

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

ESG Fixed Income Benchmark Statement Annex II Additional Disclosures

December 2024

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

Effective Date	(MtCO ₂ e)					Active share %
	Parent Index Emissions Base Date	Base Year Emissions Target	Parent Index Emissions	Annual Emissions Target	JPM PAB CEMBI Index Emissions	
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				15.38		
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 31.12.2022
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				44.99		
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.