

Bloomberg Commodity Carbon Tilted Indices

Benchmark Regulation ESG Disclosure Report

January 2025

ESG data disclosure under Regulation EU 2020/1816

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ESG Fixed Income Benchmark Regulation Disclosure Report

Environmental Disclosures¹

Index ID ²	Index Name	HCI Sector Exposure ³			GHG Intensity ⁴			Weighted Emissions per Kg unit of Production ⁵		
		%	MV	Count	Actual	MV	Count	Actual	MV	Count
BCOMCA	Bloomberg Commodity Carbon Tilted Index	N/A	-	-	N/A	-	-	2078	100	100
BCOMCAG	Bloomberg Commodity Carbon Tilted Agriculture Index	N/A	-	-	N/A	-	-	0.5	100	100
BCOMCAV	Bloomberg Commodity Carbon Tilted Agriculture and Livestock Index	N/A	-	-	N/A	-	-	1.3	100	100
BCOCLI	Bloomberg Commodity Carbon Tilted Livestock Index	N/A	-	-	N/A	-	-	6.3	100	100
BCOMCEN	Bloomberg Commodity Carbon Tilted Energy Index	N/A	-	-	N/A	-	-	0.5	100	100
BCOMCIN	Bloomberg Commodity Carbon Tilted Industrial Metals Index	N/A	-	-	N/A	-	-	4.8	100	100
BCOMCPR	Bloomberg Commodity Carbon Tilted Precious Metals Index	N/A	-	-	N/A	-	-	11,058	100	100
BCOMCAM	Bloomberg Commodity Carbon Tilted All Metals Index	N/A	-	-	N/A	-	-	6,128	100	100
BCOMCXAL	Bloomberg Commodity Carbon Tilted Ex-Agriculture & Livestock Index	N/A	-	-	N/A	-	-	3,250	100	100
BCOMCXAG	Bloomberg Commodity Carbon Tilted Ex-Agriculture Index	N/A	-	-	N/A	-	-	3,001	100	100
BCOMCXE	Bloomberg Commodity Carbon Tilted Ex-Energy Index	N/A	-	-	N/A	-	-	2,969	100	100
BCOMCXIM	Bloomberg Commodity Carbon Tilted Ex-Industrial Metals Index	N/A	-	-	N/A	-	-	2,447	100	100
BCOMCXLI	Bloomberg Commodity Carbon Tilted Ex-Livestock Index	N/A	-	-	N/A	-	-	2,194	100	100
BCOCXPM	Bloomberg Commodity Carbon Tilted Ex-Precious Metals Index	N/A	-	-	N/A	-	-	1.7	100	100

¹ Environmental Disclosures per definition of ‘underlying assets’ in European Union Commission Delegated Regulation (EU) 2020/1816 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council.

² ESG scores correspond to both the Excess Return and the Total Return versions of the indices.

³ 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. ESG score cannot be calculated as the underlying asset for the purposes of point (1)(b)(ii) of the UK Benchmark Regulation, of the Benchmark does not have an impact on the ESG factor listed per Annex II of Delegated Regulation (EU) 2020/1816.

⁴ ‘Greenhouse gas emissions’ means emissions in terms of tonnes of CO2 equivalent of carbon dioxide (CO2), methane (CH4), nitrous oxide (N2O), hydrofluorocarbons (HFCs), perfluorocarbons (PFCs), nitrogen trifluoride (NF3) and sulphur hexafluoride (SF6) determined pursuant to Regulation (EU) No 525/2013 and falling within the scope of Regulation (EU) 2018/842. ESG score cannot be calculated as the underlying asset for the purposes of point (1)(b)(ii) of the UK Benchmark Regulation, of the Benchmark does not have an impact on the ESG factor listed per Annex II of Delegated Regulation (EU) 2020/1816.

⁵ Measures the weighted emissions (in Kg of Carbon Dioxide [CO2] equivalent) associated with the production of 1 Kg of the physical commodities referenced by the underlying assets of the Benchmark. This ESG score is not a required disclosure under Annex II of Delegated Regulation (EU) 2020/1816.

(% - 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 Disclosures¹

Index ID ²	Index Name	Controversial Weapons ³			Tobacco ⁴		
		%	MV	Count	%	MV	Count
BCOMCA	Bloomberg Commodity Carbon Tilted Index	N/A	-	-	N/A	-	-
BCOMCAG	Bloomberg Commodity Carbon Tilted Agriculture Index	N/A	-	-	N/A	-	-
BCOMCAV	Bloomberg Commodity Carbon Tilted Agriculture and Livestock Index	N/A	-	-	N/A	-	-
BCOCLI	Bloomberg Commodity Carbon Tilted Livestock Index	N/A	-	-	N/A	-	-
BCOMCEN	Bloomberg Commodity Carbon Tilted Energy Index	N/A	-	-	N/A	-	-
BCOMCIN	Bloomberg Commodity Carbon Tilted Industrial Metals Index	N/A	-	-	N/A	-	-
BCOMCPR	Bloomberg Commodity Carbon Tilted Precious Metals Index	N/A	-	-	N/A	-	-
BCOMCAM	Bloomberg Commodity Carbon Tilted All Metals Index	N/A	-	-	N/A	-	-
BCOMCXAL	Bloomberg Commodity Carbon Tilted Ex-Agriculture & Livestock Index	N/A	-	-	N/A	-	-
BCOMCXAG	Bloomberg Commodity Carbon Tilted Ex-Agriculture Index	N/A	-	-	N/A	-	-
BCOMCXE	Bloomberg Commodity Carbon Tilted Ex-Energy Index	N/A	-	-	N/A	-	-
BCOMCXIM	Bloomberg Commodity Carbon Tilted Ex-Industrial Metals Index	N/A	-	-	N/A	-	-
BCOMCXLI	Bloomberg Commodity Carbon Tilted Ex-Livestock Index	N/A	-	-	N/A	-	-
BCOCXPM	Bloomberg Commodity Carbon Tilted Ex-Precious Metals Index	N/A	-	-	N/A	-	-

¹ Social Disclosures per definition of ‘underlying assets’ in European Union Commission Delegated Regulation (EU) 2020/1816 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council.

² ESG scores correspond to both the Excess Return and the Total Return versions of the indices.

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). ESG score cannot be calculated as the underlying asset for the purposes of point (1)(b)(ii) of the UK Benchmark Regulation, of the Benchmark does not have an impact on the ESG factor listed per Annex II of Delegated Regulation (EU) 2020/1816.

⁴ ESG score cannot be calculated as the underlying asset for the purposes of point (1)(b)(ii) of the UK Benchmark Regulation, of the Benchmark does not have an impact on the ESG factor listed per Annex II of Delegated Regulation (EU) 2020/1816.

(% - 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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Governance Disclosures¹

Index ID ²	Index Name	Stewardship Policies ³		
		%	MV	Count
BCOMCA	Bloomberg Commodity Carbon Tilted Index	N/A	-	-
BCOMCAG	Bloomberg Commodity Carbon Tilted Agriculture Index	N/A	-	-
BCOMCAV	Bloomberg Commodity Carbon Tilted Agriculture and Livestock Index	N/A	-	-
BCOCLI	Bloomberg Commodity Carbon Tilted Livestock Index	N/A	-	-
BCOMCEN	Bloomberg Commodity Carbon Tilted Energy Index	N/A	-	-
BCOMCIN	Bloomberg Commodity Carbon Tilted Industrial Metals Index	N/A	-	-
BCOMCPR	Bloomberg Commodity Carbon Tilted Precious Metals Index	N/A	-	-
BCOMCAM	Bloomberg Commodity Carbon Tilted All Metals Index	N/A	-	-
BCOMCXAL	Bloomberg Commodity Carbon Tilted Ex-Agriculture & Livestock Index	N/A	-	-
BCOMCXAG	Bloomberg Commodity Carbon Tilted Ex-Agriculture Index	N/A	-	-
BCOMCXE	Bloomberg Commodity Carbon Tilted Ex-Energy Index	N/A	-	-
BCOMCXIM	Bloomberg Commodity Carbon Tilted Ex-Industrial Metals Index	N/A	-	-
BCOMCXLI	Bloomberg Commodity Carbon Tilted Ex-Livestock Index	N/A	-	-
BCOCXPM	Bloomberg Commodity Carbon Tilted Ex-Precious Metals Index	N/A	-	-

¹ Governance Disclosures per definition of ‘underlying assets’ in European Union Commission Delegated Regulation (EU) 2020/1816 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council.

² ESG scores correspond to both the Excess Return and the Total Return versions of the indices.

³ Represents the percentage of underlying funds with stewardship policies in place, including measures for the planning and management of resources. ESG score cannot be calculated as the underlying asset for the purposes of point (1)(b)(ii) of the UK Benchmark Regulation, of the Benchmark does not have an impact on the ESG factor listed per Annex II of Delegated Regulation (EU) 2020/1816.

(% - 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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