

Bloomberg Government Climate Tilted Indices

ESG Fixed Income Benchmark Regulation Disclosure Report

August 2025

ESG data disclosure under Regulation EU 2020/1816

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ESG Fixed Income Benchmark Regulation Disclosure Report

Sovereign Disclosure

Index ID	Index Name	International Standards			Human Rights Performance			Income Inequality Score			Freedom of Expression			Corruption Score		
		%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count	%	MV	Count
I38474	Bloomberg Global Developed Markets Treasury Climate Tilted Select Bond Index	0.0	100.0	100.0	45.8	100.0	100.0	57.9	100.0	100.0	71.1	100.0	100.0	71.1	100.0	100.0
I38614	Bloomberg Emerging Markets Local Currency Government Climate Tilted Country Capped Index	1.8	100.0	100.0	42.6	100.0	100.0	46.3	100.0	100.0	53.6	100.0	100.0	50.8	100.0	100.0
I38615	Bloomberg Global Treasury Climate Tilted Bond Index	0.1	100.0	100.0	46.7	100.0	100.0	55.4	99.4	98.0	67.0	100.0	100.0	69.4	100.0	100.0
I38616	Bloomberg Emerging Markets USD Sovereign Climate Tilted Bond Index	8.6	99.2	99.8	45.1	99.2	99.8	43.0	85.0	89.9	48.3	99.2	99.8	49.8	99.2	99.8
I38617	Bloomberg Pan-Euro Treasury Climate Tilted Bond Index	0.0	100.0	100.0	43.1	100.0	100.0	61.8	100.0	100.0	72.6	100.0	100.0	70.6	100.0	100.0
I38618	Bloomberg Euro Treasury Climate Tilted Bond Index	0.0	100.0	100.0	52.5	100.0	100.0	61.9	100.0	100.0	72.5	100.0	100.0	69.1	100.0	100.0
I38620	Bloomberg Emerging Markets Local Currency Government Climate Tilted Bond Index	0.9	100.0	100.0	41.8	100.0	100.0	48.0	100.0	100.0	42.8	100.0	100.0	52.0	100.0	100.0
I38621	Bloomberg Emerging Markets Local Currency Government Universal Climate Tilted Bond Index	1.0	100.0	99.9	41.5	100.0	99.9	49.1	98.2	86.8	44.2	100.0	99.9	51.5	100.0	99.9
I38623	Bloomberg Global Inflation-Linked Climate Tilted Bond Index	0.0	100.0	100.0	35.7	100.0	100.0	55.2	99.5	98.1	70.3	100.0	100.0	71.3	100.0	100.0
I38624	Bloomberg Pan Euro Inflation-Linked Climate Tilted Bond Index	0.0	100.0	100.0	27.4	100.0	100.0	60.5	100.0	100.0	72.1	100.0	100.0	71.5	100.0	100.0
I38625	Bloomberg Eurozone-Euro CPI Inflation-Linked Climate Tilted Bond Index	0.0	100.0	100.0	51.6	100.0	100.0	59.6	100.0	100.0	71.2	100.0	100.0	66.5	100.0	100.0
I38626	Bloomberg Eurozone-All CPI Inflation-Linked Climate Tilted Bond Index	0.0	100.0	100.0	51.3	100.0	100.0	60.2	100.0	100.0	71.2	100.0	100.0	67.0	100.0	100.0
I38629	Bloomberg Emerging Markets Pan-Euro Sovereign Climate Tilted Bond Index	10.5	100.0	100.0	49.7	100.0	100.0	52.7	97.9	97.4	55.6	100.0	100.0	52.3	100.0	100.0
I38630	Bloomberg Emerging Markets USD Sovereign & Sovereign Owned Climate Tilted Bond Index	10.6	87.6	80.3	46.6	87.6	80.3	41.7	78.7	70.0	50.7	87.6	80.3	48.9	87.6	80.3
I38631	Bloomberg Emerging Markets Hard Currency Sovereign Climate Tilted Bond Index	8.8	99.4	99.9	46.4	99.4	99.9	45.3	87.9	91.7	50.0	99.4	99.9	50.2	99.4	99.9

Index ID	Index Name	Political Stability Score			Rule of Law Score			Social Violations			GHG Intensity (Sovereign)			GHG Emissions (Reported vs Estimated)		
		%	MV	Count	%	MV	Count	%	MV	Count	Actual	MV	Count	%	MV	Count
I38474	Bloomberg Global Developed Markets Treasury Climate T	61.1	100.0	100.0	72.4	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I38614	Bloomberg Emerging Markets Local Currency Governmen	49.0	100.0	100.0	55.1	100.0	100.0	0.3	100.0	100.0	0.7	100.0	100.0	100.0	100.0	100.0
I38615	Bloomberg Global Treasury Climate Tilted Bond Index	59.5	100.0	100.0	71.1	100.0	100.0	0.0	100.0	100.0	0.3	100.0	100.0	100.0	100.0	100.0
I38616	Bloomberg Emerging Markets USD Sovereign Climate Tilt	48.0	99.2	99.8	50.7	99.2	99.8	1.5	100.0	100.0	0.7	99.2	99.8	100.0	99.2	99.8
I38617	Bloomberg Pan-Euro Treasury Climate Tilted Bond Index	62.0	100.0	100.0	70.7	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I38618	Bloomberg Euro Treasury Climate Tilted Bond Index	61.6	100.0	100.0	69.6	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I38620	Bloomberg Emerging Markets Local Currency Governmen	47.7	100.0	100.0	54.5	100.0	100.0	0.2	100.0	100.0	0.8	100.0	100.0	100.0	100.0	100.0
I38621	Bloomberg Emerging Markets Local Currency Governmen	47.2	100.0	99.9	54.8	100.0	99.9	0.1	100.0	100.0	0.9	98.2	86.8	100.0	100.0	99.9
I38623	Bloomberg Global Inflation-Linked Climate Tilted Bond Ind	59.3	100.0	100.0	72.2	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I38624	Bloomberg Pan Euro Inflation-Linked Climate Tilted Bond I	61.5	100.0	100.0	71.0	100.0	100.0	0.0	100.0	100.0	0.1	100.0	100.0	100.0	100.0	100.0
I38625	Bloomberg Eurozone-Euro CPI Inflation-Linked Climate Til	60.8	100.0	100.0	66.4	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I38626	Bloomberg Eurozone-All CPI Inflation-Linked Climate Tilt	60.6	100.0	100.0	67.0	100.0	100.0	0.0	100.0	100.0	0.2	100.0	100.0	100.0	100.0	100.0
I38629	Bloomberg Emerging Markets Pan-Euro Sovereign Climat	54.1	100.0	100.0	55.4	100.0	100.0	3.6	100.0	100.0	0.5	100.0	100.0	100.0	100.0	100.0
I38630	Bloomberg Emerging Markets USD Sovereign & Sovereign	49.5	87.6	80.3	50.0	87.6	80.3	1.9	100.0	100.0	0.7	87.6	80.3	100.0	87.6	80.3
I38631	Bloomberg Emerging Markets Hard Currency Sovereign C	49.3	99.4	99.9	51.6	99.4	99.9	2.0	100.0	100.0	0.6	99.4	99.9	100.0	99.4	99.9

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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