

Bloomberg Global Equity ESG Indices

ESG Equity Benchmark Regulation Disclosure Report

May 2022

ESG data disclosure under Regulation EU 2020/1816

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Environmental Disclosure

Ticker	Index Name	HCI Sector Exposure ¹			GHG Intensity 2 (tCO2e/EVIC)			GHG Emissions (reported versus estimated)			Fossil Fuel Exposure ³			Green Exposure	
		%	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	Count
BRAMUP	Bloomberg Rockefeller US All Cap Multi-Factor ESG Improvers Index	56.8	100.0	100.0	431.2	91.0	86.9	11.7	100.0	100.0	5.9	100.0	100.0	0.8	100.0
BEDMXUS	Bloomberg SASB Developed Markets ex-US ESG ex-Controversies Select Index	68.9	100.0	100.0	932.8	95.7	95.3	78.7	100.0	100.0	12.2	100.0	100.0	0.6	100.0
BESGEM	Bloomberg SASB Emerging Markets ESG ex-Controversies Select Index	61.6	100.0	100.0	711.9	82.7	85.6	43.9	100.0	100.0	10.4	100.0	100.0	1.8	100.0
BESGODX	Bloomberg SASB US Large Cap Dividend Yield ESG ex-Controversies Index	69.6	100.0	100.0	724.0	81.8	81.8	12.8	100.0	100.0	12.9	100.0	100.0	0.0	100.0
BESGX	Bloomberg SASB US Large Cap ESG ex-Controversies Index	66.9	100.0	100.0	574.6	90.4	87.8	13.9	100.0	100.0	8.7	100.0	100.0	0.8	100.0
BESGOX	Bloomberg SASB US Large Cap ESG ex-Controversies Select Index	62.5	100.0	100.0	572.3	91.4	90.9	10.6	100.0	100.0	6.2	100.0	100.0	0.4	100.0
BESG	Bloomberg SASB US Large Cap ESG Index	67.3	100.0	100.0	565.9	90.5	87.9	14.2	100.0	100.0	8.6	100.0	100.0	0.8	100.0
BESGO	Bloomberg SASB US Large Cap ESG Select Index	62.8	100.0	100.0	554.3	91.4	90.3	10.3	100.0	100.0	6.2	100.0	100.0	0.4	100.0
BESGOGX	Bloomberg SASB US Large Cap Growth ESG ex-Controversies Select Index	60.3	100.0	100.0	308.9	97.2	94.7	9.9	100.0	100.0	2.1	100.0	100.0	0.6	100.0
BESGOVX	Bloomberg SASB US Large Cap Value ESG ex-Controversies Select Index	66.0	100.0	100.0	1052.4	81.4	86.5	11.5	100.0	100.0	13.5	100.0	100.0	0.0	100.0

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 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](#)

³ 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)

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Social Disclosure

Ticker	Index Name	Social Violations			Controversial Weapons ¹			Tobacco			ILO Policy Non-Compliance		
		%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
BRAMUP	Bloomberg Rockefeller US All Cap Multi-Factor ESG Improvers Index	7.6	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	30.5	100.0	100.0
BEDMXUS	Bloomberg SASB Developed Markets ex-US ESG ex-Controversies Select Index	3.7	100.0	100.0	0.2	100.0	100.0	0.0	100.0	100.0	4.8	100.0	100.0
BESGEM	Bloomberg SASB Emerging Markets ESG ex-Controversies Select Index	6.0	100.0	99.9	0.9	100.0	99.9	0.0	100.0	99.9	48.6	98.7	96.3
BESGODX	Bloomberg SASB US Large Cap Dividend Yield ESG ex-Controversies Index	2.2	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	8.0	100.0	100.0
BESGX	Bloomberg SASB US Large Cap ESG ex-Controversies Index	3.7	100.0	99.6	0.2	100.0	99.6	0.0	100.0	99.6	32.3	100.0	99.4
BESGOX	Bloomberg SASB US Large Cap ESG ex-Controversies Select Index	10.2	100.0	100.0	0.1	100.0	100.0	0.0	100.0	100.0	20.6	100.0	100.0
BESG	Bloomberg SASB US Large Cap ESG Index	4.9	100.0	99.6	2.0	100.0	99.6	0.6	100.0	99.6	31.6	99.7	99.2
BESGO	Bloomberg SASB US Large Cap ESG Select Index	11.6	100.0	100.0	1.4	100.0	100.0	0.0	100.0	100.0	20.2	100.0	100.0
BESGOGX	Bloomberg SASB US Large Cap Growth ESG ex-Controversies Select Index	11.2	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	24.8	100.0	100.0
BESGOVX	Bloomberg SASB US Large Cap Value ESG ex-Controversies Select Index	7.8	100.0	100.0	0.4	100.0	100.0	0.0	100.0	100.0	15.9	99.9	99.5

¹ 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
BRAMUP	Bloomberg Rockefeller US All Cap Multi-Factor ESG Improvers Index	3.4	2.3	1.9	32.8	82.7	77.7	0.2	0.4	1.0	0	0.0
BEDMXUS	Bloomberg SASB Developed Markets ex-US ESG ex-Controversies Select Index	37.8	8.1	7.3	35.4	94.3	94.0	0.5	16.1	13.8	9	5.4
BESGEM	Bloomberg SASB Emerging Markets ESG ex-Controversies Select Index	13.3	4.4	3.6	15.3	87.5	84.3	0.4	6.9	7.9	9	1.3
BESGODX	Bloomberg SASB US Large Cap Dividend Yield ESG ex-Controversies Index	0.3	2.1	1.8	34.5	87.1	87.3	0.0	0.0	0.0	0	0.0
BESGX	Bloomberg SASB US Large Cap ESG ex-Controversies Index	20.8	2.3	1.9	32.7	82.2	76.6	1.0	1.8	1.7	0	0.0
BESGOX	Bloomberg SASB US Large Cap ESG ex-Controversies Select Index	3.7	2.7	2.4	34.5	88.3	81.7	1.1	1.2	1.9	0	0.0
BESG	Bloomberg SASB US Large Cap ESG Index	21.6	2.5	2.0	32.7	81.5	76.2	0.8	2.1	2.0	0	0.0
BESGO	Bloomberg SASB US Large Cap ESG Select Index	3.1	2.6	2.4	34.5	87.8	80.6	1.1	1.1	1.9	0	0.0
BESGOGX	Bloomberg SASB US Large Cap Growth ESG ex-Controversies Select Index	2.5	3.8	2.0	34.3	88.6	80.8	0.9	0.8	1.3	0	0.0
BESGOVX	Bloomberg SASB US Large Cap Value ESG ex-Controversies Select Index	40.3	1.3	3.1	34.7	85.7	83.9	1.1	2.3	3.1	0	0.0

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Governance Disclosure

Ticker	Index Name	Board Independence			Board Diversity		
		%	MV	Count	%	MV	Count
BRAMUP	Bloomberg Rockefeller US All Cap Multi-Factor ESG Improvers Index	84.9	83.0	78.2	32.8	82.7	77.7
BEDMXUS	Bloomberg SASB Developed Markets ex-US ESG ex-Controversies Select Index	68.7	94.1	93.1	35.4	94.3	94.0
BESGEM	Bloomberg SASB Emerging Markets ESG ex-Controversies Select Index	50.0	86.8	83.7	15.3	87.5	84.3
BESGODX	Bloomberg SASB US Large Cap Dividend Yield ESG ex-Controversies Index	90.1	87.1	87.3	34.5	87.1	87.3
BESGX	Bloomberg SASB US Large Cap ESG ex-Controversies Index	86.3	82.0	76.2	32.7	82.2	76.6
BESGOX	Bloomberg SASB US Large Cap ESG ex-Controversies Select Index	87.2	88.3	81.7	34.5	88.3	81.7
BESG	Bloomberg SASB US Large Cap ESG Index	86.4	81.3	75.8	32.7	81.5	76.2
BESGO	Bloomberg SASB US Large Cap ESG Select Index	87.3	87.8	80.6	34.5	87.8	80.6
BESGOGX	Bloomberg SASB US Large Cap Growth ESG ex-Controversies Select Index	86.2	88.6	80.1	34.3	88.6	80.8
BESGOVX	Bloomberg SASB US Large Cap Value ESG ex-Controversies Select Index	88.7	85.7	83.9	34.7	85.7	83.9

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