J.P. Morgan Paris-Aligned and Climate-Transition Benchmarks

ESG Fixed Income Benchmark Statement Annex II Additional Disclosures

May 2025

ESG data disclosure under Regulation EU 2020/1816

Base Date	31.12.2021
Decarbonization trajectory	7% YoY
Parent Index	J.P. Morgan CEMBI Broad Diversified Index
PAB Index	J.P. Morgan Paris-Aligned CEMBI Index

	(MtCO2e)					
Effective Date	**Parent Index Emissions Base Date**	**Base Year Emissions Target**	**Parent Index Emissions**	**Annual Emissions Target**	**JPM PAB CEMBI Index Emissions**	**Active share %**
31.12.2021	93.580	46.790	93.580	N/A	20.566	36.12
31.01.2022			95.472	19.13	17.631	38.08
31.01.2023			76.321	17.79	17.358	33.78
31.01.2024			86.783	16.54	14.883	30.36
31.01.2025			82.851	15.38	14.678	31.25
31.01.2026				14.31		
31.01.2027				13.31		
31.01.2028				12.37		
31.01.2029				11.51		
31.01.2030				10.70		

Note: Emissions data is applicable as at rebalance date. Active share data is applicable as at month-end. Please see the J.P. Morgan Paris-Aligned and Climate-Transition Benchmark Methodology (link) and the J.P. Morgan Paris-Aligned CEMBI Index Factsheet (link) for more information.

Base Date	31.12.2021
Decarbonization trajectory	7% YoY
Parent Index	J.P. Morgan CEMBI Broad Diversified Index
CTB Index	J.P. Morgan Climate-Transition CEMBI Index

	(MtCO2e)					
Effective Date	**Parent Index Emissions Base Date**	**Base Year Emissions Target**	**Parent Index Emissions**	**Annual Emissions Target**	**JPM CTB CEMBI Index Emissions**	**Active share %**
31.12.2021	93.580	65.506	93.580	N/A	60.137	18.26
31.01.2022			95.472	55.93	39.642	21.90
31.01.2023			76.321	52.01	32.429	15.30
31.01.2024			86.783	48.37	42.926	9.36
31.01.2025			82.851	44.99	37.712	11.46
31.01.2026				41.84		
31.01.2027				38.91		
31.01.2028				36.18		
31.01.2029				33.65		
31.01.2030				31.30		

Note: Emissions data is applicable as at rebalance date. Active share data is applicable as at month-end. Please see the J.P. Morgan Paris-Aligned and Climate-Transition Benchmark Methodology (link) and the J.P. Morgan Climate-Transition CEMBI Index Factsheet (link) for more information.