0.0	100.0	100.0	21.3	3.9	8.8	12.7	98.9	87.9	4.6	5.7	16.9	2180	24.6	60.4	6.4	98.9	87.9
I36755	Bloomberg MSCI Global Corporate ESG BB+ Sustainable SRI Bond Index Unh USD	4.8	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	21.9	22.1	19.1	57.4	100.0	100.0	5.2	21.1	24.8	1314	99.9	99.6	19.9	100.0	100.0
I36756	Bloomberg MSCI Gbl Agg 500MM ex Sec 1-5 Year Ses SRI Sector Neutral Unh USD	6.7	100.0	100.0	0	30.6	80.4	0.0	100.0	100.0	0.0	100.0	100.0	24.1	4.5	13.3	14.0	100.0	100.0	4.6	3.8	14.8	655	28.4	76.0	7.5	100.0	100.0
I30613	Bloomberg MSCI Global Corp ESG Sustainability Index: Sector Neutral	5.0	100.0	100.0	0	100.0	100.0	0.9	100.0	100.0	1.3	100.0	100.0	21.8	22.1	18.5	57.9	100.0	100.0	4.5	29.7	34.6	1827	99.9	99.7	19.5	100.0	100.0
I36758	Bloomberg Bloomberg MSCI US Agg 2BN ex Securitized SRI Cap Index Unh USD	5.5	100.0	100.0	0	71.4	69.2	0.0	100.0	100.0	0.0	100.0	100.0	25.5	18.0	18.3	33.2	100.0	100.0	4.4	5.1	5.5	192	70.3	67.9	11.2	100.0	100.0
I36759	BloombergLibor Bloomberg MSCI Intermediate Gbl Treas ESG-wgtd Index Unh USD	7.8	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	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	100.0	100.0
I36760	BloombergLibor Bloomberg MSCI Lng Gbl Treas ESG-wgtd Index Unh USD	7.8	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	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	100.0	100.0
I36761	Bloomberg Bloomberg MSCI USD Green Bond Sec Index Unh USD	5.4	99.8	99.7	0	87.6	88.0	0.0	99.8	99.7	0.1	100.0	100.0	16.5	4.3	4.7	33.4	99.8	99.7	5.9	12.9	15.1	42	85.4	86.6	24.7	99.8	99.7
I34717	Bloomberg MSCI Euro Corp ESG BBB+ Sustainability SRI 0-3 Year Index	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	22.5	25.3	24.3	65.6	100.0	100.0	3.9	18.7	21.8	147	99.7	99.5	14.4	100.0	100.0
I35745	Bloomberg MSCI Global Green Bond ex United States Index	6.1	100.0	100.0	0	66.6	83.4	0.0	100.0	100.0	0.0	100.0	100.0	22.7	5.0	6.7	32.1	100.0	100.0	3.5	10.0	12.1	91	62.7	78.2	14.3	100.0	100.0
I34729	Bloomberg MSCI Euro Aggregate Sustainable SRI Index	6.6	100.0	100.0	0	30.9	79.2	0.0	100.0	100.0	0.0	100.0	100.0	21.3	4.7	12.9	16.7	100.0	100.0	4.1	4.1	13.7	450	29.3	75.3	6.3	100.0	100.0
I29611	Bloomberg MSCI US Intermediate Corporate ESG Sustainability Index	4.8	100.0	100.0	0	100.0	100.0	1.2	100.0	100.0	1.2	100.0	100.0	25.0	22.4	16.2	54.8	100.0	100.0	5.1	27.9	35.4	512	100.0	100.0	18.6	100.0	100.0
I29612	Bloomberg MSCI US Long Corporate ESG Sustainability Index	5.1	100.0	100.0	0	100.0	100.0	2.1	100.0	100.0	1.6	100.0	100.0	18.3	19.7	15.2	52.6	100.0	100.0	5.3	41.0	48.4	397	100.0	100.0	22.8	100.0	100.0
I29613	Bloomberg MSCI US Credit Sustainability Index	5.1	100.0	100.0	0	96.2	97.6	1.3	100.0	100.0	1.2	100.0	100.0	23.0	19.1	14.9	48.6	100.0	100.0	5.2	28.9	38.1	930	95.8	97.3	19.7	100.0	100.0
I29614	Bloomberg MSCI US Intermediate Aggregate ESG Sustainability Index	6.6	94.5	58.5	0	31.2	54.4	0.3	95.9	59.3	0.3	100.0	100.0	25.0	6.0	8.0	16.2	95.9	59.3	5.1	7.5	17.6	539	30.4	52.5	6.8	95.9	59.3
I29615	Bloomberg MSCI US Long Aggregate ESG Sustainability Index	6.2	36.0	73.5	0	17.1	70.0	0.4	99.8	98.2	0.3	100.0	100.0	18.3	3.3	10.5	8.2	99.8	98.2	5.3	7.0	33.5	409	17.1	69.8	3.9	99.8	98.2
I29616	Bloomberg MSCI US Corporate Sustainability BB+ Stats Index	4.8	100.0	100.0	0	100.0	100.0	1.4	100.0	100.0	1.3	100.0	100.0	22.8	20.3	15.2	53.2	100.0	100.0	5.5	31.7	39.0	917	100.0	100.0	20.7	100.0	100.0
I29617	Bloomberg MSCI US Aggregate ESG BB+ Sustainability Index	6.4	71.2	89.6	0	27.0	83.7	0.3	100.0	100.0	0.3	100.0	100.0	22.8	4.9	11.7	13.1	100.0	100.0	5.5	7.7	30.3	956	26.5	81.8	5.9	100.0	100.0
I35761	Bloomberg MSCI 50% Euro Corp Sustain 50% Euro Agg 1-5 Sustain	5.7	100.0	100.0	0	70.2	89.9	0.0	100.0	100.0	0.6	100.0	100.0	20.4	15.6	17.8	44.4	100.0	100.0	3.2	16.7	21.6	567	69.1	87.4	10.8	100.0	100.0
I31670	Bloomberg MSCI GlobTreasury ex-CHF ESG Weighted Stats	8.0	99.9	100.0	0	0.0	0.0	0.0	99.9	100.0	0.0	99.9	100.0	0.0	0.0	0.0	-1.0	99.9	100.0	0.0	0.0	0.0	0	0.0	0.0	0.0	99.9	100.0
I35769	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability ex Subord	5.0	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	2.2	100.0	100.0	22.3	37.2	34.5	61.6	100.0	100.0	4.7	21.1	20.7	82	100.0	100.0	28.5	100.0	100.0
I35774	Bloomberg MSCI EM Asia Credit SRI	5.1	100.0	100.0	0	62.4	63.8	0.0	100.0	100.0	0.0	100.0	100.0	13.4	1.4	1.5	13.0	100.0	100.0	1.9	10.8	10.8	183	62.3	63.7	25.9	100.0	100.0
I35775	Bloomberg MSCI EM Asia Credit Sustainability	5.4	100.0	100.0	0	76.4	85.3	0.0	100.0	100.0	0.0	100.0	100.0	14.1	1.6	1.8	16.9	100.0	100.0	3.7	20.8	20.9	234	76.4	85.3	26.5	100.0	100.0
I35776	Bloomberg MSCI EM Asia Investment Grade Credit SRI	5.1	100.0	100.0	0	62.0	64.8	0.0	100.0	100.0	0.0	100.0	100.0	15.5	1.2	1.3	13.0	100.0	100.0	1.4	10.2	10.5	174	61.8	64.6	26.0	100.0	100.0

ESG Fixed Income Benchmark Regulation Disclosure Report

Social Disclosure

Index ID	Index Name	Social Rating			Social Violation			Controversial Weapon ³			Tobacco ⁴			Gender Pay Gap Ratio			Female-to-Male Directors		Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines			ILO Policy Non-Compliance			
		Score	MV	Count	Sum	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	Score	MV	Count	Sum	MV	Count	%	MV	Count
I36832	Bloomberg MSCI US Government-Related EM Country ESG Custom Index Unh USD	5.7	100.0	100.0	0	11.3	21.5	0.0	100.0	100.0	0.0	100.0	100.0	0.0	0.0	0.0	-1.0	100.0	100.0	0.0	0.0	0.0	21	11.3	21.5	6.3	100.0	100.0
I36833	Bloomberg MSCI US Corporate ESG Custom Index Unh USD	4.8	100.0	100.0	14	97.2	94.2	0.0	100.0	100.0	0.1	100.0	100.0	22.1	19.5	14.1	52.4	100.0	100.0	6.3	25.3	31.2	776	97.2	94.2	19.5	100.0	100.0
I36834	Bloomberg MSCI US Securitized ESG Custom Index Unh USD	6.8	0.0	0.1	0	0.0	0.1	0.0	92.4	21.4	0.0	100.0	100.0	0.0	0.0	0.0	-1.0	92.4	21.4	0.0	0.0	0.0	0	0.0	0.0	0.0	92.4	21.4
I36835	Bloomberg MSCI EM Lcl Curncy Gov ESG 10% Country Capped Unh USD	6.2	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	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	100.0	100.0
I36836	Bloomberg MSCI US Agg ESG Custom Index Unh USD	6.4	69.0	64.2	14	23.6	53.0	0.0	97.6	71.8	0.0	100.0	100.0	22.1	4.2	7.3	11.7	97.6	71.8	6.3	5.4	16.0	815	23.2	51.6	5.2	97.6	71.8
I35815	Bloomberg MSCI Global High Yield Corporate Ba/B SRI Index Unh USD	4.4	100.0	100.0	0	83.2	81.0	0.0	100.0	100.0	0.0	100.0	100.0	12.4	8.4	8.1	35.8	100.0	100.0	6.8	22.0	21.4	146	83.3	81.1	33.1	100.0	100.0
I36837	Bloomberg MSCI US Treasury ESG Custom Index Unh USD	7.9	100.0	100.0	0	0.0	0.0	0.0	100.0	100.0	0.0	100.0	100.0	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	100.0	100.0
I36838	Bloomberg MSCI 28/29 US Agg and 1/29 EM Lcl Curncy Gov ESG Capped Unh USD	6.4	70.1	65.9	14	22.8	50.4	0.0	97.7	73.2	0.0	100.0	100.0	22.1	4.0	6.9	11.2	97.7	73.2	6.3	5.2	15.2	815	22.4	49.1	5.0	97.7	73.2
I36839	Bloomberg Bloomberg MSCI Euro Green Bond ex Corporate Unh USD	6.6	100.0	100.0	0	52.6	79.9	0.0	100.0	100.0	0.0	100.0	100.0	30.0	0.1	0.3	23.8	100.0	100.0	4.6	7.3	9.6	11	47.2	69.4	10.4	100.0	100.0
I36840	Bloomberg MSCI US Corporate Sustainability BB+ ex Subordinated Unh USD	4.8	100.0	100.0	0	100.0	100.0	1.5	100.0	100.0	1.3	100.0	100.0	21.8	19.6	14.7	52.8	100.0	100.0	5.6	32.8	40.0	891	100.0	100.0	21.2	100.0	100.0
I34794	Bloomberg MSCI 3-5 year Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB Inde	5.1	100.0	100.0	0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	19.1	23.0	21.3	62.5	100.0	100.0	4.0	21.7	16.8	59	100.0	100.0	16.7	100.0	100.0
I36856	Bloomberg Bloomberg MSCI Euro Aggregate Sustainable and Green Bond SRI Unh USD	6.6	100.0	100.0	0	33.4	76.1	0.0	100.0	100.0	0.0	100.0	100.0	21.4	5.3	13.0	18.1	100.0	100.0	3.8	5.1	13.6	455	31.7	72.4	6.3	100.0	100.0
I29689	Bloomberg MSCI US Corporate Sustainability : Sector Neutral Stats	4.9	100.0	100.0	0	100.0	100.0	1.5	100.0	100.0	1.4	100.0	100.0	23.0	21.6	15.8	54.1	100.0	100.0	5.2	32.1	40.2	909	100.0	100.0	19.9	100.0	100.0
I29690	Bloomberg MSCI US Credit Sustainability : Sector Neutral Statistics	5.1	100.0	100.0	0	93.0	97.6	1.3	100.0	100.0	1.2	100.0	100.0	23.0	18.6	14.9	47.2	100.0	100.0	5.2	27.9	38.1	930	92.6	97.3	18.9	100.0	100.0
I29691	Bloomberg MSCI US Govt/Credit Sustainability : Sector Neutral Stats	6.4	100.0	100.0	0	38.9	93.8	0.5	100.0	100.0	0.5	100.0	100.0	23.0	7.4	13.9	19.8	100.0	100.0	5.2	11.2	35.5	948	38.0	91.6	8.3	100.0	100.0
I29692	Bloomberg MSCI US Agg Sustainability Index: Sector Neutral Class 2	6.4	70.1	62.9	0	27.3	59.0	0.4	97.7	70.8	0.3	100.0	100.0	23.0	5.2	8.7	13.9	97.7	70.8	5.2	7.8	22.3	948	26.6	57.6	6.0	97.7	70.8
I29693	Bloomberg MSCI US Corporate ESG Weighted Index Statistics Index	4.9	100.0	100.0	17	99.0	95.2	1.5	100.0	100.0	0.7	100.0	100.0	22.7	22.2	14.2	52.6	100.0	100.0	5.0	31.7	37.5	938	99.0	95.2	20.2	100.0	100.0
I29694	Bloomberg MSCI US Intermediate Corporate ESG Weighted Index	4.8	100.0	100.0	1	99.3	97.1	1.1	100.0	100.0	0.6	100.0	100.0	24.6	23.3	14.7	53.5	100.0	100.0	4.9	27.1	33.3	528	99.3	97.1	19.2	100.0	100.0
I29695	Bloomberg MSCI US Long Corporate ESG Weighted Index	5.1	100.0	100.0	1	98.4	92.2	2.3	100.0	100.0	0.8	100.0	100.0	18.3	20.0	13.3	50.9	100.0	100.0	5.1	40.7	44.4	410	98.4	92.2	22.3	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
I29696	Bloomberg MSCI US Credit ESG Weighted Index Statistics Index	6.0	100.0	100.0	83.0	85.5	79.5	33.7	71.8	66.0
I29697	Bloomberg MSCI US Government/Credit ESG Weighted Statistics Index	5.8	100.0	100.0	83.4	38.3	76.5	34.2	32.4	64.1
I29698	Bloomberg MSCI US Aggregate ESG Weighted Index Statistics Index	5.8	78.8	67.7	83.4	30.2	51.8	34.2	25.5	43.4
I29699	Bloomberg MSCI US Intermediate Aggregate ESG Weighted Index	5.9	96.6	62.8	83.2	33.6	50.8	34.7	27.9	40.5
I29700	Bloomberg MSCI US Long Aggregate ESG Weighted Index	5.8	49.9	78.4	83.8	24.6	54.0	33.2	21.6	49.7
I29701	Bloomberg MSCI US Aggregate ESG Weighted Index: Sector Neutral Class 2	5.8	70.1	67.7	83.5	24.2	51.8	34.2	20.5	43.4
I29702	Bloomberg MSCI Euro Agg SRI Sector Neutral Statistics Index	6.8	100.0	100.0	83.8	26.8	64.4	39.4	20.1	46.3
I29703	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	6.7	99.2	96.1	79.1	18.0	66.0	40.0	11.7	40.0
I29704	Bloomberg MSCI Euro Corp Sustain-Neutral Statistics Index	6.0	100.0	100.0	83.9	97.1	97.3	39.4	70.6	68.5
I29705	Bloomberg MSCI Euro Agg Sustainability Index: Sector Neutral Class 2	6.8	100.0	100.0	83.9	29.0	73.5	39.7	20.8	51.0
I29706	Bloomberg MSCI Sterling Agg Sustain-Neutral 1 Statistics Index	6.2	100.0	100.0	79.5	93.3	90.8	39.7	58.3	51.6
I29708	Bloomberg MSCI Euro Corporate ESG Weighted Statistics Index	6.0	100.0	100.0	82.9	95.8	92.1	39.1	68.2	63.6
I29709	Bloomberg MSCI Euro Intermediate Corporate ESG Weighted Index	6.0	100.0	100.0	82.8	95.6	91.7	39.2	68.1	63.5
I29710	Bloomberg MSCI Euro Long Corporate ESG Weighted Index	5.9	100.0	100.0	84.4	98.1	97.1	38.7	69.4	65.1
I36880	Bloomberg MSCI US Corporate Sustainability SRI Custom Index Unh USD	5.7	100.0	100.0	83.4	97.6	95.9	34.2	85.0	82.0
I36881	Bloomberg MSCI US Long 50-50 Credit-TIPS Select Countries Custom SRI Index	5.7	100.0	100.0	82.8	41.9	74.1	33.0	35.5	65.3
I29712	Bloomberg MSCI Euro Aggregate ESG Weighted Statistics Index	6.8	100.0	100.0	82.8	33.9	67.2	39.4	23.3	46.5
I29713	Bloomberg MSCI Euro Intermediate Aggregate ESG Weighted Index	6.8	100.0	100.0	82.7	38.3	70.3	39.2	26.1	48.6
I29714	Bloomberg MSCI Euro Long Aggregate ESG Weighted Index	7.0	100.0	99.9	84.0	15.9	47.4	41.3	11.7	33.3
I29715	Bloomberg MSCI Euro Agg ESG Weighted Index: Sector Neutral Class 2	6.9	100.0	100.0	82.8	28.4	67.2	39.4	19.5	46.5
I34838	Bloomberg MSCI Euro ESG Sustainability Index: Industrial ex Subordinate	5.9	100.0	100.0	83.3	98.7	98.4	36.8	59.8	60.2
I34839	Bloomberg MSCI Euro ESG Sustainability Index: Utility ex Subordinated I	6.1	100.0	100.0	85.6	97.5	96.7	44.1	54.4	57.0
I34840	Bloomberg MSCI Euro ESG Sustainability Index: Financial ex Subordinated	6.1	100.0	100.0	84.0	95.4	96.3	40.2	83.7	78.6
I34841	Bloomberg MSCI Euro Covered Sustainability Index	6.3	100.0	100.0	84.3	93.6	93.0	37.6	53.8	52.1
I34842	Bloomberg MSCI Euro Sustainability Custom Composite Index	6.0	100.0	100.0	83.8	96.8	96.4	38.4	63.6	63.4
I29716	Bloomberg MSCI Sterling Corp ESG Weighted Statistics Index	6.3	100.0	100.0	79.2	89.4	82.4	39.5	53.2	45.1
I29717	Bloomberg MSCI Sterling Intermediate Corporate ESG Weighted Index	6.3	100.0	100.0	79.5	90.2	86.2	40.0	58.8	52.8
I35862	Bloomberg MSCI US Corporate 1-10 Sustainability SRI Index Unh USD	5.8	100.0	100.0	83.0	98.6	97.9	34.4	83.3	79.4
I29718	Bloomberg MSCI Sterling Long Corporate ESG Weighted Index	6.3	100.0	100.0	78.5	87.6	75.7	37.9	40.5	31.4
I29719	Bloomberg MSCI Sterling Aggregate ESG Weighted Index Statistics Index	6.7	99.5	96.4	78.6	21.2	67.9	40.4	12.9	38.9
I29720	Bloomberg MSCI Sterling Agg ESG Weighted Index: Sector Neutral Class 2	6.7	99.2	96.4	78.6	19.1	67.9	40.3	11.8	38.9
I29721	Bloomberg MSCI Euro Intermediate Corporate SRI Index	6.0	100.0	100.0	83.7	92.0	90.4	39.2	70.5	66.4
I29722	Bloomberg MSCI Euro Long Corporate SRI Index	5.9	100.0	100.0	84.5	96.1	96.5	39.0	69.4	66.8
I29723	Bloomberg MSCI Euro Corporate SRI+ESG Statistics Index	6.0	100.0	100.0	83.8	92.3	90.9	39.2	70.4	66.4
I29732	Bloomberg MSCI GBP Catholic Values Statistics Index	6.2	100.0	100.0	79.9	86.5	81.7	39.6	51.4	44.4
I29725	Bloomberg MSCI Euro Corporate Ex Controversial Weapons Index	5.9	100.0	100.0	83.3	92.4	91.0	39.2	68.9	65.4
I29726	Bloomberg MSCI Euro Catholic Values Statistics Index	5.9	100.0	100.0	83.1	92.9	91.5	39.7	66.2	63.2
I29727	Bloomberg MSCI Sterling Intermediate Corporate SRI Index	6.2	100.0	100.0	80.1	88.5	85.3	39.8	63.2	56.9
I29729	Bloomberg MSCI Sterling Corporate SRI Ex CCC	6.2	100.0	100.0	79.4	86.3	81.8	39.1	56.3	48.2
I29730	Bloomberg MSCI Sterling Corp SRI Ex Predatory Lending Index	6.1	100.0	100.0	79.5	86.2	81.8	39.0	55.3	47.2
I29731	Bloomberg MSCI Sterling Corp SRI Ex Controversial Weapons Index	6.1	100.0	100.0	79.2	86.5	82.0	39.1	55.6	47.5
I29733	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	6.0	100.0	100.0	83.9	97.0	97.2	39.5	70.8	68.5
I33836	Bloomberg MSCI Euro Corporate ESG Weighted Select SRI Index	6.2	100.0	100.0	81.8	94.0	88.6	38.9	65.5	64.1
I29724	Bloomberg MSCI Euro Corporate Ex Predatory Lending Index	5.9	100.0	100.0	83.7	92.2	90.8	39.2	68.5	65.2
I29734	Bloomberg MSCI Euro Long Corporate Sustainability Index	5.9	100.0	100.0	84.2	98.4	98.8	38.5	70.7	68.5
I29735	Bloomberg MSCI Euro Intermediate Corporate Sustainability Index	6.8	100.0	100.0	83.9	31.3	77.1	39.4	22.3	53.3
I29736	Bloomberg MSCI Euro Long Corporate Sustainability Index	6.9	100.0	99.9	84.3	11.5	51.4	42.2	8.8	36.7
I35881	Bloomberg MSCI Euro High Yield SRI Sustainable Ex Fossil Fuel Unh EUR	5.9	100.0	100.0	79.2	100.0	100.0	36.1	72.6	73.0
I29737	Bloomberg MSCI Euro Corporate ESG BB+ Sustainability Index	6.0	100.0	100.0	83.7	97.2	97.4	39.1	70.8	68.4
I29738	Bloomberg MSCI Euro Aggregate Sustainability BB+ Index	6.8	100.0	100.0	83.7	27.6	72.8	39.4	20.0	50.7
I29739	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	6.2	100.0	100.0	79.9	93.0	91.4	40.2	62.8	58.6
I29740	Bloomberg MSCI Sterling Long Corporate Sustainability Index	6.2	100.0	100.0	78.4	92.7	89.5	38.0	44.6	38.0
I29741	Bloomberg MSCI Sterling Intermediate Corporate Sustainability Index	6.7	99.5	97.6	79.9	21.1	74.8	40.9	14.1	48.4
I29742	Bloomberg MSCI Sterling Long Corporate Sustainability Index	6.7	98.7	92.2	77.6	13.2	72.1	40.0	6.9	32.8
I29743	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability Index	6.1	100.0	100.0	79.5	93.2	91.2	39.2	56.6	50.9
I29744	Bloomberg MSCI Sterling Aggregate Sustainability BB+ Index	6.7	100.0	100.0	79.1	18.7	77.7	40.4	11.6	44.8
I29754	Bloomberg MSCI Global Intermediate Corporate Sustainability Index	5.9	100.0	100.0	82.5	96.8	95.7	36.1	73.7	69.4
I29755	Bloomberg MSCI Global Long Corporate Sustainability Index	5.8	100.0	100.0	83.1	92.0	87.1	33.7	76.8	72.6
I29747	Bloomberg MSCI Global Intermediate Corporate SRI Index	5.8	100.0	100.0	82.0	92.5	89.2	36.0	71.0	64.2
I29748	Bloomberg MSCI Global Long Corporate SRI Index	5.7	100.0	100.0	83.1	87.6	79.2	33.9	74.1	65.0
I29749	Bloomberg MSCI Global Corp SRI Ex CCC	5.8	100.0	100.0	82.3	91.3	86.6	35.6	71.8	64.5
I36927	Bloomberg MSCI US Corporate Climate Paris Aligned ESG Select Index Unh USD	5.9	100.0	100.0	83.9	97.3	96.2	34.9	81.5	78.7

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
I36928	Bloomberg MSCI EUR Corporate Climate Paris Aligned ESG Select Index Unh EUR	6.3	100.0	100.0	85.8	97.5	97.1	40.2	72.5	69.6
I35896	Bloomberg MSCI Gbl HY ex Controversial and Nuclear Weapons Unh USD	5.1	100.0	100.0	72.9	64.7	67.6	29.2	38.0	41.3
I29728	Bloomberg MSCI Sterling Long Corporate SRI Index	6.2	100.0	100.0	77.9	81.6	75.6	37.0	41.5	32.9
I33852	Bloomberg MSCI Euro Aggregate Sustainability SRI Enhanced Yield Bond Index	6.3	100.0	100.0	84.6	46.0	74.7	39.3	34.4	53.3
I35900	Bloomberg MSCI Euro HighYield Liquid Corporate ESG Weighted SRI Bond Unh EUR	6.0	100.0	100.0	80.1	100.0	100.0	38.5	73.2	73.6
I29756	Bloomberg MSCI Global Aggregate Sustainability Index Statistics Index	6.5	85.5	81.9	82.9	21.5	60.6	35.7	16.4	45.2
I33855	Bloomberg MSCI Euro Treasury Sustainability Enhanced Yield Bond Index	6.7	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I29758	Bloomberg MSCI Global Long Corporate Sustainability Index	6.6	62.4	83.7	83.1	13.1	57.8	34.0	11.0	48.1
I29762	Bloomberg MSCI Global Corporate ESG Weighted Index	5.9	100.0	100.0	82.0	94.1	86.5	35.3	71.7	62.9
I29763	Bloomberg MSCI Global Intermediate Corporate ESG Weighted Index	6.0	100.0	100.0	81.7	95.1	89.6	35.7	70.9	62.6
I29764	Bloomberg MSCI Global Long Corporate ESG Weighted Index	5.9	100.0	100.0	83.0	90.7	78.0	33.9	74.3	63.6
I29765	Bloomberg MSCI Global Corporate ESG Weighted Index: Sector Neutral	5.9	100.0	100.0	82.0	94.0	86.5	35.3	71.7	62.9
I29766	Bloomberg MSCI Global Aggregate ESG Weighted Stats Index	6.4	91.0	85.1	82.1	26.1	56.0	35.3	19.4	40.7
I29771	Bloomberg MSCI Global Aggregate ESG Weighted Ex CCC Ex Red Index	6.4	90.9	85.0	82.1	26.1	55.6	35.3	19.5	41.0
I36946	Bloomberg MSCI USD Corporate Float-Adjusted Liquid Bond Screened Index	5.5	100.0	100.0	83.8	99.8	99.7	35.2	84.8	83.1
I36947	Bloomberg MSCI Gbl Treas Country Exclusions Sustainability Index Unh USD	6.6	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	6.5	100.0	100.0	86.4	53.6	73.1	43.0	46.2	65.5
I36950	Bloomberg MSCI EUR Corporate Liquid Bond Screened Index	6.0	100.0	100.0	84.2	94.6	94.2	39.1	72.7	69.2
I33875	Bloomberg MSCI US Corporate ESG-Weighted Global Norms	5.8	100.0	100.0	82.8	95.1	87.4	33.8	79.5	72.4
I33876	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms	6.0	100.0	100.0	83.0	95.8	91.9	39.2	68.6	64.5
I36953	Bloomberg MSCI Euro Corp Sustainability and SRI Select Index Unh EUR	6.0	100.0	100.0	84.4	96.8	97.0	39.1	73.1	70.8
I36954	Bloomberg MSCI US Government-Related and Corporate ESG Custom Index Unh USD	5.8	100.0	100.0	83.4	79.9	78.0	34.9	67.3	65.3
I33877	Bloomberg MSCI Global Treasury ESG-Weighted Unh USD	6.5	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I29783	Bloomberg MSCI Global Corporate ESG Sustainability BB+ Index	5.8	100.0	100.0	82.3	95.8	93.6	35.3	72.9	68.8
I29784	Bloomberg MSCI Global Aggregate Sustainability BB+ Index	6.4	87.6	95.9	82.4	21.5	70.2	35.3	16.2	51.6
I33881	Bloomberg MSCI Global Agg SRI Exclusion Float Adjusted	6.4	88.6	81.8	82.9	21.7	53.0	35.8	16.6	38.9
I35935	Bloomberg MSCI Global Corporate Float-Adjusted Bond Screened Index	5.8	100.0	100.0	83.5	97.5	96.2	36.0	78.7	74.1
I35936	Bloomberg MSCI Global Corporate FloatAdjusted Liquid Bond Screened	5.7	100.0	100.0	83.7	97.7	96.5	36.7	79.7	74.7
I36858	Bloomberg MSCI Global Aggregate Sustainability A+ Index Unh USD	6.6	83.7	78.6	83.5	19.7	57.5	36.8	14.8	42.1
I36859	Bloomberg MSCI Global Aggregate Ex-JPY Sustainability A+ Index Unh USD	6.5	80.7	77.8	83.7	23.2	58.9	36.9	17.5	43.1
I35945	Bloomberg MSCI USCrpBBB SnrSRI Sust BB+ 15+xCnh 15% SectorCap Unh USD	5.7	100.0	100.0	81.0	98.3	99.0	29.6	82.4	74.1
I35946	Bloomberg MSCI EM USD Agg IG SRI Sust BB+ 15+xCnh 15% CtyCap Unh USD	5.2	100.0	100.0	70.4	25.1	30.1	21.9	12.9	16.2
I36860	Bloomberg MSCI Global Aggregate JPY Sustainability A+ Index Unh USD	7.0	100.0	100.0	57.3	0.9	17.8	25.1	0.7	15.7
I31890	Bloomberg MSCI US Liquid Corporates Sustainable Stats	5.4	100.0	100.0	83.0	100.0	100.0	35.4	88.1	88.2
I37017	Bloomberg MSCI Gbl Corp PAB	5.8	100.0	100.0	82.1	96.8	95.4	35.8	75.6	71.2
I37018	Bloomberg MSCI Global High Yield Liquid Corporate ESG Weighted SRI Bond Unh USD	5.8	100.0	100.0	78.4	99.3	99.3	32.3	55.6	56.3
I29746	Bloomberg MSCI Global Corporate SRI Index Statistics Index	5.8	100.0	100.0	82.2	91.4	86.6	35.5	71.7	64.4
I37023	Bloomberg MSCI EurAgg Corp PAB	6.0	100.0	100.0	83.0	96.7	96.8	39.1	72.9	70.0
I37024	Bloomberg MSCI US Agg Corp PAB	5.7	100.0	100.0	83.1	97.8	95.9	34.1	82.3	79.8
I36000	Bloomberg MSCI GLA Sustainable and SRI Currency Neutral Unh USD	6.5	86.5	92.5	83.8	23.0	65.7	36.2	18.1	49.4
I37026	Bloomberg MSCI Global Green Bond 1-10 Year Sustainability Select Index Unh USD	6.5	100.0	100.0	83.9	68.6	75.0	40.0	50.2	55.0
I34979	Bloomberg MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index	5.7	100.0	100.0	83.5	96.8	96.5	37.8	82.5	82.3
I34980	Bloomberg MSCI EUR Corporate Liquid SRI Sustainable Index	6.1	100.0	100.0	84.5	96.3	96.5	39.6	75.0	72.1
I34981	Bloomberg MSCI EUR Corporate Liquid FRN 0-7 Year SRI Sustainable Index	6.0	100.0	100.0	83.5	100.0	100.0	42.4	74.4	73.5
I36009	Bloomberg MSCI USD Corporate SRI 0-5 Years PAB	5.7	99.0	100.0	83.4	98.9	99.9	35.3	82.7	82.8
I36011	Bloomberg MSCI Global Corporate Select SRI ex-France, Italy, Japan	5.8	100.0	100.0	82.8	90.9	85.5	34.8	67.7	60.9
I34988	Bloomberg MSCI USD 33.33% EUR 33.33% GBP 33.33% Int. Corp ESG Wgt Index	6.0	100.0	100.0	81.7	94.1	92.0	37.6	69.6	67.8
I36017	Bloomberg MSCI U.S. 1-5Y Credit ex-BBB Custom SRI Select Bond Unh USD	5.9	100.0	100.0	83.5	71.7	77.9	36.6	61.6	61.4
I34998	Bloomberg MSCI EUR Corporate Liquid ex Financial SRI Sustainable Index	6.0	100.0	100.0	84.5	98.1	97.7	37.5	62.5	62.5
I37049	Bloomberg MSCI Liquid China Credit Sustainable ESG Screened Index Unh USD	4.7	100.0	100.0	69.2	100.0	100.0	9.9	96.9	86.2
I29752	Bloomberg MSCI Global Corporate Catholic Values Index Statistics Index	5.9	100.0	100.0	81.8	90.7	86.2	35.4	67.8	62.2
I35003	Bloomberg MSCI USD Corporate Liquid SRI Sustainable Index	5.6	100.0	100.0	83.7	98.0	96.1	34.9	88.5	87.1
I36028	Bloomberg MSCI US Short and IntCorp Sustainability BB+ CustWgt Unh USD	5.8	100.0	100.0	82.9	97.8	96.0	33.9	77.8	75.3
I37053	Bloomberg MSCI US Corporate BBB 1-5 Year ESG Sustainability SRI Unh USD	6.1	100.0	100.0	83.5	98.0	98.4	32.9	76.3	77.3
I36265	Bloomberg MSCI EM Hard Ccy Agg HY Sustainability Unh USD	4.6	100.0	100.0	67.3	32.8	45.8	15.3	15.3	21.3
I29753	Bloomberg MSCI Global Corporate Sustainability Index Statistics Index	5.9	100.0	100.0	82.7	95.7	93.4	35.5	74.4	70.2
I36266	Bloomberg MSCI EM Hard Currency Aggregate ESG-Weighted Unh USD	4.8	100.0	100.0	65.5	47.8	47.9	18.0	23.8	23.7
I35010	Bloomberg MSCI EUR Corp ESG BB+ Sustainability excl Sub	6.0	100.0	100.0	83.5	97.3	97.5	38.6	69.3	66.7
I36036	Bloomberg MSCI US Short and Int Corp Sust BB+ CustWgt Unh USD	5.8	100.0	100.0	82.8	97.7	96.0	33.9	78.2	75.3
I36041	Bloomberg MSCI US HY Liq Corp Sustainability SRI Index Unh USD	6.2	100.0	100.0	80.0	99.2	99.2	30.3	51.8	54.2
I36268	Bloomberg MSCI EM Hard Ccy Agg Corp ESG-Weighted Unh USD	4.8	100.0	100.0	68.1	91.7	84.7	19.2	43.0	41.8
I33999	Bloomberg MSCI Global Aggregate ex-CHF Sustainability Index	6.5	85.5	81.5	82.7	21.2	60.1	36.2	16.2	44.7

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
I34000	Bloomberg MSCI Global Corporate ex-CHF Sustainability Index	5.9	100.0	100.0	82.7	95.7	93.4	35.5	74.5	70.2
I29757	Bloomberg MSCI Global Intermediate Corporate Sustainability Index	6.5	97.8	81.3	82.8	26.0	61.5	36.2	19.3	44.4
I36051	Bloomberg MSCI Global Agg USD Telecom 15+ Year Sustainable BB+ Unh USD	5.5	100.0	100.0	80.9	100.0	100.0	28.2	80.9	81.0
I36068	Bloomberg MSCI Global Corporate ESG Sustainability SRI 1-5 Year Unh USD	5.9	100.0	100.0	82.6	97.2	96.6	36.9	75.4	70.1
I36069	Bloomberg MSCI Global Corporate SRI Carbon ESG-Weighted Unh USD	6.0	100.0	100.0	82.9	95.4	95.5	36.3	77.0	71.8
I35046	Bloomberg MSCI Euro Corporate High Yield Sustainable BB+ SRI Bond Index	5.9	100.0	100.0	79.5	100.0	100.0	37.3	72.8	73.1
I35047	Bloomberg MSCI US Corporate High Yield Sustainable BB+ SRI Bond Index	5.7	100.0	100.0	78.9	99.0	99.0	29.3	50.3	55.0
I31976	Bloomberg Global Aggregate Corporate ex EM Statistics Index	5.8	100.0	100.0	82.2	91.6	86.7	35.4	69.9	64.1
I36072	Bloomberg MSCI Sterling Corporate SRI Carbon ESG-Weighted Unh EUR	6.3	100.0	100.0	78.9	93.3	92.4	39.4	59.8	55.7
I36073	Bloomberg MSCI Euro Corporate SRI Carbon ESG-Weighted Unh EUR	6.0	100.0	100.0	84.0	96.5	96.8	39.5	72.4	71.8
I36074	Bloomberg MSCI US Corporate SRI Carbon ESG-Weighted Unh USD	5.8	100.0	100.0	83.1	95.5	96.3	34.6	83.9	81.0
I34034	Bloomberg MSCI Euro Intermediate Corporate Sustainability BB+	6.0	100.0	100.0	83.5	97.3	97.4	38.7	69.3	66.7
I34035	Bloomberg MSCI Sterling Intermediate Corporate Sustainability BB+	6.1	100.0	100.0	79.9	92.9	91.4	39.3	58.2	53.6
I34036	Bloomberg MSCI Canada Corporate Sustainability BB+	6.3	100.0	100.0	84.1	93.0	90.7	39.2	74.1	66.4
I34037	Bloomberg MSCI Canada Intermediate Corporate Sustainability BB+	6.4	100.0	100.0	85.0	95.3	94.1	39.9	77.2	69.8
I36083	Bloomberg MSCI EUR Corp ESG BB+ Sustainability 1-3Y excl Sub Unh EUR	5.9	100.0	100.0	82.4	97.5	98.2	38.7	67.6	63.8
I36085	Bloomberg MSCI Euro High Yield Sustainable and SRI Unh EUR	5.9	100.0	100.0	79.7	100.0	100.0	37.4	74.3	74.5
I37113	Bloomberg MSCI US Aggregate ex-Tobacco ex-Fossil Fuels Index Unh USD	5.8	69.7	66.5	83.5	22.6	50.2	34.2	19.2	42.9
I36092	Bloomberg MSCI Global Corporate Select Sustainability SRI Index Unh USD	5.8	100.0	100.0	82.2	91.1	86.2	35.5	70.0	63.6
I36093	Bloomberg MSCI US HY Crp 2% IssCap Select Sustainability SRI Unh USD	5.9	100.0	100.0	79.4	77.3	75.1	28.8	41.0	43.3
I36100	Bloomberg MSCI USD Corporate and Agency Green Bond Unh USD	5.6	100.0	100.0	77.5	82.5	80.5	33.2	57.4	53.5
I36101	Bloomberg MSCI EUR Corporate and Agency Green Bond Unh USD	5.9	100.0	100.0	85.2	96.1	95.5	42.2	79.5	78.8
I36109	Bloomberg MSCI HY Sustainability Custom Blend Unh USD	5.8	100.0	100.0	78.7	99.4	99.3	32.7	59.6	60.5
I35088	Bloomberg MSCI Global Aggregate SRI Select ex-Fossil Fuels Index	6.4	86.5	82.5	83.0	17.9	51.3	35.8	13.7	37.8
I29769	Bloomberg MSCI Global Corp ESG Weighted Ex CCC Ex Red	5.9	100.0	100.0	82.1	94.0	86.3	35.3	72.1	63.4
I29770	Bloomberg MSCI GLB Corp ESG Weighted x CCC x Red Index: Sector Neutral	5.9	100.0	100.0	82.1	94.0	86.3	35.3	72.0	63.4
I34088	Bloomberg MSCI EUR Non-Govt UNGC ex-Wpns ex-Tobacco Fit Adj	6.3	100.0	100.0	83.5	69.6	80.5	38.8	48.6	54.8
I37162	Bloomberg MSCI Euro Corporate 1-5 Year ESG Sustainability SRI Unh EUR	6.1	100.0	100.0	84.1	96.7	97.3	39.7	74.0	71.0
I37163	Bloomberg MSCI US Agg ex Securitized Sustainable SRI Sector Neutral Unh USD	5.8	100.0	100.0	83.8	33.0	85.3	35.3	29.0	73.0
I37164	Bloomberg MSCI Emerging Markets Green Bond Index Unh USD	5.0	100.0	100.0	67.2	51.9	67.4	15.6	16.7	23.5
I34091	Bloomberg MSCI Global Green Bond Select (Hedged) Index	6.5	100.0	99.9	82.9	48.2	65.1	39.7	37.4	49.7
I35121	Bloomberg MSCI 1-3 year US Corporate Custom SRI Index	5.7	100.0	100.0	82.7	97.3	95.7	34.3	76.8	71.6
I34100	Bloomberg MSCI US Aggregate ESG Focus	5.9	70.1	47.4	84.5	24.6	39.6	35.3	19.7	32.6
I35138	Bloomberg MSCI Euro Green Bond 5% capped Index	6.2	100.0	100.0	84.6	87.3	84.2	41.7	73.0	70.0
I37190	Bloomberg MSCI China Aggregate ESG-Weighted Index Unh CNY	4.7	100.0	100.0	67.5	22.3	18.4	13.3	21.8	16.5
I37191	Bloomberg MSCI China Aggregate SRI Index Unh CNY	4.6	100.0	100.0	69.6	9.0	17.2	12.5	9.0	15.3
I37192	Bloomberg MSCI China Aggregate Sustainability Index Unh CNY	4.8	100.0	100.0	68.5	21.5	68.9	12.7	20.8	56.7
I37193	Bloomberg MSCI Liquid China Credit ESG-Weighted Index Unh CNY	4.7	100.0	100.0	69.4	93.4	77.4	10.6	92.1	76.4
I37194	Bloomberg MSCI Liquid China Credit SRI Index Unh CNY	4.7	100.0	100.0	72.4	88.3	77.4	9.8	89.9	76.2
I37195	Bloomberg MSCI Liquid China Credit Sustainability Index Unh CNY	4.7	100.0	100.0	69.4	100.0	100.0	10.2	96.9	84.0
I37196	Bloomberg MSCI China USD Credit ESG-Weighted Index Unh USD	4.8	100.0	100.0	64.6	80.1	61.4	16.5	29.9	21.2
I37197	Bloomberg MSCI China USD Credit SRI Index Unh USD	4.5	100.0	100.0	65.1	63.4	58.3	17.8	26.5	21.8
I37198	Bloomberg MSCI China USD Credit Sustainability Index Unh USD	4.5	100.0	100.0	66.2	93.8	96.5	18.0	40.2	37.3
I36193	Bloomberg MSCI EM Pan-Euro Aggregate ESG-Weighted	5.4	100.0	100.0	72.6	26.6	25.4	20.1	15.7	18.1
I36194	Bloomberg MSCI EM Pan-Euro Aggregate Gov-Related ESG-Weighted Unh EUR	5.5	100.0	100.0	74.1	11.6	11.3	17.6	8.2	8.6
I36195	Bloomberg MSCI EM Pan-Euro Aggregate Corporate ESG-Weighted Unh EUR	5.0	100.0	100.0	71.7	94.3	86.4	22.0	49.8	59.3
I36196	Bloomberg MSCI EM Pan-Euro Aggregate Inv Grade ESG-Weighted Unh EUR	5.6	100.0	100.0	74.2	24.9	23.8	18.6	16.5	17.9
I36197	Bloomberg MSCI EM Pan-Euro Aggregate High Yield ESG-Weighted Unh EUR	4.1	100.0	100.0	66.7	35.1	30.7	30.7	11.9	18.7
I36201	Bloomberg MSCI EM USD Aggregate SRI Unh USD	4.8	100.0	100.0	65.8	32.7	44.2	18.5	14.9	19.2
I36202	Bloomberg MSCI EM USD Aggregate Government-Related SRI Unh USD	4.9	100.0	100.0	67.3	15.3	22.6	18.7	6.1	7.8
I36203	Bloomberg MSCI EM USD Aggregate Corporate SRI Unh USD	4.4	100.0	100.0	65.1	83.0	83.2	18.4	40.5	39.8
I36204	Bloomberg MSCI EM USD Aggregate Investment Grade SRI Unh USD	5.0	100.0	100.0	67.6	38.3	51.7	20.0	16.7	20.7
I36205	Bloomberg MSCI EM USD Aggregate High Yield SRI Unh USD	4.4	100.0	100.0	60.6	22.7	31.3	14.5	11.7	16.6
I36206	Bloomberg MSCI EM USD Aggregate Sustainability Unh USD	4.8	100.0	100.0	66.1	41.5	57.7	17.6	20.2	26.5
I36207	Bloomberg MSCI EM USD Aggregate Gov-Related Sustainability Unh USD	4.9	100.0	100.0	65.4	23.2	34.6	14.7	11.1	14.8
I36208	Bloomberg MSCI EM USD Aggregate Corporate Sustainability Unh USD	4.6	100.0	100.0	66.6	99.9	99.8	19.6	49.3	47.7
I36209	Bloomberg MSCI EM USD Aggregate Investment Grade Sustainability Unh USD	4.9	100.0	100.0	65.8	45.3	62.6	18.3	22.1	28.4
I36210	Bloomberg MSCI EM USD Aggregate High Yield Sustainability Unh USD	4.6	100.0	100.0	66.8	33.6	47.9	15.4	16.2	22.7
I36211	Bloomberg MSCI EM USD Aggregate ESG-Weighted Unh USD	4.8	100.0	100.0	65.0	50.8	51.4	17.8	24.9	24.6
I36212	Bloomberg MSCI EM USD Aggregate Government-Related ESG-Weighted Unh USD	4.8	100.0	100.0	60.9	31.0	34.0	16.2	16.3	16.3
I36213	Bloomberg MSCI EM USD Aggregate Corporate ESG-Weighted Unh USD	4.8	100.0	100.0	67.8	91.4	84.6	19.0	42.5	40.3
I36214	Bloomberg MSCI EM USD Aggregate Investment Grade ESG-Weighted Unh USD	4.9	100.0	100.0	65.6	53.7	57.7	17.0	23.4	25.5

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
I36215	Bloomberg MSCI EM USD Aggregate High Yield ESG-Weighted Unh USD	4.4	100.0	100.0	63.5	45.1	40.6	19.0	27.7	23.0
I36218	Bloomberg MSCI Australia Corporate ESG BB+ Sustainability Unh JPY	6.5	100.0	100.0	82.4	97.6	97.4	39.7	67.5	60.7
I36220	Bloomberg MSCI EM Pan-Euro Aggregate SRI	5.4	100.0	100.0	70.8	14.0	19.8	17.5	8.6	13.0
I35197	Bloomberg MSCI Euro Corporate Green Bond 5% Capped Index	6.2	100.0	100.0	84.6	87.3	84.2	41.7	73.0	70.0
I36221	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related SRI Unh EUR	5.4	100.0	100.0	72.7	3.8	5.4	6.8	1.8	2.5
I35897	Bloomberg MSCI GLA ex Controversial and Nuclear Weapons Unh USD	6.3	87.6	84.9	81.6	20.1	55.5	35.1	14.9	40.1
I36222	Bloomberg MSCI EM Pan-Euro Aggregate Corporate SRI Unh EUR	4.9	100.0	100.0	70.3	87.7	84.9	19.9	57.5	60.4
I34175	Bloomberg MSCI Canadian Agg ESG-Weighted Index	7.7	99.4	100.0	84.9	24.2	53.3	42.0	20.0	39.5
I36223	Bloomberg MSCI EM Pan-Euro Aggregate Investment Grade SRI Unh EUR	5.6	100.0	100.0	69.4	13.0	19.7	18.2	9.6	14.5
I36224	Bloomberg MSCI EM Pan-Euro Aggregate High Yield SRI Unh EUR	4.3	100.0	100.0	75.4	18.9	20.0	10.2	4.3	7.7
I36225	Bloomberg MSCI EM Pan-Euro Aggregate Sustainability	5.4	100.0	100.0	72.5	17.2	25.6	17.0	10.2	15.6
I36226	Bloomberg MSCI EM Pan-Euro Aggregate Government-Related Sus Unh EUR	5.5	100.0	100.0	78.4	5.3	8.0	9.4	3.4	5.2
I36227	Bloomberg MSCI EM Pan-Euro Aggregate Corporate Sus Unh EUR	4.8	100.0	100.0	70.3	100.0	100.0	20.1	57.0	60.0
I37256	Bloomberg MSCI Euro Aggregate ex Fossil Fuel SRI Select Unh EUR	6.8	100.0	100.0	84.3	26.9	62.7	40.0	19.8	45.3
I36228	Bloomberg MSCI EM Pan-Euro Aggregate Investment Grade Sus Unh EUR	5.6	100.0	100.0	71.8	16.1	25.5	17.6	11.3	17.5
I33162	Bloomberg MSCI US Corp 0-3 SRI Statistics Index	5.7	100.0	100.0	82.8	99.0	98.7	34.8	79.6	75.3
I36229	Bloomberg MSCI EM Pan-Euro Aggregate High Yield Sustainability Unh EUR	4.5	100.0	100.0	75.0	23.5	26.0	8.8	4.2	8.0
I37260	Bloomberg MSCI Euro Corporate Ultrashort Fixed and Floating Rate SRI Unh EUR	5.9	100.0	100.0	82.8	95.3	94.9	39.4	67.4	64.2
I35213	Bloomberg MSCI US High Yield Very Liquid ESG Select Index	6.0	100.0	100.0	79.7	99.3	98.8	30.7	45.6	50.2
I36233	Bloomberg MSCI EM Local Currency Government ESG-Weighted Unh USD	5.6	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I32141	Bloomberg MSCI Global Corp SRI x JP, 1-10y	5.9	100.0	100.0	80.1	95.0	91.8	32.4	52.4	53.5
I33170	Bloomberg MSCI US Corporate ESG Focus Statistics Index	6.1	100.0	100.0	84.1	96.3	94.9	34.4	76.2	77.9
I33171	Bloomberg MSCI US Corporate 1-5 Year ESG Focus Statistics Index	6.1	100.0	100.0	84.0	98.3	98.3	35.1	81.7	76.8
I36243	Bloomberg MSCI US Aggregate ex-Fossil Fuel Reserves Index Unh USD	5.8	69.7	66.5	83.5	22.7	50.2	34.2	19.2	42.7
I36244	Bloomberg MSCI GL Treasury ESG Weighted Bond Index Unh USD	7.2	99.9	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I36245	Bloomberg MSCI EM Hard Ccy Agg SRI Unh USD	4.9	100.0	100.0	66.2	30.2	40.7	18.4	14.1	18.3
I36247	Bloomberg MSCI EM Hard Ccy Agg Gov-Related SRI Unh USD	5.0	100.0	100.0	67.5	13.5	19.6	18.1	5.4	6.9
I37274	Bloomberg MSCI Global HY Corporate Select Countries Custom SRI Index Unh USD	5.6	100.0	100.0	75.9	78.1	75.7	29.9	45.5	46.9
I36251	Bloomberg MSCI EM Hard Ccy Agg Corp SRI Unh USD	4.4	100.0	100.0	65.4	83.3	83.3	18.5	41.7	41.4
I36252	Bloomberg MSCI EM Hard Ccy Agg IG SRI Unh USD	5.1	100.0	100.0	67.7	34.1	46.3	19.9	15.5	19.7
I37278	BBG MSCI US Corporate High Yield 2% Issuer Capped Cust Select SRI Index Unh USD	5.6	100.0	100.0	75.3	80.3	78.0	28.2	43.2	44.9
I36254	Bloomberg MSCI EM Hard Ccy Agg HY SRI Unh USD	4.4	100.0	100.0	61.5	22.4	30.3	14.4	11.2	15.8
I36255	Bloomberg MSCI EM Hard Ccy Agg Sustainability Unh USD	4.9	100.0	100.0	66.5	38.0	52.6	17.5	18.7	24.8
I36256	Bloomberg MSCI EM Hard Ccy Agg Gov-Related Sustainability Unh USD	5.0	100.0	100.0	65.9	20.3	29.6	14.4	9.8	13.0
I36257	Bloomberg MSCI EM Hard Ccy Agg Corp Sustainability Unh USD	4.6	100.0	100.0	66.9	99.9	99.8	19.7	50.0	48.8
I34211	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 1	7.7	99.4	100.0	84.9	23.0	53.3	42.1	19.0	39.5
I34212	Bloomberg MSCI Canadian Agg ESG-Weighted Index: Sector Neutral Class 2	7.7	99.4	100.0	84.9	23.0	53.3	42.1	19.0	39.5
I34215	Bloomberg MSCI Canadian Corp ESG-Weighted Index	6.6	100.0	100.0	84.4	89.6	77.8	39.9	73.4	57.6
I34216	Bloomberg MSCI Canadian Corp ESG-Weighted Index: Sector Neutral	6.6	100.0	100.0	84.3	89.5	77.8	39.8	73.5	57.6
I35242	Bloomberg MSCI Euro Corporate SRI 0-5 Year PAB	6.1	100.0	100.0	84.1	97.3	97.5	39.3	72.3	71.7
I34217	Bloomberg MSCI Canadian Agg Sustainability Index	7.7	99.4	100.0	85.4	21.0	62.8	42.7	17.7	47.3
I33196	Bloomberg MSCI Global Aggregate SRI Index	6.3	87.3	83.6	82.5	18.2	52.9	35.6	14.0	39.2
I34218	Bloomberg MSCI Canadian Agg Sustainability Index Sector Neutral Class 1	7.7	99.4	100.0	85.4	23.5	62.8	42.4	19.8	47.3
I34219	Bloomberg MSCI Canadian Agg Sustainability Index Sector Neutral Class 2	7.7	99.4	100.0	85.3	23.5	62.8	42.3	19.7	47.3
I34220	Bloomberg MSCI Canadian Corp Sustainability Index	6.5	100.0	100.0	85.0	93.3	90.6	40.4	77.5	68.4
I34221	Bloomberg MSCI Canadian Corp Sustainability Index: Sector Neutral	6.5	100.0	100.0	84.9	93.2	90.6	40.3	77.3	68.4
I36264	Bloomberg MSCI EM Hard Ccy Agg IG Sustainability Unh USD	5.1	100.0	100.0	66.2	40.2	55.7	18.3	20.2	26.3
I34223	Bloomberg MSCI Canadian Corp SRI Index	6.4	100.0	100.0	84.9	84.6	77.8	40.0	69.4	57.3
I34224	Bloomberg MSCI Canadian Agg SRI Index	7.7	99.4	100.0	85.3	20.3	51.2	42.2	17.0	38.2
I32180	Bloomberg MSCI Euro Corp Sustain SRI Cust Statistics Index	6.6	100.0	100.0	82.1	93.4	94.4	40.3	72.7	72.4
I36269	Bloomberg MSCI EM Hard Ccy Agg IG ESG-Weighted Unh USD	5.1	100.0	100.0	66.3	49.4	52.4	17.2	22.3	24.3
I36270	Bloomberg MSCI EM Hard Ccy Agg HY ESG-Weighted Unh USD	4.4	100.0	100.0	63.6	44.5	39.7	19.3	26.8	22.6
I35259	Bloomberg MSCI Euro Corporate High Yield SRI Sustainable	6.0	100.0	100.0	79.2	100.0	100.0	37.9	74.0	73.8
I34235	Bloomberg MSCI Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB Index	6.1	100.0	100.0	83.9	97.1	96.8	38.7	70.1	71.7
I34236	Bloomberg MSCI Canadian Agg ESG-Wgt ex-Controversial Weapons ex-Red Fla	7.7	99.4	100.0	84.9	24.2	53.1	42.0	20.0	39.7
I34237	Bloomberg MSCI Canadian Corp ESG-Wgt ex-Controversial Weapons ex-Red Fl	6.6	100.0	100.0	84.4	89.5	77.7	39.9	73.6	58.0
I33217	Bloomberg MSCI US Corp 0-3 Yr Sustainable SRI Statistics Index	6.0	100.0	100.0	83.2	96.8	97.0	39.5	72.8	69.9
I37315	Bloomberg MSCI US Corporate High Yield Paris-Aligned Index Unh USD	5.5	100.0	100.0	75.8	98.3	98.4	29.3	52.8	57.4
I37317	Bloomberg MSCI EUR Corporate PAB Green Tilted Unh EUR	6.2	100.0	100.0	84.9	97.5	97.0	39.3	73.7	70.0
I36725	Bloomberg MSCI US Corporate SRI ex Korea Unh USD	5.7	100.0	100.0	82.9	95.2	91.3	33.9	80.4	75.4
I33223	Bloomberg MSCI US Short Corporate Sustainability BB+ Index	5.7	100.0	100.0	83.1	98.0	97.0	34.2	76.7	72.9
I37323	Bloomberg MSCI Euro Corporate SRI ex KR Unh EUR	6.0	100.0	100.0	83.8	93.5	92.7	38.9	69.7	66.0

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
I35279	Bloomberg MSCI US Corporate High Yield SRI Sustainable	6.2	100.0	100.0	80.3	99.1	99.1	30.1	54.9	58.2
I35284	Bloomberg MSCI Global Agg AAA-AA ex CHF ex MBS Sustainability BBB+ Index	6.6	97.7	64.3	85.3	9.2	28.5	41.3	6.5	20.1
I35285	Bloomberg MSCI Global Agg AAA-AA 10+ ex CHF ex MBS Sustainability BBB+ Index	6.7	99.6	94.2	84.8	6.7	34.1	40.3	5.5	26.0
I35287	Bloomberg MSCI Global Corporate G32 C19 ESG Index	5.8	100.0	100.0	82.6	91.2	86.1	35.8	72.1	64.4
I35303	Bloomberg MSCI US High Yield SRI	5.5	100.0	100.0	75.9	78.4	75.8	28.5	41.3	43.7
I35304	Bloomberg MSCI US High Yield Sustainability	5.8	100.0	100.0	78.8	99.1	99.0	28.6	52.7	57.1
I35305	Bloomberg MSCI US High Yield ESG Weighted	6.0	100.0	100.0	79.1	89.3	78.4	29.3	48.7	46.6
I35306	Bloomberg MSCI Pan-Euro High Yield SRI	5.7	100.0	100.0	77.0	71.6	69.0	36.6	49.0	47.3
I35307	Bloomberg MSCI Pan-Euro High Yield Sustainability	5.9	100.0	100.0	78.7	100.0	100.0	37.3	70.1	69.6
I35308	Bloomberg MSCI Pan-Euro High Yield ESG Weighted	6.0	100.0	100.0	79.6	85.3	70.4	37.3	58.9	47.7
I35309	Bloomberg MSCI Global High Yield SRI	5.1	100.0	100.0	74.5	60.4	64.2	29.3	33.7	38.4
I35310	Bloomberg MSCI Global High Yield Sustainability	5.4	100.0	100.0	77.3	79.4	87.8	29.6	44.5	52.1
I35311	Bloomberg MSCI Global High Yield ESG Weighted	5.6	100.0	100.0	77.1	77.8	67.8	29.8	45.4	41.4
I36344	Bloomberg MSCI Canada Corp Choice ESG Screened 10% IssCp Unh CAD	6.3	100.0	100.0	86.4	97.5	94.8	40.8	81.7	75.0
I36345	Bloomberg MSCI 1-5Y Canada Corp Choice ESG Screened 10% IssCp Unh CAD	6.5	100.0	100.0	88.0	99.6	98.8	41.9	86.0	77.1
I36352	Bloomberg MSCI US Short & Int Corp Sus BB+ Custom wgt1 1 Unh USD	5.7	100.0	100.0	82.9	97.9	96.0	34.0	77.5	75.3
I36353	Bloomberg MSCI US Short & Int Corp Sus BB+ Custom wgt2 2 Unh USD	5.7	100.0	100.0	83.0	97.8	92.5	34.0	77.5	76.8
I36354	Bloomberg MSCI US Short & Int Corp Sus BB+ Custom wgt3 3 Unh USD	5.7	100.0	100.0	82.9	97.8	92.5	34.0	77.6	76.8
I33283	Bloomberg MSCI US Corporate ex Financial 0-7 Year Sustainable Stats	5.6	100.0	100.0	82.1	97.0	94.9	33.8	73.7	67.5
I35333	Bloomberg MSCI Global Corporate High Yield SRI Sustainable	6.2	100.0	100.0	80.0	99.2	99.2	32.9	59.6	62.3
I34313	Bloomberg MSCI Euro Corporate ESG-Weighted Global Norms Index: Sector N	6.0	100.0	100.0	83.0	95.9	91.9	39.0	68.3	64.7
I34314	Bloomberg MSCI US Corporate ESG-Weighted Global Norms Index: Sector Neu	5.9	100.0	100.0	82.8	95.0	87.5	33.8	79.6	72.6
I36363	Bloomberg MSCI USD/EUR Green Bond 0-10 Year Index Unh USD	6.3	99.9	99.9	82.5	63.1	71.5	39.2	47.3	53.3
I35347	Bloomberg MSCI US Corporate Sustainability SRI Index	5.8	100.0	100.0	83.1	98.3	98.0	33.7	81.6	81.0
I35348	Bloomberg MSCI Canada Corporate Sustainability SRI Index	6.5	100.0	100.0	85.5	93.3	90.6	41.2	79.3	69.7
I36372	Bloomberg MSCI Euro Green Bond 10% Capped Unh USD	6.5	100.0	100.0	85.2	49.2	69.4	42.0	40.3	57.8
I34325	Bloomberg MSCI US Corporate Sustainable SRI	5.7	100.0	100.0	83.4	97.6	95.9	34.2	85.0	82.0
I32279	Bloomberg MSCI Global Aggregate Catholic Values	6.3	87.4	84.4	81.8	18.9	54.3	35.2	14.0	39.4
I35353	Bloomberg MSCI Sterling Corporate Sustainable SRI 4% Capped Index	6.2	100.0	100.0	79.2	93.1	91.3	39.5	61.3	54.7
I35362	Bloomberg MSCI Sterling Liquid Corporate ESG Weighted	6.2	100.0	100.0	80.8	95.1	93.7	40.4	66.2	61.3
I32293	Bloomberg MSCI Euro TSY ESG Wtd Cust Statistics Index	7.3	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I32294	Bloomberg MSCI Euro TSY 1-3Y ESG Wtd Cust Statistics Index	7.3	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I35394	Bloomberg MSCI Euro Aggregate Sustainable SRI Sector Neutral	6.8	100.0	100.0	84.6	28.2	70.7	39.8	20.8	50.2
I35395	Bloomberg MSCI Global Liquid Corporates Sustainable	5.7	100.0	100.0	83.8	98.4	97.7	36.8	88.6	85.0
I36427	Bloomberg MSCI US High Yield Sustainable and SRI Unh USD	5.6	25.6	100.0	81.5	25.6	100.0	33.0	13.7	52.1
I36429	Bloomberg MSCI GlobalAggregate Sustainable and Green Bond SRI Unh USD	6.3	87.6	81.3	83.1	21.8	55.2	36.4	17.2	41.7
I36444	Bloomberg MSCI Gbl Agg ex-Con weap,Tob,Guns,Coa,IO&G Unh USD	5.8	100.0	100.0	81.6	91.3	86.6	35.2	68.7	62.7
I36445	Bloomberg MSCI Gbl HY ex-Con weap,Tob,Guns,Coal,O&G Unh USD	5.5	100.0	100.0	74.9	78.6	76.1	29.3	44.6	45.9
I36446	Bloomberg MSCI GlobalAgg 500MM ex Sectzd Sus SRI Sector Neutral Unh USD	6.6	100.0	100.0	83.3	21.5	69.1	37.4	17.7	53.8
I35425	BBG MSCI Euro Credit Corp 500MM 1-10Y xFin xSub A3+ Cust Ctry Sustainability	5.8	100.0	100.0	83.8	97.4	96.6	37.9	53.0	53.4
I35426	Bloomberg MSCI US Credit Corp 500MM 1-10Y xFin xSub A3+ Cust Ctry Sustainability	5.5	100.0	100.0	82.5	95.5	92.9	34.8	76.1	71.3
I34406	Bloomberg MSCI Australia 100mn ESG Weighted SRI Select Index	7.8	100.0	100.0	87.1	9.6	44.1	42.1	7.0	29.1
I36464	Bloomberg MSCI Gbl Agg SRI ex-Fos Fuels ex-IDR,CNY Treas Unh USD	6.5	85.8	82.3	83.0	18.8	51.8	35.8	14.4	38.1
I36475	Bloomberg MSCI 0-10 year Gbl Green Bond Corp ex-US Index Unh USD	6.1	100.0	100.0	81.9	89.1	86.3	39.2	70.2	65.9
I35461	Bloomberg MSCI USD Liquid Investment Grade Corporate SRI PAB	5.7	100.0	100.0	83.8	99.9	99.9	34.9	87.9	88.1
I35469	Bloomberg MSCI US Crp Sustainability SRI Sector/Crdt/Maturity Neutral	5.8	100.0	100.0	83.3	95.8	95.9	33.8	84.6	81.9
I36499	Bloomberg MSCI Global Corp Sustainability 1-3 Years Unh USD	5.9	100.0	100.0	82.3	97.1	96.5	36.5	71.6	66.9
I33429	Bloomberg MSCI US Aggregate SRI BB+ Index: Sector Neutral Class 1	5.8	70.1	62.7	83.5	24.7	53.1	34.7	21.0	44.6
I33432	Bloomberg MSCI US Agg ESG Select Statistics Index	5.9	70.1	59.2	83.9	24.3	49.6	35.2	21.2	42.5
I35480	Bloomberg MSCI EUR Corporate Liquid 0-3 Year SRI Sustainable	6.0	100.0	100.0	83.7	97.0	97.6	40.1	71.8	69.1
I35482	Bloomberg MSCI Multiverse Custom ESG Index	6.5	85.7	82.5	82.7	21.3	61.0	35.7	15.9	44.3
I35492	Bloomberg MSCI 1-5 year Euro Aggregate Sustainability Index	6.8	100.0	100.0	83.6	33.7	78.7	39.4	24.1	54.1
I35493	Bloomberg MSCI GBP Corporate SRI Sustainable Maturity Neutral	6.3	100.0	100.0	79.3	93.3	91.4	39.8	60.7	55.0
I34475	Bloomberg MSCI Intermediate US Corporate ESG-Weighted 35% BBB capped	5.8	100.0	100.0	82.5	97.1	93.0	34.2	81.0	72.8
I34476	Bloomberg MSCI 1-5 year Euro Corporate ESG-Weighted 35% BBB capped	5.9	100.0	100.0	82.0	95.7	92.0	39.2	67.2	62.9
I34477	Bloomberg MSCI Intermediate Sterling Corporate ESG-Weighted 35% BBB cap	6.2	100.0	100.0	79.9	89.6	86.2	40.4	60.0	52.8
I33454	Bloomberg MSCI EUR FRN Corporate 3% Issuer Cap Sustainable SRI	6.1	100.0	100.0	81.7	100.0	100.0	41.4	66.0	65.6
I35531	Bloomberg MSCI Global Corporate ex-EM ex-Fossil Fuel Index	5.8	100.0	100.0	83.0	92.7	87.8	36.1	71.7	64.8
I36557	Bloomberg MSCI Euro Corp ESG BB+ Sustainable SRI Unh EUR	6.0	100.0	100.0	84.5	96.6	96.9	38.9	73.7	70.6
I32470	Bloomberg MSCI Euro Corporate Custom Catholic	6.1	100.0	100.0	84.5	96.5	96.8	39.7	74.3	71.2
I36573	Bloomberg MSCI Treasury/IG Corp/HY Equal wgt1 ESG BB+ Sus SRI Unh USD	5.9	100.0	100.0	80.8	57.6	82.8	34.2	39.2	59.5
I36574	Bloomberg MSCI Gbl HY Corp ESG BB+ Sus SRI Unh USD	5.6	100.0	100.0	78.3	99.5	99.5	31.3	54.4	59.3

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
I35551	Bloomberg MSCI USD Liquid Corporate ESG Weighted	5.7	100.0	100.0	83.8	98.5	96.3	34.8	87.6	85.2
I35552	Bloomberg MSCI Euro Liquid Corporate ESG Weighted	6.2	100.0	100.0	84.6	96.3	96.9	39.7	74.8	71.6
I36585	Bloomberg MSCI Global HY Corporate SRI Carbon ESG-Weighted Unh USD	5.8	100.0	100.0	77.5	98.8	99.2	31.4	52.2	56.2
I35570	Bloomberg MSCI Euro Corporate ESG Sustainability SRI	6.1	100.0	100.0	84.4	96.6	96.9	39.5	73.9	71.0
I35571	Bloomberg MSCI US Corporate ESG Sustainability SRI	5.7	100.0	100.0	83.4	97.6	95.9	34.2	85.0	82.0
I32499	Bloomberg MSCI Euro Corporate 0-3 Sustainable SRI Statistics Index	6.0	100.0	100.0	83.8	97.0	97.6	39.8	71.1	68.3
I35573	Bloomberg MSCI US Universal Choice ESG Screened Index	6.0	74.1	53.4	82.8	31.8	43.4	33.9	23.6	31.2
I32516	Bloomberg MSCI Euro Corporate Sustainable SRI Statistics Index	6.1	100.0	100.0	84.4	96.6	96.9	39.5	73.9	71.0
I36614	Bloomberg Bloomberg MSCI Global Treas Developed Market ESG BBB Index Unh USD	6.6	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I32528	Bloomberg MSCI Euro Area Liquid Corp Sust Statistics Index	6.2	100.0	100.0	84.7	94.7	95.6	41.0	84.0	82.3
I36635	Bloomberg MSCI Global Aggregate 1-3 Year SRI Carbon ESG-Weighted Unh USD	6.4	98.3	79.2	82.8	21.8	56.7	37.5	16.1	40.1
I34588	Bloomberg MSCI Canadian Aggregate ESG Focus Index	7.7	99.4	100.0	86.7	24.8	59.0	42.0	21.0	44.6
I34589	Bloomberg MSCI 1-5 year Canadian Aggregate ESG Focus Index	7.7	98.7	100.0	87.2	29.6	70.5	42.2	26.3	54.4
I36639	Bloomberg MSCI ESG Focus Exclude Unh USD	6.3	100.0	100.0	85.9	39.3	28.4	29.1	40.1	31.8
I35617	Bloomberg MSCI USD/EUR Green Bond Govt Issuer Capped	7.1	100.0	100.0	75.5	4.9	18.6	34.8	4.0	15.5
I34599	Bloomberg MSCI US Aggregate ESG Select Sector Neutral Index	5.9	70.1	78.4	84.1	24.5	66.8	34.8	21.7	56.5
I36650	Bloomberg MSCI US Corp A3 Above 25+ Yrs Select Capped Sustainable BB+ Unh USD	5.5	100.0	100.0	85.2	94.7	91.9	35.9	86.5	85.1
I34605	Bloomberg MSCI Euro Corp ex Subord Custom SRI Index	5.9	100.0	100.0	82.6	94.0	92.6	37.9	60.7	59.3
I35630	Bloomberg MSCI Euro Green Bond SRI including Nuclear Power Index	6.5	100.0	100.0	85.2	50.4	72.2	42.0	41.3	60.3
I35631	Bloomberg MSCI Global Green Bond SRI including Nuclear Power Index	6.5	100.0	99.9	83.1	48.1	65.0	39.8	37.3	49.6
I36656	Bloomberg MSCI Euro Corp Financials Sustainable SRI Unh EUR	6.1	100.0	100.0	84.4	95.0	95.8	40.4	85.2	80.9
I35633	Bloomberg MSCI Sterling Liquid Corporates Sustainable	6.0	100.0	100.0	81.1	95.6	94.7	39.2	65.7	61.3
I36657	Bloomberg MSCI Euro Corp ex Financials Sustainable SRI Unh EUR	6.0	100.0	100.0	84.4	98.2	97.8	37.6	62.1	62.4
I36658	Bloomberg MSCI Euro Corp ex Financials 1-5 Year Sustainable SRI Unh EUR	6.0	100.0	100.0	84.2	98.4	98.2	38.1	59.6	60.2
I36661	Bloomberg MSCI Euro Aggregate Sustainability SRI Market Index	6.8	100.0	100.0	84.2	25.0	71.2	39.7	18.4	50.6
I36662	Bloomberg MSCI EUR Corporate Sustainable SRI	6.1	100.0	100.0	84.3	96.7	97.0	39.4	73.8	70.9
I33597	Bloomberg MSCI U.S. Aggregate ESG Choice Bond Index	5.8	70.1	60.8	83.6	24.9	52.0	34.8	21.3	43.8
I35648	Bloomberg MSCI US High Yield Choice ESG Screened Index	5.7	100.0	100.0	78.7	99.0	99.1	29.5	47.8	51.7
I35653	Bloomberg MSCI US Corporate SRI Select Index	5.5	100.0	100.0	83.8	99.9	99.9	35.3	84.9	83.2
I32589	Bloomberg MSCI US Intermediate Corporate Sustainability BB+ Stats Index	5.8	100.0	100.0	82.6	97.6	96.0	33.7	78.8	75.3
I36689	Bloomberg MSCI Euro Area Liquid Corp 1-5 Year Sustainable Unh EUR	6.1	100.0	100.0	83.9	96.2	97.4	40.4	78.7	77.5
I36690	Bloomberg MSCI US Liquid Corp 1-5 Year Sustainable Unh USD	5.2	100.0	100.0	80.2	100.0	100.0	35.9	77.7	81.8
I31572	Bloomberg MSCI Global Green Bond Index	6.5	100.0	99.9	82.9	48.2	65.1	39.7	37.4	49.7
I36692	Bloomberg MSCI Euro Treasury Sustainability Index	7.0	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I29530	Bloomberg MSCI US Corporate SRI Index Statistics Index	5.7	100.0	100.0	82.9	94.5	89.9	33.9	80.2	75.0
I29531	Bloomberg MSCI US Credit SRI Index Statistics Index	5.8	100.0	100.0	82.9	80.3	79.7	34.0	68.2	66.5
I29532	Bloomberg MSCI US Aggregate SRI Index Statistics Index	5.8	69.0	64.0	83.4	21.2	48.7	34.6	18.2	41.1
I29533	Bloomberg MSCI US Aggregate SRI Index: Sector Neutral Statistics Index	5.8	70.1	64.0	83.3	23.9	48.7	34.5	20.4	41.1
I29534	Bloomberg MSCI US Corporate Sustainability Index Statistics Index	5.8	100.0	100.0	83.4	95.6	92.0	33.8	81.5	78.7
I29536	Bloomberg MSCI US Government/Credit Sustainability Statistics	5.8	100.0	100.0	83.9	32.5	84.2	34.5	27.9	72.5
I31585	Bloomberg MSCI Global Green Bond Index: Sustainable Water	6.7	100.0	100.0	78.6	27.4	53.4	45.8	22.8	40.7
I29537	Bloomberg MSCI US Aggregate Sustainability Index Statistics Index	5.8	68.7	62.9	83.9	22.3	53.0	34.5	19.2	45.6
I29538	Bloomberg MSCI US Agg Sustainability : Sector Neutral Class 1 Stats	5.8	70.1	62.9	84.0	24.4	53.0	34.8	21.0	45.6
I29539	Bloomberg MSCI US Corporate ESG Weighted : Sector Neutral Stats	5.9	100.0	100.0	83.0	95.0	87.7	33.6	79.9	72.8
I29540	Bloomberg MSCI US Credit ESG Weighted : Sector Neutral Statistics	6.0	100.0	100.0	83.0	82.4	79.5	33.7	69.2	66.0
I29541	Bloomberg MSCI US Govt/Credit ESG Weighted : Sector Neutral Stats	5.8	100.0	100.0	83.5	34.5	76.5	34.2	29.2	64.1
I29542	Bloomberg MSCI US Agg ESG Weighted : Sector Neutral Class 1 Stats	5.8	70.1	67.7	83.6	24.4	51.8	34.3	20.7	43.4
I29543	Bloomberg MSCI Euro Corporate SRI Statistics Index	6.0	100.0	100.0	83.8	92.3	90.9	39.2	70.4	66.5
I35689	Bloomberg MSCI Euro Green Bond Treasury and Government-Related	6.7	100.0	100.0	86.2	24.5	50.0	44.6	23.0	46.2
I29544	Bloomberg MSCI Euro Aggregate SRI Index: Sector Neutral Class 1	6.8	100.0	100.0	83.5	26.9	64.6	39.4	19.8	46.0
I29545	Bloomberg MSCI Sterling Corporate SRI Statistics Index	6.2	100.0	100.0	79.4	86.3	81.8	39.1	56.3	48.2
I29546	Bloomberg MSCI Sterling Aggregate SRI Index: Sector Neutral Class 1	6.7	99.2	96.1	78.9	18.0	66.4	40.0	11.6	39.6
I29547	Bloomberg MSCI Euro Corp Sustainability Statistics Index	6.0	100.0	100.0	83.9	97.1	97.3	39.4	70.8	68.5
I29548	Bloomberg MSCI Euro Covered Sustainability Index	6.3	100.0	100.0	84.3	93.6	93.0	37.6	53.8	52.1
I29549	Bloomberg MSCI Euro Agg Sustainability Statistics Index	6.8	100.0	100.0	83.9	27.2	73.5	39.7	19.5	51.0
I29550	Bloomberg MSCI Euro Agg Sustain-Neutral 1 Statistics Index	6.8	100.0	100.0	83.9	28.9	73.5	39.7	20.7	51.0
I29551	Bloomberg MSCI Sterling Corp Sustain Statistics Index	6.2	100.0	100.0	79.4	92.9	90.8	39.6	57.1	51.6
I31602	Bloomberg MSCI Global Green Bond 1-10 year	6.4	99.9	99.9	82.6	57.8	67.9	39.3	42.8	49.6
I29552	Bloomberg MSCI Sterling Agg Sustain Statistics Index	6.7	99.1	95.8	79.2	17.8	73.9	40.7	11.1	43.2
I29553	Bloomberg MSCI Sterling Corp Sust-Neut Statistics Index	6.7	99.2	95.8	79.2	19.7	73.9	40.6	12.3	43.2
I29554	Bloomberg MSCI Euro Corp ESG Wtd-Neutral Statistics Index	6.0	100.0	100.0	82.9	95.9	92.1	39.1	67.8	63.6
I29555	Bloomberg MSCI Euro Agg ESG Wtd-Neutral 1 Statistics Index	6.9	100.0	100.0	82.8	28.7	67.2	39.5	19.9	46.5

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
I29556	Bloomberg MSCI GBP Corp ESG Wtd-Neutral Statistics Index	6.3	100.0	100.0	79.1	90.1	82.4	39.3	54.3	45.1
I29557	Bloomberg MSCI Sterling Aggregate ESG Weighted Stats	6.7	99.4	96.4	78.6	19.2	67.9	40.4	11.6	38.9
I29558	Bloomberg MSCI US Intermediate Corporate SRI Index	5.7	100.0	100.0	82.5	96.4	94.2	34.2	79.5	74.1
I29559	Bloomberg MSCI US Long Corporate SRI Index	5.6	100.0	100.0	83.7	90.5	81.9	33.4	81.7	76.5
I29560	Bloomberg MSCI US Intermediate Credit SRI Index	5.9	100.0	100.0	82.5	81.3	85.1	34.3	67.2	67.1
I29561	Bloomberg MSCI US Long Credit SRI Index	5.6	100.0	100.0	83.7	77.9	70.3	33.4	70.4	65.6
I29562	Bloomberg MSCI US Government/Credit SRI Index Statistics Index	5.8	100.0	100.0	83.4	30.8	76.1	34.6	26.4	64.2
I29563	Bloomberg MSCI US Long Government/Credit SRI Index	5.7	100.0	100.0	83.7	38.6	68.3	33.5	34.9	63.7
I29565	Bloomberg MSCI US Credit SRI+ESG Index	5.8	100.0	100.0	82.9	80.2	79.6	34.0	68.2	66.6
I29566	Bloomberg MSCI US Government/Credit SRI+ESG Index	5.8	100.0	100.0	83.5	30.7	76.0	34.7	26.3	64.2
I29567	Bloomberg MSCI US Corporate Ex Predatory Lending Index	5.7	100.0	100.0	83.2	94.5	89.8	34.0	80.2	74.9
I29568	Bloomberg MSCI US Corporate Ex Controversial Weapons Index	5.7	100.0	100.0	82.9	94.5	89.9	33.9	80.2	75.0
I29569	Bloomberg MSCI US Corporate Catholic Values Index Statistics Index	5.8	100.0	100.0	82.8	92.9	88.0	33.4	76.3	72.8
I36747	Bloomberg MSCI Global Green Bond 75% USD hedged to EUR Index Unh EUR	6.5	100.0	99.9	82.9	48.2	65.1	39.7	37.4	49.7
I34701	Bloomberg MSCI 1-3 year Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB Inde	6.1	100.0	100.0	81.6	98.0	98.1	39.5	67.5	71.4
I34702	Bloomberg MSCI Global Aggregate Custom SRI ex-NZ ex-CNY Index	6.4	86.3	84.6	81.6	21.9	56.1	35.1	16.3	40.5
I36755	Bloomberg MSCI Global Corporate ESG BB+ Sustainable SRI Bond Index Unh USD	5.8	100.0	100.0	83.1	97.7	96.6	36.0	76.4	71.5
I36756	Bloomberg MSCI Gbl Agg 500MM ex Sec 1-5 Year Ses SRI Sector Neutral Unh USD	6.5	100.0	100.0	83.0	22.4	70.3	38.3	18.1	53.2
I30613	Bloomberg MSCI Global Corp ESG Sustainability Index: Sector Neutral	5.9	100.0	100.0	82.7	95.8	93.4	35.6	74.5	70.2
I36758	Bloomberg MSCI US Agg 2BN ex Securitized SRI Cap Index Unh USD	5.7	100.0	100.0	84.8	58.8	59.1	36.0	53.5	54.2
I36759	BloombergLibor Bloomberg MSCI Intermediate Gbl Treas ESG-wgtd Index Unh USD	6.5	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I36760	BloombergLibor Bloomberg MSCI Lng Gbl Treas ESG-wgtd Index Unh USD	6.6	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I36761	Bloomberg Bloomberg MSCI USD Green Bond Select Index Unh USD	5.9	99.8	99.7	77.5	62.0	65.6	33.0	43.5	44.1
I34717	Bloomberg MSCI Euro Corp ESG BBB+ Sustainability SRI 0-3 Year Index	6.0	100.0	100.0	83.7	97.1	97.8	39.8	71.0	68.2
I35745	Bloomberg MSCI Global Green Bond ex United States Index	6.5	100.0	100.0	82.8	45.8	64.8	40.5	35.2	48.9
I34729	Bloomberg MSCI Euro Aggregate Sustainable SRI Index	6.8	100.0	100.0	84.2	25.0	71.2	39.7	18.4	50.6
I29611	Bloomberg MSCI US Intermediate Corporate ESG Sustainability Index	5.8	100.0	100.0	83.2	97.5	95.9	34.0	81.0	77.4
I29612	Bloomberg MSCI US Long Corporate ESG Sustainability Index	5.8	100.0	100.0	83.9	91.6	85.4	33.2	82.5	80.9
I29613	Bloomberg MSCI US Credit Sustainability Index	6.0	100.0	100.0	83.4	85.7	87.2	33.9	73.2	74.7
I29614	Bloomberg MSCI US Intermediate Aggregate ESG Sustainability Index	5.8	94.5	58.5	83.8	27.6	50.2	35.2	23.2	41.0
I29615	Bloomberg MSCI US Long Aggregate ESG Sustainability Index	5.8	36.0	73.5	84.1	15.7	59.7	33.1	14.1	56.5
I29616	Bloomberg MSCI US Corporate Sustainability BB+ Stats Index	5.8	100.0	100.0	83.0	95.8	92.5	33.7	79.4	76.8
I29617	Bloomberg MSCI US Aggregate ESG BB+ Sustainability Index	5.8	71.2	89.6	83.6	24.2	75.4	34.3	20.3	63.3
I35761	Bloomberg MSCI 50% Euro Corp Sustain 50% Euro Agg 1-5 Sustain	6.4	100.0	100.0	83.8	65.4	84.4	39.4	47.4	58.8
I31670	Bloomberg MSCI GlobTreasury ex-CHF ESG Weighted Stats	6.8	99.9	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I35769	Bloomberg MSCI Sterling Corporate ESG BB+ Sustainability ex Subord	6.1	100.0	100.0	79.2	92.7	90.7	38.8	52.4	46.9
I35774	Bloomberg MSCI EM Asia Credit SRI	4.9	100.0	100.0	64.3	55.3	57.5	18.1	24.1	23.4
I35775	Bloomberg MSCI EM Asia Credit Sustainability	4.9	100.0	100.0	64.3	71.5	80.4	17.8	31.8	33.6
I35776	Bloomberg MSCI EM Asia Investment Grade Credit SRI	5.0	100.0	100.0	66.6	53.6	56.7	19.3	22.6	20.9
I35777	Bloomberg MSCI EM Asia Investment Grade Credit Sustainability	5.0	100.0	100.0	66.2	67.2	76.2	18.9	29.1	29.7
I35778	Bloomberg MSCI EM Asia High Yield Credit SRI	4.2	100.0	100.0	54.5	64.4	60.0	13.5	31.8	31.2
I35779	Bloomberg MSCI EM Asia High Yield Credit Sustainability	4.7	100.0	100.0	56.5	96.7	97.3	13.9	47.6	49.1
I35780	Bloomberg MSCI EM Asia Corporate SRI	4.6	100.0	100.0	64.0	88.4	84.7	18.1	42.3	39.6
I35781	Bloomberg MSCI EM Asia Corporate Sustainability	4.9	100.0	100.0	64.5	99.8	99.7	18.3	47.6	45.2
I35782	Bloomberg MSCI EM Asia Investment Grade Corporate SRI	4.8	100.0	100.0	67.3	91.3	88.3	19.5	43.9	38.2
I35783	Bloomberg MSCI EM Asia Investment Grade Corporate Sustainability	4.9	100.0	100.0	67.6	99.9	99.7	19.7	47.9	42.1
I35784	Bloomberg MSCI EM Asia High Yield Corporate SRI	4.2	100.0	100.0	53.3	80.1	77.9	13.6	37.5	42.2
I35785	Bloomberg MSCI EM Asia High Yield Corporate Sustainability	4.7	100.0	100.0	55.8	99.7	99.5	14.2	46.5	51.6
I35786	Bloomberg MSCI EM Asia Credit ESG Weighted	5.0	100.0	100.0	64.4	70.6	62.6	16.6	29.9	26.7
I35787	Bloomberg MSCI EM Asia Investment Grade Credit ESG Weighted	5.0	100.0	100.0	66.0	68.4	62.0	17.6	27.2	24.5
I33740	Bloomberg MSCI Euro Corp 800MM SRI Sustainable	5.8	100.0	100.0	84.8	96.3	96.8	39.6	80.0	78.1
I35788	Bloomberg MSCI EM Asia High Yield Credit ESG Weighted	4.5	100.0	100.0	57.8	81.1	64.4	13.4	43.1	33.6
I35790	Bloomberg MSCI EM Asia Investment Grade Corporate ESG Weighted	5.1	100.0	100.0	68.2	95.9	89.2	19.8	39.8	36.6
I35789	Bloomberg MSCI EM Asia Corporate ESG Weighted	5.0	100.0	100.0	65.3	94.0	85.9	17.9	40.9	39.2
I35791	Bloomberg MSCI EM Asia High Yield Corporate ESG Weighted	4.4	100.0	100.0	57.1	88.8	80.4	13.4	44.1	43.5
I35792	Bloomberg MSCI EM USD Sovereign IG Sustainable 15+ Year ex China Bond	5.4	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I36809	Bloomberg MSCI EM USD Aggregate Agency and Corporate Custom SRI Index Unh USD	4.4	100.0	100.0	66.7	90.3	90.7	18.6	42.7	40.1
I34767	Bloomberg MSCI Euro Green Bond ex Securitized Index	6.5	100.0	100.0	85.1	46.9	68.8	42.8	40.5	59.3
I36830	Bloomberg MSCI US Government-Related ESG Custom Index Unh USD	6.5	100.0	100.0	94.3	21.6	26.7	44.3	21.6	26.9
I36831	Bloomberg MSCI US Government-Related DM Country ESG Custom Index Unh USD	6.9	100.0	100.0	94.4	26.8	31.7	44.3	26.9	32.1
I35808	Bloomberg MSCI Global Agg Credit ex Controversial & Nuclear Weapons	5.9	100.0	100.0	81.0	73.4	76.3	35.1	54.5	54.5
I35809	Bloomberg MSCI Global Corp USD xSelect Controv Industries	5.7	100.0	100.0	81.6	90.8	85.1	33.5	71.0	64.6

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
I36832	Bloomberg MSCI US Government-Related EM Country ESG Custom Index Unh USD	5.4	100.0	100.0	53.3	0.2	0.5	0.0	0.0	0.0
I36833	Bloomberg MSCI US Corporate ESG Custom Index Unh USD	5.7	100.0	100.0	82.8	94.0	88.5	34.3	78.3	73.2
I36834	Bloomberg MSCI US Securitized ESG Custom Index Unh USD	6.5	0.0	0.1	0.0	0.0	0.0	0.0	0.0	0.0
I36835	Bloomberg MSCI EM Lcl Curncy Gov ESG 10% Country Capped Unh USD	5.7	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I36836	Bloomberg MSCI US Agg ESG Custom Index Unh USD	5.8	69.0	64.2	83.4	21.2	48.2	34.9	17.9	40.4
I35815	Bloomberg MSCI Global High Yield Corporate Ba/B SRI Index Unh USD	5.5	100.0	100.0	75.3	80.4	78.4	30.4	44.7	46.9
I36837	Bloomberg MSCI US Treasury ESG Custom Index Unh USD	5.8	100.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0
I36838	Bloomberg MSCI 28/29 US Agg and 1/29 EM Lcl Curncy Gov ESG Capped Unh USD	5.8	70.1	65.9	83.4	20.5	45.8	34.9	17.3	38.4
I36839	Bloomberg Bloomberg MSCI Euro Green Bond ex Corporate Unh USD	6.7	100.0	100.0	86.0	29.9	54.5	42.3	24.2	45.5
I36840	Bloomberg MSCI US Corporate Sustainability BB+ ex Subordinated Unh USD	5.8	100.0	100.0	82.8	95.6	92.2	33.4	79.0	76.6
I34794	Bloomberg MSCI 3-5 year Euro Corp SRI Sustainable Select Ex Fossil Fuel PAB Inde	6.1	100.0	100.0	84.2	97.8	97.5	38.3	72.6	74.9
I36856	Bloomberg Bloomberg MSCI Euro Aggregate Sustainable and Green Bond SRI Unh USD	6.8	100.0	100.0	84.9	26.8	67.4	40.1	19.7	47.8
I29689	Bloomberg MSCI US Corporate Sustainability : Sector Neutral Stats	5.8	100.0	100.0	83.4	95.7	92.0	33.8	81.5	78.7
I29690	Bloomberg MSCI US Credit Sustainability : Sector Neutral Statistics	6.0	100.0	100.0	83.4	83.2	87.2	33.9	71.0	74.7
I29691	Bloomberg MSCI US Govt/Credit Sustainability : Sector Neutral Stats	5.8	100.0	100.0	84.0	34.8	84.2	34.8	29.9	72.5
I29692	Bloomberg MSCI US Agg Sustainability Index: Sector Neutral Class 2	5.8	70.1	62.9	84.0	24.4	53.0	34.8	21.0	45.6
I29693	Bloomberg MSCI US Corporate ESG Weighted Index Statistics Index	5.9	100.0	100.0	82.9	95.2	87.7	33.6	79.9	72.8
I29694	Bloomberg MSCI US Intermediate Corporate ESG Weighted Index	5.9	100.0	100.0	82.6	97.1	93.0	33.8	79.7	72.8
I29695	Bloomberg MSCI US Long Corporate ESG Weighted Index	5.8	100.0	100.0	83.6	91.6	79.1	33.3	80.4	73.0

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

³ 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).

⁴ 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.

To 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

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