

Bloomberg Equity ESG Factor Indices

ESG Equity Benchmark Regulation Disclosure Report

August 2025

ESG data disclosure under Regulation EU 2020/1816

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Environmental Disclosure

Index Ticker	Index Name	HC1 Sector Exposure ¹			GHG Intensity (tCO2e/EVIC) ²			GHG Emissions (Reported vs Estimated)			Fossil Fuel Exposure ³			Green Exposure	
		%	MV	Count	Actual	MV	Count	%	MV	Count	%	MV	Count	%	Count
BTSISMM1	Schroders Developed Markets Managed Multi Factor Report	71.4	100.0	100.0	725.1	100.0	100.0	67.8	100.0	100.0	3.8	100.0	100.0	0.2	100.0
DMXNZST	Bloomberg DM ex NZ ESG Screened Index	71.3	100.0	100.0	347.2	100.0	100.0	66.0	100.0	100.0	2.2	100.0	100.0	0.2	100.0
LATAMME	Bloomberg Latam Momentum	87.8	100.0	100.0	237.4	100.0	100.0	85.0	100.0	100.0	0.0	100.0	100.0	4.6	100.0
BE600TSE	Bloomberg Europe 600 Equal Weight Screened	78.8	100.0	100.0	905.7	100.0	100.0	96.2	100.0	100.0	4.7	100.0	100.0	1.4	100.0
B500TSE	Bloomberg US 500 Equal Weight Screened	69.6	100.0	100.0	422.3	100.0	100.0	49.4	100.0	100.0	3.2	100.0	100.0	0.7	100.0
WLDXUCVT	Bloomberg WorldXU Catholic Values Index	84.2	100.0	100.0	750.6	100.0	100.0	82.0	100.0	100.0	10.5	100.0	100.0	0.6	100.0
B1000CVT	Bloomberg B1000 Catholic Values Index	67.0	100.0	100.0	481.4	100.0	99.9	54.2	100.0	100.0	4.6	100.0	100.0	0.2	100.0
B1MGCVT	Bloomberg B1000 Value Catholic Values Index	81.4	100.0	100.0	1061.2	100.0	100.0	45.1	100.0	100.0	9.8	100.0	100.0	0.4	100.0
B1CVVFT	Bloomberg 1000 Catholic Values Value Factor Index	84.2	100.0	100.0	1419.2	99.9	99.8	44.7	100.0	100.0	13.4	100.0	100.0	0.4	100.0
B1CVGFT	Bloomberg 1000 Catholic Values Growth Factor Index	61.3	100.0	100.0	159.6	100.0	100.0	57.3	100.0	100.0	1.4	100.0	100.0	0.2	100.0
USTESGT	Bloomberg US Titans ESG Select Index	86.5	100.0	100.0	148.6	100.0	100.0	73.2	100.0	100.0	8.9	100.0	100.0	0.0	100.0
EZDTESGT	Bloomberg Eurozone Titans ESG Select Index	80.9	100.0	100.0	128.6	100.0	100.0	100.0	100.0	100.0	8.1	100.0	100.0	0.0	100.0
BWESGT	Bloomberg World Titans ESG Select	83.8	100.0	100.0	139.9	100.0	100.0	81.2	100.0	100.0	8.2	100.0	100.0	0.0	100.0
BWESGPE	Bloomberg World Titans ESG Select Decrement 5% Index EUR	83.8	100.0	100.0	139.9	100.0	100.0	81.2	100.0	100.0	8.2	100.0	100.0	0.0	100.0
BWESGPT	Bloomberg World Titans ESG Select Decrement 50 Points Index EUR	83.8	100.0	100.0	139.9	100.0	100.0	81.2	100.0	100.0	8.2	100.0	100.0	0.0	100.0

Note: % - 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.

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

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Social Disclosure

Index Ticker	Index Name	Social Violations				Controversial Weapons ⁴				Tobacco		ILO Policy Non-Compliance		
		Sum	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
BTSISMM1	Schroders Developed Markets Managed Multi Factor Report	6	3.1	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	31.6	100.0	100.0
DMXNZST	Bloomberg DM ex NZ ESG Screened Index	12	1.3	99.9	99.8	0.0	99.9	99.8	0.0	99.9	99.8	29.2	99.9	99.6
LATAMME	Bloomberg Latam Momentum	1	5.3	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	18.5	100.0	100.0
BE600TSE	Bloomberg Europe 600 Equal Weight Screened	6	1.1	99.7	99.6	0.0	99.7	99.6	0.2	99.7	99.6	19.5	99.7	99.6
B500TSE	Bloomberg US 500 Equal Weight Screened	9	2.0	100.0	99.8	0.0	100.0	99.8	0.4	100.0	99.8	50.8	99.3	99.1
WLDXUCVT	Bloomberg WorldXU Catholic Values Index	39	2.5	99.9	99.7	0.0	99.9	99.7	0.3	99.9	99.7	28.0	99.7	99.0
B1000CVT	Bloomberg B1000 Catholic Values Index	10	1.1	99.9	99.6	0.0	99.9	99.6	0.5	99.9	99.6	37.1	99.8	98.9
B1MGCVT	Bloomberg B1000 Value Catholic Values Index	6	1.0	99.8	99.5	0.0	99.8	99.5	1.1	99.8	99.5	42.9	99.6	98.7
B1CVVFT	Bloomberg 1000 Catholic Values Value Factor Index	6	1.0	99.9	99.4	0.0	99.9	99.4	0.7	99.9	99.4	42.5	99.6	98.4
B1CVGFT	Bloomberg 1000 Catholic Values Growth Factor Index	6	1.0	99.9	99.5	0.0	99.9	99.5	0.4	99.9	99.5	35.1	99.9	98.7
USTESGT	Bloomberg US Titans ESG Select Index	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	22.9	100.0	100.0
EZDTESGT	Bloomberg Eurozone Titans ESG Select Index	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0
BWESGT	Bloomberg World Titans ESG Select	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	14.5	100.0	100.0
BWESGPE	Bloomberg World Titans ESG Select Decrement 5% Index EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	14.5	100.0	100.0
BWESGPT	Bloomberg World Titans ESG Select Decrement 50 Points Index EUR	0	0.0	100.0	100.0	0.0	100.0	100.0	0.0	100.0	100.0	14.5	100.0	100.0

Index Ticker	Index Name	Gender Pay Gap Ratio			Female-to-Male Directors			Accidents, Injuries, Fatalities			Corruption, Bribery, Convictions, Fines	
		%	MV	Count	Score	MV	Count	%	MV	Count	Number	Amount ⁵
BTSISMM1	Schroders Developed Markets Managed Multi Factor Report	11.5	11.6	13.4	35.5	94.1	96.4	0.7	7.7	8.8	0	0.0
DMXNZST	Bloomberg DM ex NZ ESG Screened Index	10.6	9.5	15.4	36.1	90.4	96.1	0.6	4.0	6.8	3	0.0
LATAMME	Bloomberg Latam Momentum	1.6	13.8	26.3	18.5	100.0	100.0	0.6	10.5	21.1	0	0.0
BE600TSE	Bloomberg Europe 600 Equal Weight Screened	13.8	39.5	39.3	40.8	99.9	99.8	0.7	12.8	12.7	5	0.0
B500TSE	Bloomberg US 500 Equal Weight Screened	1.3	3.4	3.4	33.7	94.1	94.0	0.7	3.9	3.8	0	0.0
WLDXUCVT	Bloomberg WorldXU Catholic Values Index	14.2	23.3	19.7	30.9	99.1	98.7	0.4	13.1	11.6	26	75.4
B1000CVT	Bloomberg B1000 Catholic Values Index	2.7	2.3	2.1	34.4	88.3	93.1	0.4	5.5	5.9	0	0.0
B1MGCVT	Bloomberg B1000 Value Catholic Values Index	0.9	4.3	2.4	34.5	93.8	94.0	0.4	10.5	7.6	0	0.0
B1CVVFT	Bloomberg 1000 Catholic Values Value Factor Index	0.3	4.9	2.4	34.8	95.5	93.6	0.3	13.9	7.6	0	0.0
B1CVGFT	Bloomberg 1000 Catholic Values Growth Factor Index	5.8	1.4	1.7	34.3	85.9	92.1	0.6	2.5	3.2	0	0.0
USTESGT	Bloomberg US Titans ESG Select Index	2.0	15.9	6.7	33.7	99.0	93.3	0.4	8.9	6.7	0	0.0
EZDTESGT	Bloomberg Eurozone Titans ESG Select Index	14.3	46.3	53.3	41.5	100.0	100.0	0.0	0.0	0.0	0	0.0
BWESGT	Bloomberg World Titans ESG Select	10.2	26.7	22.2	36.2	99.4	97.8	0.4	5.2	2.2	0	0.0
BWESGPE	Bloomberg World Titans ESG Select Decrement 5% Index EUR	10.2	26.7	22.2	36.2	99.4	97.8	0.4	5.2	2.2	0	0.0
BWESGPT	Bloomberg World Titans ESG Select Decrement 50 Points Index EUR	10.2	26.7	22.2	36.2	99.4	97.8	0.4	5.2	2.2	0	0.0

Note: % - 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.

⁴ 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).

⁵ Amount of fines related to bribery or corruption in \$m

ESG Equity Benchmark Regulation Disclosure Report

Governance Disclosure

Index Ticker	Index Name	Board Independence			Board Diversity		
		%	MV	Count	%	MV	Count
BTSISMM1	Schroders Developed Markets Managed Multi Factor Report	81.7	93.6	95.9	35.5	94.1	96.4
DMXNZST	Bloomberg DM ex NZ ESG Screened Index	81.6	89.9	94.8	36.1	90.4	96.1
LATAMME	Bloomberg Latam Momentum	55.7	100.0	100.0	18.5	100.0	100.0
BE600TSE	Bloomberg Europe 600 Equal Weight Screened	69.1	96.5	96.3	40.8	99.9	99.8
B500TSE	Bloomberg US 500 Equal Weight Screened	84.1	93.6	93.5	33.7	94.1	94.0
WLDXUCVT	Bloomberg WorldXU Catholic Values Index	63.6	98.6	97.9	30.9	99.1	98.7
B1000CVT	Bloomberg B1000 Catholic Values Index	85.3	88.0	92.6	34.4	88.3	93.1
B1MGCVT	Bloomberg B1000 Value Catholic Values Index	86.4	93.4	93.3	34.5	93.8	94.0
B1CVVFT	Bloomberg 1000 Catholic Values Value Factor Index	87.6	95.0	93.0	34.8	95.5	93.6
B1CVGFT	Bloomberg 1000 Catholic Values Growth Factor Index	84.5	85.6	91.7	34.3	85.9	92.1
USTESGT	Bloomberg US Titans ESG Select Index	88.9	99.0	93.3	33.7	99.0	93.3
EZDTESGT	Bloomberg Eurozone Titans ESG Select Index	70.0	100.0	100.0	41.5	100.0	100.0
BWESGT	Bloomberg World Titans ESG Select	80.2	99.4	97.8	36.2	99.4	97.8
BWESGPE	Bloomberg World Titans ESG Select Decrement 5% Index EUR	80.2	99.4	97.8	36.2	99.4	97.8
BWESGPT	Bloomberg World Titans ESG Select Decrement 50 Points Index EUR	80.2	99.4	97.8	36.2	99.4	97.8

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