

# Bloomberg Equity Thematic ESG Indices

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ESG Equity Benchmark Regulation Disclosure Report

May 2022

ESG data disclosure under Regulation EU 2020/1816

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# ESG Equity Benchmark Regulation Disclosure Report

## Environmental Disclosure

Ticker	Index Name	HCI Sector Exposure <sup>1</sup>			GHG Intensity 2 (tCO2e/EVIC)			GHG Emissions (reported versus estimated)			Fossil Fuel Exposure <sup>3</sup>			Green Exposure	
		%	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	Count
BBIOE	Bloomberg BioEnergy ESG Index	100.0	100.0	100.0	2055.9	100.0	100.0	44.7	100.0	100.0	45.6	100.0	100.0	16.4	100.0
BBEVES	Bloomberg Electric Vehicles ESG Screened Index	100.0	100.0	100.0	693.1	97.6	98.4	46.6	100.0	100.0	27.4	100.0	100.0	11.4	100.0
BBEV	Bloomberg Electric Vehicles Index	100.0	100.0	100.0	693.1	97.6	98.4	46.6	100.0	100.0	27.4	100.0	100.0	11.4	100.0
BGSCE	Bloomberg Goldman Sachs Global Clean Energy Index	99.8	100.0	100.0	1301.9	99.2	99.0	42.7	100.0	100.0	6.8	100.0	100.0	30.1	100.0
BHJENE	Bloomberg Hydrogen ESG Index	100.0	100.0	100.0	11726.6	98.0	97.8	63.7	100.0	100.0	27.3	100.0	100.0	13.4	100.0
BPLANT	Bloomberg Plant Based Food ESG Index	100.0	100.0	100.0	1039.5	100.0	100.0	46.1	100.0	100.0	16.5	100.0	100.0	0.0	100.0

<sup>1</sup> HCI Sector Exposure is the degree of exposure of the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006

<sup>2</sup> Index level carbon intensity measures are calculated using Scope 1, 2 and 3 (where applicable) emissions. Measured in metric tonnes of carbon dioxide equivalent (tCO2e) per million of enterprise value including cash using data provided by Bloomberg. For more information on the emissions models click [here](#)

<sup>3</sup> Fossil Fuel Exposure is the degree of exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006

(% - refers to the percentage of constituents matching the condition or meeting the relevant criteria; MV - refers to the percentage of the sum of the market value of the constituents which have information on the field; Count – refers to the percentage of the number of constituents which have information on the field)

# ESG Equity Benchmark Regulation Disclosure Report

## Social Disclosure

Ticker	Index Name	Social Violations			Controversial Weapons <sup>1</sup>			Tobacco			ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
BBIOE	Bloomberg BioEnergy ESG Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.4	99.4	96.3
BBEVES	Bloomberg Electric Vehicles ESG Screened Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	42.0	96.1	95.3
BBEV	Bloomberg Electric Vehicles Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	42.0	96.1	95.3
BGSCE	Bloomberg Goldman Sachs Global Clean Energy Index	0.5	100.0	99.5	0.6	100.0	99.5	0.0	100.0	99.5	30.1	99.5	96.9
BHJENE	Bloomberg Hydrogen ESG Index	0.0	95.3	97.8	0.0	100.0	100.0	0.0	100.0	100.0	10.4	95.3	97.8
BPLANT	Bloomberg Plant Based Food ESG Index	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	14.0	100.0	100.0

<sup>1</sup> Represents the weighted average percentage of index constituent companies involved in any activities related to controversial weapons. Includes any kind of involvement in the following weapons categories: anti personnel mines, biological & chemical weapons, cluster weapons, depleted uranium, nuclear weapons, and white phosphorus. International treaties and conventions used to define Controversial Weapons include Non-proliferation Treaty (1968), Biological and Toxin Weapons Convention (1972), Chemical Weapons Convention (1997), Anti-Personnel Mine Ban Convention (1999), Convention on Cluster Munitions (2008), United Nations Convention on Certain Conventional Weapons (1980), and Convention on the Physical Protection of Nuclear Material (1980).

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# ESG Equity Benchmark Regulation Disclosure Report

## Social Disclosure (cont'd)

Ticker	Index Name	Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Conviction, Fines	
		%	MV	Count	%	MV	Count	%	MV	Count	Number	Amount
BBIOE	Bloomberg BioEnergy ESG Index	0.0	0.0	0.0	27.7	66.7	66.7	0.6	30.7	18.5	0	0.0
BBEVES	Bloomberg Electric Vehicles ESG Screened Index	0.0	0.0	0.0	22.7	76.1	76.6	1.7	13.8	12.5	1	0.0
BBEV	Bloomberg Electric Vehicles Index	0.0	0.0	0.0	22.7	76.1	76.6	1.7	13.8	12.5	1	0.0
BGSCE	Bloomberg Goldman Sachs Global Clean Energy Index	42.8	8.5	2.6	29.0	84.1	73.3	0.5	14.6	6.7	1	0.0
BHJENE	Bloomberg Hydrogen ESG Index	20.3	13.6	8.9	34.8	89.7	88.9	0.5	33.2	26.7	1	0.0
BPLANT	Bloomberg Plant Based Food ESG Index	99.5	6.8	5.6	35.3	94.2	88.9	1.0	7.4	11.1	0	0.0

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# ESG Equity Benchmark Regulation Disclosure Report

## Governance Disclosure

Ticker	Index Name	Board Independence			Board Diversity		
		%	MV	Count	%	MV	Count
BBIOE	Bloomberg BioEnergy ESG Index	81.9	64.9	63.0	27.7	66.7	66.7
BBEVES	Bloomberg Electric Vehicles ESG Screened Index	58.5	77.3	78.1	22.7	76.1	76.6
BBEV	Bloomberg Electric Vehicles Index	58.5	77.3	78.1	22.7	76.1	76.6
BGSCE	Bloomberg Goldman Sachs Global Clean Energy Index	68.2	83.0	71.3	29.0	84.1	73.3
BHJENE	Bloomberg Hydrogen ESG Index	64.3	89.7	88.9	34.8	89.7	88.9
BPLANT	Bloomberg Plant Based Food ESG Index	83.1	93.4	86.1	35.3	94.2	88.9

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