

Bloomberg Equity ESG Thematic Indices

ESG Equity Benchmark Regulation Disclosure Report

August 2025

ESG data disclosure under Regulation EU 2020/1816

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ESG Equity Benchmark Regulation Disclosure Report

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 |
| BBEV | Bloomberg Electric Vehicles + Hydrogen Fuel | 100.0 | 100.0 | 100.0 | 803.4 | 100.0 | 100.0 | 78.4 | 100.0 | 100.0 | 35.8 | 100.0 | 100.0 | 6.4 | 100.0 |
| BGSCET | Bloomberg Goldman Sachs Clean Energy Index | 99.9 | 100.0 | 100.0 | 1593.8 | 100.0 | 100.0 | 71.1 | 100.0 | 100.0 | 2.8 | 100.0 | 100.0 | 10.8 | 100.0 |
| BBEVEST | Bloomberg Electric Vehicles Screened Index | 100.0 | 100.0 | 100.0 | 822.9 | 100.0 | 100.0 | 77.6 | 100.0 | 100.0 | 34.7 | 100.0 | 100.0 | 6.8 | 100.0 |
| BFREET | Bloomberg Emerging Market Democracies Index | 87.2 | 100.0 | 100.0 | 661.8 | 100.0 | 100.0 | 72.6 | 100.0 | 100.0 | 12.3 | 100.0 | 100.0 | 0.0 | 100.0 |
| BBIOET | Bloomberg BioEnergy ESG Index | 100.0 | 100.0 | 100.0 | 2869.6 | 100.0 | 100.0 | 71.9 | 100.0 | 100.0 | 58.2 | 100.0 | 100.0 | 11.6 | 100.0 |
| BHJENET | Bloomberg Hydrogen ESG Index | 100.0 | 100.0 | 100.0 | 5138.5 | 100.0 | 100.0 | 76.4 | 100.0 | 100.0 | 28.7 | 100.0 | 100.0 | 7.9 | 100.0 |
| BPLANTT | Bloomberg Plant Based Food Index | 100.0 | 100.0 | 100.0 | 1096.3 | 100.0 | 100.0 | 67.5 | 100.0 | 100.0 | 18.4 | 100.0 | 100.0 | 0.0 | 100.0 |
| BHUMANT | Bloomberg Emerging Markets Human Flourishing Index | 96.7 | 100.0 | 100.0 | 443.8 | 100.0 | 100.0 | 95.2 | 100.0 | 100.0 | 9.0 | 100.0 | 100.0 | 2.3 | 100.0 |
| BSEMISCT | Bloomberg Global Semiconductor Supply Chain Select Index | 89.7 | 100.0 | 100.0 | 84.4 | 100.0 | 100.0 | 79.9 | 100.0 | 100.0 | 4.2 | 100.0 | 100.0 | 0.0 | 100.0 |
| WORLDEST | Bloomberg World Large Mid Energy Select Index | 100.0 | 100.0 | 100.0 | 2627.2 | 100.0 | 100.0 | 88.8 | 100.0 | 100.0 | 72.6 | 100.0 | 100.0 | 2.5 | 100.0 |
| BAIST | Bloomberg Artificial Intelligence Select Index | 44.5 | 100.0 | 100.0 | 16.3 | 100.0 | 100.0 | 62.7 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 |
| B3000CVT | Bloomberg B3000 Catholic Values Index | 67.1 | 100.0 | 100.0 | 486.5 | 100.0 | 99.8 | 52.6 | 100.0 | 99.8 | 4.7 | 100.0 | 100.0 | 0.3 | 100.0 |
| B1MVCVT | Bloomberg B1000 Growth Catholic Values Index | 67.1 | 100.0 | 100.0 | 486.5 | 100.0 | 99.8 | 52.6 | 100.0 | 99.8 | 4.7 | 100.0 | 100.0 | 0.3 | 100.0 |
| B2000CVT | Bloomberg B2000 Catholic Values Index | 67.1 | 100.0 | 100.0 | 486.5 | 100.0 | 99.8 | 52.6 | 100.0 | 99.8 | 4.7 | 100.0 | 100.0 | 0.3 | 100.0 |
| B3MRECVT | Bloomberg US REIT 3000 Catholic Values Index | 67.1 | 100.0 | 100.0 | 486.5 | 100.0 | 99.8 | 52.6 | 100.0 | 99.8 | 4.7 | 100.0 | 100.0 | 0.3 | 100.0 |
| BDMRNDT | Bloomberg Global R&D Leaders Select Index | 67.1 | 100.0 | 100.0 | 486.5 | 100.0 | 99.8 | 52.6 | 100.0 | 99.8 | 4.7 | 100.0 | 100.0 | 0.3 | 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

ESG Equity Benchmark Regulation Disclosure Report

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 |
| BBEV | Bloomberg Electric Vehicles + Hydrogen Fuel | 0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 39.8 | 100.0 | 100.0 |
| BGSCET | Bloomberg Goldman Sachs Clean Energy Index | 3 | 1.5 | 99.8 | 98.0 | 0.0 | 99.8 | 98.0 | 0.1 | 99.8 | 98.0 | 29.1 | 99.8 | 98.0 |
| BBEVEST | Bloomberg Electric Vehicles Screened Index | 0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 40.9 | 100.0 | 100.0 |
| BFREET | Bloomberg Emerging Market Democracies Index | 5 | 5.0 | 98.8 | 99.0 | 0.0 | 98.8 | 99.0 | 0.4 | 98.8 | 99.0 | 15.8 | 98.8 | 99.0 |
| BBIOET | Bloomberg BioEnergy ESG Index | 0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 25.7 | 100.0 | 100.0 |
| BHJENET | Bloomberg Hydrogen ESG Index | 0 | 0.0 | 99.4 | 93.0 | 0.0 | 99.4 | 93.0 | 0.0 | 99.4 | 93.0 | 9.0 | 99.4 | 93.0 |
| BPLANTT | Bloomberg Plant Based Food Index | 0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 17.9 | 100.0 | 100.0 |
| BHUMANT | Bloomberg Emerging Markets Human Flourishing Index | 0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 20.8 | 100.0 | 100.0 |
| BSEMISCT | Bloomberg Global Semiconductor Supply Chain Select Index | 0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 4.4 | 100.0 | 100.0 |
| WORLDEST | Bloomberg World Large Mid Energy Select Index | 0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 23.9 | 100.0 | 100.0 |
| BAIST | Bloomberg Artificial Intelligence Select Index | 2 | 4.1 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 0.0 | 100.0 | 100.0 | 37.0 | 100.0 | 100.0 |
| B3000CVT | Bloomberg B3000 Catholic Values Index | 12 | 0.5 | 99.9 | 98.1 | 0.0 | 99.9 | 98.1 | 0.4 | 99.9 | 98.1 | 39.0 | 99.8 | 97.0 |
| B1MVCVT | Bloomberg B1000 Growth Catholic Values Index | 12 | 0.5 | 99.9 | 98.1 | 0.0 | 99.9 | 98.1 | 0.4 | 99.9 | 98.1 | 39.0 | 99.8 | 97.0 |
| B2000CVT | Bloomberg B2000 Catholic Values Index | 12 | 0.5 | 99.9 | 98.1 | 0.0 | 99.9 | 98.1 | 0.4 | 99.9 | 98.1 | 39.0 | 99.8 | 97.0 |
| B3MRECVT | Bloomberg US REIT 3000 Catholic Values Index | 12 | 0.5 | 99.9 | 98.1 | 0.0 | 99.9 | 98.1 | 0.4 | 99.9 | 98.1 | 39.0 | 99.8 | 97.0 |
| BDMRNDT | Bloomberg Global R&D Leaders Select Index | 12 | 0.5 | 99.9 | 98.1 | 0.0 | 99.9 | 98.1 | 0.4 | 99.9 | 98.1 | 39.0 | 99.8 | 97.0 |

| Index Ticker | Index Name | Gender Pay Gap Ratio | | | Female-to-Male Directors | | | Accidents, Injuries, Fatalities | | | Corruption, Bribery, Convictions, Fines ⁵ | |
|--------------|--|----------------------|------|-------|--------------------------|-------|-------|---------------------------------|------|-------|--|--------|
| | | % | MV | Count | Score | MV | Count | % | MV | Count | Number | Amount |
| BBEV | Bloomberg Electric Vehicles + Hydrogen Fuel | 13.3 | 7.9 | 7.4 | 21.8 | 97.2 | 96.3 | 0.4 | 15.0 | 14.8 | 3 | 0.0 |
| BGSCET | Bloomberg Goldman Sachs Clean Energy Index | 6.1 | 24.6 | 16.5 | 32.3 | 99.2 | 96.5 | 0.5 | 22.6 | 19.0 | 1 | 0.0 |
| BBEVEST | Bloomberg Electric Vehicles Screened Index | 13.4 | 8.1 | 7.5 | 21.5 | 97.0 | 96.2 | 0.4 | 12.4 | 13.2 | 3 | 0.0 |
| BFREET | Bloomberg Emerging Market Democracies Index | 18.7 | 29.2 | 26.0 | 22.8 | 100.0 | 100.0 | 0.2 | 12.0 | 15.0 | 1 | 58.0 |
| BBIOET | Bloomberg BioEnergy ESG Index | 4.1 | 22.1 | 20.8 | 35.1 | 100.0 | 100.0 | 0.5 | 43.8 | 25.0 | 1 | 0.0 |
| BHJENET | Bloomberg Hydrogen ESG Index | 4.1 | 27.6 | 27.9 | 32.5 | 100.0 | 100.0 | 0.5 | 36.5 | 37.2 | 0 | 0.0 |
| BPLANTT | Bloomberg Plant Based Food Index | 3.2 | 35.7 | 32.3 | 37.5 | 95.6 | 96.8 | 0.7 | 16.6 | 16.1 | 0 | 0.0 |
| BHUMANT | Bloomberg Emerging Markets Human Flourishing Index | 14.8 | 27.9 | 27.0 | 23.4 | 98.2 | 99.0 | 0.6 | 11.3 | 12.0 | 0 | 0.0 |
| BSEMISCT | Bloomberg Global Semiconductor Supply Chain Select Index | 9.4 | 14.9 | 10.0 | 32.3 | 92.2 | 96.0 | 0.2 | 8.1 | 12.0 | 0 | 0.0 |
| WORLDEST | Bloomberg World Large Mid Energy Select Index | 9.6 | 5.3 | 14.3 | 38.6 | 100.0 | 100.0 | 0.3 | 79.2 | 61.9 | 1 | 58.0 |
| BAIST | Bloomberg Artificial Intelligence Select Index | 11.9 | 5.2 | 6.1 | 30.5 | 87.4 | 87.8 | 0.1 | 1.7 | 2.0 | 0 | 0.0 |
| B3000CVT | Bloomberg B3000 Catholic Values Index | 2.8 | 2.2 | 1.1 | 34.2 | 88.4 | 89.8 | 0.4 | 5.4 | 3.2 | 0 | 0.0 |
| B1MVCVT | Bloomberg B1000 Growth Catholic Values Index | 2.8 | 2.2 | 1.1 | 34.2 | 88.4 | 89.8 | 0.4 | 5.4 | 3.2 | 0 | 0.0 |
| B2000CVT | Bloomberg B2000 Catholic Values Index | 2.8 | 2.2 | 1.1 | 34.2 | 88.4 | 89.8 | 0.4 | 5.4 | 3.2 | 0 | 0.0 |
| B3MRECVT | Bloomberg US REIT 3000 Catholic Values Index | 2.8 | 2.2 | 1.1 | 34.2 | 88.4 | 89.8 | 0.4 | 5.4 | 3.2 | 0 | 0.0 |
| BDMRNDT | Bloomberg Global R&D Leaders Select Index | 2.8 | 2.2 | 1.1 | 34.2 | 88.4 | 89.8 | 0.4 | 5.4 | 3.2 | 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 |
| BBEV | Bloomberg Electric Vehicles + Hydrogen Fuel | 54.8 | 97.2 | 96.3 | 21.8 | 97.2 | 96.3 |
| BGSCET | Bloomberg Goldman Sachs Clean Energy Index | 74.3 | 98.8 | 97.0 | 32.3 | 99.2 | 96.5 |
| BBEVEST | Bloomberg Electric Vehicles Screened Index | 53.7 | 97.0 | 96.2 | 21.5 | 97.0 | 96.2 |
| BFREET | Bloomberg Emerging Market Democracies Index | 63.4 | 100.0 | 100.0 | 22.8 | 100.0 | 100.0 |
| BBIOET | Bloomberg BioEnergy ESG Index | 81.5 | 99.0 | 95.8 | 35.1 | 100.0 | 100.0 |
| BHJENET | Bloomberg Hydrogen ESG Index | 66.9 | 100.0 | 100.0 | 32.5 | 100.0 | 100.0 |
| BPLANTT | Bloomberg Plant Based Food Index | 79.8 | 95.6 | 96.8 | 37.5 | 95.6 | 96.8 |
| BHUMANT | Bloomberg Emerging Markets Human Flourishing Index | 59.9 | 96.0 | 98.0 | 23.4 | 98.2 | 99.0 |
| BSEMISCT | Bloomberg Global Semiconductor Supply Chain Select Index | 81.4 | 91.7 | 94.0 | 32.3 | 92.2 | 96.0 |
| WORLDEST | Bloomberg World Large Mid Energy Select Index | 83.0 | 100.0 | 100.0 | 38.6 | 100.0 | 100.0 |
| BAIST | Bloomberg Artificial Intelligence Select Index | 82.5 | 87.4 | 87.8 | 30.5 | 87.4 | 87.8 |
| B3000CVT | Bloomberg B3000 Catholic Values Index | 85.2 | 88.1 | 89.5 | 34.2 | 88.4 | 89.8 |
| B1MVCVT | Bloomberg B1000 Growth Catholic Values Index | 85.2 | 88.1 | 89.5 | 34.2 | 88.4 | 89.8 |
| B2000CVT | Bloomberg B2000 Catholic Values Index | 85.2 | 88.1 | 89.5 | 34.2 | 88.4 | 89.8 |
| B3MRECVT | Bloomberg US REIT 3000 Catholic Values Index | 85.2 | 88.1 | 89.5 | 34.2 | 88.4 | 89.8 |
| BDMRNDT | Bloomberg Global R&D Leaders Select Index | 85.2 | 88.1 | 89.5 | 34.2 | 88.4 | 89.8 |

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.

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