

# **Bloomberg Thematic Benchmark Indices Methodology**

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## Introduction

The Bloomberg Thematic Benchmark Indices is a family of indices designed to track thematic baskets or a combination of thematic baskets utilizing research from Bloomberg Intelligence (BI). Please refer to the [Bloomberg Thematic Protocol](#) for additional details on the construction of thematic baskets.

This document is intended to be read in conjunction with the [Bloomberg Global Equity Indices Methodology](#); these documents collectively constitute the index methodology for this Index.

## Section 1: Overview

The table in Appendix A summarizes the list of indices and associated tickers for the family of Bloomberg Thematic Benchmark Indices. The table below provides the general information applicable to all the benchmark indices.

Name	Bloomberg Thematic Benchmark Indices
Base date	2015-04-20
Inception Date	2024-09-19
Rebalance	Quarterly
Publication	Weekdays
Currency	USD

## Section 2: Index Eligibility Process

### Parent Universe

To be selected for the Bloomberg Thematic Benchmark Indices, a security must be a member of the Bloomberg World Aggregate universe. Please refer to the [Bloomberg Global Equity Indices Methodology](#) for additional details.

### Theme Eligibility

A security must belong to one of BI Theme Universes outlined in Appendix A for each respective Index. For instance, securities that are a part of the Bloomberg Artificial Intelligence Benchmark Index must be a member of the Bloomberg Intelligence Artificial Intelligence Theme Universe. Please refer to the [Bloomberg Thematic Protocol](#) for additional details on the construction of thematic baskets.

### Market Capitalization Eligibility

A security must have a minimum issuer free float market capitalization of \$100 million.

### Liquidity Eligibility

A security must have a minimum 90-day average daily value traded of \$1 million.

### Multiple Classes of Securities

One security per issuer is permitted. If an issuer has multiple securities, then the security currently in the Index will take precedence if it has met all other criteria for eligibility. Otherwise, the security with the highest 90-day average daily value traded is eligible for inclusion in the Index.

## Section 3: Index Construction Process

### Index Selection Process

All securities that satisfy the Index Eligibility Process in Section 2 are eligible for inclusion in the Bloomberg Thematic Benchmark Indices outlined in Appendix A.

### Aggregate Series

The Aggregate series of Bloomberg Thematic Benchmark Indices (as noted in Series column in Appendix A), includes all securities that satisfy the Index Eligibility Process in Section 2.

### Focus Series

The Focus series of Bloomberg Thematic Benchmark Indices (as noted in Series column in Appendix A), sorts eligible securities by their Gold or Silver tier (where Gold is better), then by Revenue Assessment (in ascending order), and then finally by Issuer Free Float Market Capitalization (in descending order). Bloomberg Index Services Limited (BISL) places securities into a Gold or Silver tier in accordance with the Bloomberg Thematic Protocol. Please refer to the [Bloomberg Thematic Protocol](#) for more information on the determination of Gold or Silver tier as well as Revenue Assessment.

All the securities that belong to the Gold tier are selected for inclusion. If the number of securities selected is less than 20, then the next securities in the sorted list are selected for inclusion until the Indices have 20 securities.

### Future Series

The Future series of Bloomberg Thematic Benchmark Indices (as noted in Series column in Appendix A) consists of multiple BI Theme Universes as described in Appendix A. If there is an issuer that is in multiple BI Theme Universes, then that issuer is assigned to a BI Theme Universe based on the Revenue Assessment. If there is a tie in the Revenue Assessment, then it's assigned based on Theme Assessment. If there is a tie in the Theme Assessment, then it's assigned based on the BI Theme Universe that has the least number of constituents in it. Please refer to the [Bloomberg Thematic Protocol](#) for additional details on determination of Revenue Assessment and Theme Assessment.

## Index Weighting

The Bloomberg Thematic Benchmark Indices are either Equal Weighted or Modified Market Capitalization Weighted (as noted in Weighting column in Appendix A).

### Modified Market Capitalization Weight

An issuer's initial weight,  $W_i$ , is set, as shown below, according to its Issuer Free Float Market Capitalization. The Issuer Free Float Market Capitalization is the aggregate free float market capitalization of all securities for a particular issuer.

$$W_i = \frac{FMC_i}{\sum_1^M FMC_i}$$

Where:

$FMC_i$	Issuer Free Float Market Capitalization of security i as of the Selection Date
$W_i$	Initial weight of security i
M	Number of Index members

Issuers' weights are then capped such that:

- No issuer's weight shall exceed 8%
- The top 5 issuers by Issuer Free Float Market Capitalization may have a weight exceeding 4%
- Issuers outside of the top 5 by Issuer Free Float Market Capitalization with weight greater than 4% have their weight capped at 4%

Any excess weight from capping is distributed proportionally to all the remaining uncapped issuers until all the above conditions are satisfied.

### Modified Market Capitalization Weight Exception Rules

If the Modified Market Capitalization Weighting cannot be satisfied, then the 4% tier part of the capping is removed. In other words, issuers' weights are then capped such that no issuer's weight shall exceed 8% and any excess weight from capping is distributed proportionally to all the remaining uncapped issuers until this condition is satisfied. If the Modified Market Capitalization Weighting still cannot be satisfied, then the Index is weighted by Issuer Free Float Market Capitalization.

### Equal Weight

The weights,  $W_i$ , are assigned as follows.

$$W_i = \frac{1}{M}$$

Where:

$W_i$  Weight of security i  
M Number of Index members

## Index Rebalance and Reconstitution

The Bloomberg Thematic Benchmark Indices are reconstituted and rebalanced quarterly in January, April, July, and October.

The underlying Bloomberg Intelligence (BI) Theme Universes are either reconstituted quarterly or annually as outlined in the table below. BI Theme Universes that reconstitute quarterly go effective last business day in March, June, September, and December. BI Theme Universes that reconstitute annually go effective at any point during the calendar year at BI's sole discretion.

Theme Universe	BI Universe Reconstitution Schedule
5G	Annual
Artificial Intelligence	Quarterly
Autonomous Vehicles	Annual
Biodiversity	Annual
Biofuels	Quarterly
CCUS	Annual
China Digital Economy	Annual
Circular Materials	Quarterly
Cloud	Quarterly
Cybersecurity	Quarterly
Decentralized Energy	Annual
Digital Payments	Quarterly
Electric Vehicles	Quarterly
EM Ex China Digital Economy	Annual
Enterprise Fintech	Annual
Frontier Tech	Annual
Future of Finance	Quarterly
Genomics	Annual
Hydrogen	Quarterly
Metaverse	Quarterly
Modern Global Defense	Annual
Neuro Mental Health	Annual
Nuclear	Quarterly
Obesity	Quarterly
Plant Based Food	Quarterly
Prepare & Repair	Annual
Robotics	Quarterly
Semiconductors	Quarterly
Solar	Quarterly
Sports	Annual
Transition Metals	Annual
Water	Annual
Wind	Quarterly

### Selection Date

The Index Eligibility Process and Index Selection Process are applied using data as of the 1<sup>st</sup> Friday in January, April, July, and October.

### Index Share Determination Date

Index Weighting is determined using prices as of the 1<sup>st</sup> Friday in January, April, July, and October.

### Index Announcement Date

An Index reconstitution and rebalance announcement date shall be the 2<sup>nd</sup> Friday in January, April, July, and October.

### Index Effective Date

The Index reconstitutions and rebalances go effective after the close of trading on the 3<sup>rd</sup> Friday in January, April, July, and October.

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Selection Date (Eligibility)	1 <sup>st</sup> Friday	X			X			X			X		
Selection Date (Weighting)	1 <sup>st</sup> Friday	X			X			X			X		
Announcement Date	2 <sup>nd</sup> Friday	X			X			X			X		
Effective Date	3 <sup>rd</sup> Friday	X			X			X			X		

## Section 4: Index Maintenance

### Index Calculation

Refer to the [Bloomberg Global Equity Indices Methodology](#) for index calculation details.

### Deletion Policy

Index securities are not deleted outside Index Rebalance and Reconstitution window except in the case of a delisting.

### Addition Policy

Index securities are not added outside of the Index reconstitution.

### Replacement Policy

Index securities are not replaced outside of the Index reconstitution.

### Corporate Actions

Refer to [Bloomberg Global Equity Indices Non-Market Cap Corporate Action Methodology](#) for the treatment of corporate actions.

## Section 5: Risks and Limitations

### Risks

The following is a summary of certain risks associated with the Index but is not meant to be an exhaustive list of all risks associated with the Index. Although the Index is designed to be representative of the markets it is measuring, it may not be representative of every use case. There is also inherent, though transparent, judgment in its construction, as outlined in this Methodology. The Index is designed for general applicability and not to address the individual circumstances and needs of users. BISL does not advise about the usefulness of the Index to a particular circumstance; users are therefore encouraged to seek their own counsel for such matters. This Methodology is subject to change, which may impact its usefulness to users. Although efforts will be made to alert users of any change, every individual user may not be aware of them. Such changes may also significantly impact the usefulness of the Index. BISL may also decide to cease publication of this Index. BISL maintains internal policies regarding user transitions, but no guarantee is given that an adequate alternative is available generally or for a particular use case. Markets for stocks, as with all markets, can be volatile. As the Index is designed to measure this market, it could be materially impacted by market movements, thus significantly affecting the use or usefulness of the Index for some or all users. Also, certain equity markets are less liquid than others – even the most liquid markets may suffer periods of illiquidity. Illiquidity can have an impact on the quality or amount of data available to BISL for calculation and may cause the Index to produce unpredictable results.

## Limitations of the index

Though the Index is designed to be representative of the markets it measures or otherwise aligns with its stated objective, it may not be representative in every case or achieve its stated objective in all instances. It is designed and calculated strictly to follow the rules of this Methodology, and any Index level or other output is limited in its usefulness to such design and calculation. Markets can be volatile, including those market interests that the Index measures or upon which the Index is dependent to achieve its stated objective. For example, illiquidity can have an impact on the quality or amount of data available to the administrator for calculation and may cause the Index to produce unpredictable or unanticipated results.

In addition, market trends and changes to market structure may render the objective of the Index unachievable or to become impractical to replicate by investors.

In particular, the Index measures global equity markets. As with all equity investing, the Index is exposed to market risk. The value of equities fluctuate with the changes in economic forecasts, interest rate policies established by central banks and perceived geopolitical risk. The Index does not take into account the cost of replication and as a result a tracking portfolio's returns will underperform the Index with all else equal. As the Index is designed to measure those markets, it could be materially impacted by market movements, thus significantly impacting the use or usefulness of the fixings for some or all users.

In addition, certain sub-indices may be designed to measure smaller subsets of the Index such as specific styles, size, and sector. Some of these sub-indices have very few qualifying constituents and may have none for a period of time. During such period, the sub-index will continue to be published at its last value, effectively reporting a 0% return, until new constituents qualify. If no constituents are expected to qualify (due to changes in market structure and other factors), the sub-index may be discontinued. In such an event, this discontinuation will be announced to index users.

## Section 6: Benchmark Oversight and Governance

### Benchmark Governance Structure

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

### Index and data reviews

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

### Expert judgement

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

### Conflicts of interest

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

### Restatement policy

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

### Cessation policy

Please refer to the BISL Benchmark Procedures Handbook available [here](#).

## Appendix A: Bloomberg Thematic Benchmark Indices Tickers

Index Name	BI Theme Universe(s)	Series	Weighting	Price Return Ticker	Total Return Ticker	Net Return Ticker
Bloomberg 5G Aggregate Index	5G	Aggregate	Modified Market Capitalization	B5GAP	B5GAT	B5GAN
Bloomberg 5G Aggregate Equal Weight Index	5G	Aggregate	Equal Weight	B5GAEP	B5GAET	B5GAEN
Bloomberg 5G Focus Equal Weight Index	5G	Focus	Equal Weight	B5GFEP	B5GFET	B5GFEN
Bloomberg 5G Focus Index	5G	Focus	Modified Market Capitalization	B5GFP	B5GFT	B5GFN
Bloomberg Artificial Intelligence Aggregate Index	Artificial Intelligence	Aggregate	Modified Market Capitalization	BAIAP	BAIAT	BAIAN
Bloomberg Artificial Intelligence Aggregate Equal Weight Index	Artificial Intelligence	Aggregate	Equal Weight	BAIAEP	BAIAET	BAIAEN
Bloomberg Artificial Intelligence Focus Equal Weight Index	Artificial Intelligence	Focus	Equal Weight	BAIFEP	BAIFET	BAIFEN
Bloomberg Artificial Intelligence Focus Index	Artificial Intelligence	Focus	Modified Market Capitalization	BAIFP	BAIFT	BAIFN
Bloomberg Autonomous Vehicles Aggregate Index	Autonomous Vehicles	Aggregate	Modified Market Capitalization	BAVAP	BAVAT	BAVAN
Bloomberg Autonomous Vehicles Aggregate Equal Weight Index	Autonomous Vehicles	Aggregate	Equal Weight	BAVAEP	BAVAET	BAVAEN
Bloomberg Autonomous Vehicles Focus Equal Weight Index	Autonomous Vehicles	Focus	Equal Weight	BAVFEP	BAVFET	BAVFEN
Bloomberg Autonomous Vehicles Focus Index	Autonomous Vehicles	Focus	Modified Market Capitalization	BAVFP	BAVFT	BAVFN
Bloomberg Biodiversity Aggregate Index	Biodiversity	Aggregate	Modified Market Capitalization	BBDAP	BBDAT	BBDAN
Bloomberg Biodiversity Aggregate Equal Weight Index	Biodiversity	Aggregate	Equal Weight	BBDAEP	BBDAET	BBDAEN
Bloomberg Biodiversity Focus Equal Weight Index	Biodiversity	Focus	Equal Weight	BBDFEP	BBDFET	BBDFEN
Bloomberg Biodiversity Focus Index	Biodiversity	Focus	Modified Market Capitalization	BBDFP	BBDFT	BBDFN
Bloomberg Biofuels Aggregate Index	Biofuels	Aggregate	Modified Market Capitalization	BBFAP	BBFAT	BBFAN
Bloomberg Biofuels Aggregate Equal Weight Index	Biofuels	Aggregate	Equal Weight	BBFAEP	BBFAET	BBFAEN
Bloomberg Biofuels Focus Equal Weight Index	Biofuels	Focus	Equal Weight	BBFFEP	BBFFET	BBFFEN
Bloomberg Biofuels Focus Index	Biofuels	Focus	Modified Market Capitalization	BBFFP	BBFFT	BBFFN
Bloomberg CCUS Aggregate Index	CCUS	Aggregate	Modified Market Capitalization	BCCAPR	BCCATR	BCCANR
Bloomberg CCUS Aggregate Equal Weight Index	CCUS	Aggregate	Equal Weight	BCCAEP	BCCAET	BCCAEN
Bloomberg CCUS Focus Equal Weight Index	CCUS	Focus	Equal Weight	BCCFEP	BCCFET	BCCFEN
Bloomberg CCUS Focus Index	CCUS	Focus	Modified Market Capitalization	BCCFP	BCCFT	BCCFN
Bloomberg China Digital Economy Aggregate Index	China Digital Economy	Aggregate	Modified Market Capitalization	BCDAP	BCDAT	BCDAN
Bloomberg China Digital Economy Aggregate Equal Weight Index	China Digital Economy	Aggregate	Equal Weight	BCDAEP	BCDAET	BCDAEN
Bloomberg China Digital Economy Focus Equal Weight Index	China Digital Economy	Focus	Equal Weight	BCDFEP	BCDFET	BCDFEN
Bloomberg China Digital Economy Focus Index	China Digital Economy	Focus	Modified Market Capitalization	BCDFP	BCDFT	BCDFN
Bloomberg Circular Materials Aggregate Index	Circular Materials	Aggregate	Modified Market Capitalization	BCMAP	BCMAT	BCMAN



Bloomberg Circular Materials Aggregate Equal Weight Index	Circular Materials	Aggregate	Equal Weight	BCMAEP	BCMAET	BCMAEN
Bloomberg Circular Materials Focus Equal Weight Index	Circular Materials	Focus	Equal Weight	BCMFEP	BCMFET	BCMFEN
Bloomberg Circular Materials Focus Index	Circular Materials	Focus	Modified Market Capitalization	BCMFP	BCMFT	BCMFN
Bloomberg Cloud Aggregate Index	Cloud	Aggregate	Modified Market Capitalization	BCLAP	BCLAT	BCLAN
Bloomberg Cloud Aggregate Equal Weight Index	Cloud	Aggregate	Equal Weight	BCLAEP	BCLAET	BCLAEN
Bloomberg Cloud Focus Equal Weight Index	Cloud	Focus	Equal Weight	BCLFEP	BCLFET	BCLFEN
Bloomberg Cloud Focus Index	Cloud	Focus	Modified Market Capitalization	BCLFP	BCLFT	BCLFN
Bloomberg Cybersecurity Aggregate Index	Cybersecurity	Aggregate	Modified Market Capitalization	BCYAP	BCYAT	BCYAN
Bloomberg Cybersecurity Aggregate Equal Weight Index	Cybersecurity	Aggregate	Equal Weight	BCYAEP	BCYAET	BCYAEN
Bloomberg Cybersecurity Focus Equal Weight Index	Cybersecurity	Focus	Equal Weight	BCYFEP	BCYFET	BCYFEN
Bloomberg Cybersecurity Focus Index	Cybersecurity	Focus	Modified Market Capitalization	BCYFP	BCYFT	BCYFN
Bloomberg Decentralized Energy Aggregate Index	Decentralized Energy	Aggregate	Modified Market Capitalization	BDEAP	BDEAT	BDEAN
Bloomberg Decentralized Energy Aggregate Equal Weight Index	Decentralized Energy	Aggregate	Equal Weight	BDEAEP	BDEAET	BDEAEN
Bloomberg Decentralized Energy Focus Equal Weight Index	Decentralized Energy	Focus	Equal Weight	BDEFEP	BDEFET	BDEFEN
Bloomberg Decentralized Energy Focus Index	Decentralized Energy	Focus	Modified Market Capitalization	BDEFP	BDEFT	BDEFN
Bloomberg Digital Payments Aggregate Index	Digital Payments	Aggregate	Modified Market Capitalization	BDPAP	BDPAT	BDPAN
Bloomberg Digital Payments Aggregate Equal Weight Index	Digital Payments	Aggregate	Equal Weight	BDPAEP	BDPAET	BDPAEN
Bloomberg Digital Payments Focus Equal Weight Index	Digital Payments	Focus	Equal Weight	BDPFEP	BDPFET	BDPFEN
Bloomberg Digital Payments Focus Index	Digital Payments	Focus	Modified Market Capitalization	BDPFP	BDPFT	BDPFN
Bloomberg Electric Vehicles Aggregate Index	Electric Vehicles	Aggregate	Modified Market Capitalization	BEVAP	BEVAT	BEVAN
Bloomberg Electric Vehicles Aggregate Equal Weight Index	Electric Vehicles	Aggregate	Equal Weight	BEVAEP	BEVAET	BEVAEN
Bloomberg Electric Vehicles Focus Equal Weight Index	Electric Vehicles	Focus	Equal Weight	BEVFEP	BEVFET	BEVFEN
Bloomberg Electric Vehicles Focus Index	Electric Vehicles	Focus	Modified Market Capitalization	BEVFP	BEVFT	BEVFN
Bloomberg EM Ex China Digital Economy Aggregate Index	EM Ex China Digital Economy	Aggregate	Modified Market Capitalization	BEDAP	BEDAT	BEDAN
Bloomberg EM Ex China Digital Economy Aggregate Equal Weight Index	EM Ex China Digital Economy	Aggregate	Equal Weight	BEDAEP	BEDAET	BEDAEN
Bloomberg EM Ex China Digital Economy Focus Equal Weight Index	EM Ex China Digital Economy	Focus	Equal Weight	BEDFEP	BEDFET	BEDFEN
Bloomberg EM Ex China Digital Economy Focus Index	EM Ex China Digital Economy	Focus	Modified Market Capitalization	BEDFP	BEDFT	BEDFN
Bloomberg Enterprise Fintech Aggregate Index	Enterprise Fintech	Aggregate	Modified Market Capitalization	BEFAP	BEFAT	BEFAN
Bloomberg Enterprise Fintech Aggregate Equal Weight Index	Enterprise Fintech	Aggregate	Equal Weight	BEFAEP	BEFAET	BEFAEN
Bloomberg Enterprise Fintech Focus Equal Weight Index	Enterprise Fintech	Focus	Equal Weight	BEFFEP	BEFFET	BEFFEN
Bloomberg Enterprise Fintech Focus Index	Enterprise Fintech	Focus	Modified Market Capitalization	BEFFFP	BEFFFT	BEFFN

Bloomberg Frontier Tech Aggregate Index	Frontier Tech	Aggregate	Modified Market Capitalization	BFTAP	BFTAT	BFTAN
Bloomberg Frontier Tech Aggregate Equal Weight Index	Frontier Tech	Aggregate	Equal Weight	BFTAEP	BFTAET	BFTAEN
Bloomberg Frontier Tech Focus Equal Weight Index	Frontier Tech	Focus	Equal Weight	BFTFEP	BFTFET	BFTFEN
Bloomberg Frontier Tech Focus Index	Frontier Tech	Focus	Modified Market Capitalization	BFTFP	BFTFT	BFTFN
Bloomberg Future Digital Infrastructure Aggregate Index	AI; Cloud; Cyber; 5G; Semiconductors	Future; Aggregate	Modified Market Capitalization	BFDAP	BFDAT	BFDAN
Bloomberg Future Digital Infrastructure Aggregate Equal Weight Index	AI; Cloud; Cyber; 5G; Semiconductors	Future; Aggregate	Equal Weight	BFDAEP	BFDAET	BFDAEN
Bloomberg Future Digital Infrastructure Focus Equal Index	AI; Cloud; Cyber; 5G; Semiconductors	Future; Focus	Equal Weight	BDFEFP	BDFFET	BDFFEN
Bloomberg Future Digital Infrastructure Focus Index	AI; Cloud; Cyber; 5G; Semiconductors	Future; Focus	Modified Market Capitalization	BDFFP	BDFFT	BDFFN
Bloomberg Future Energy Aggregate Index	Hydrogen; Biofuels; Nuclear; Solar; Wind; Decentralized Energy	Future; Aggregate	Modified Market Capitalization	BFEAP	BFEAT	BFEAN
Bloomberg Future Energy Aggregate Equal Weight Index	Hydrogen; Biofuels; Nuclear; Solar; Wind; Decentralized Energy	Future; Aggregate	Equal Weight	BFEAEP	BFEAET	BFEAEN
Bloomberg Future Energy Focus Equal Weight Index	Hydrogen; Biofuels; Nuclear; Solar; Wind; Decentralized Energy	Future; Focus	Equal Weight	BFEFEP	BFEFET	BFEFEN
Bloomberg Future Energy Focus Index	Hydrogen; Biofuels; Nuclear; Solar; Wind; Decentralized Energy	Future; Focus	Modified Market Capitalization	BFEFP	BFEFT	BFEFN
Bloomberg Future FinTech Aggregate Index	Digital Payments; Enterprise Fintech	Future; Aggregate	Modified Market Capitalization	BFPAP	BFPAT	BFPAN
Bloomberg Future FinTech Aggregate Equal Weight Index	Digital Payments; Enterprise Fintech	Future; Aggregate	Equal Weight	BFPAEP	BFPAET	BFPAEN
Bloomberg Future FinTech Focus Equal Weight Index	Digital Payments; Enterprise Fintech	Future; Focus	Equal Weight	BFPFEP	BFPFET	BFPFEN
Bloomberg Future FinTech Focus Index	Digital Payments; Enterprise Fintech	Future; Focus	Modified Market Capitalization	BFPFP	BFPFT	BFPFN
Bloomberg Future Healthcare Aggregate Index	Genomics; Neuro Mental Health; Obesity; Plant Based Food	Future; Aggregate	Modified Market Capitalization	BFHAP	BFHAT	BFHAN
Bloomberg Future Healthcare Aggregate Equal Weight Index	Genomics; Neuro Mental Health; Obesity; Plant Based Food	Future; Aggregate	Equal Weight	BFHAEP	BFHAET	BFHAEN
Bloomberg Future Healthcare Focus Equal Weight Index	Genomics; Neuro Mental Health; Obesity; Plant Based Food	Future; Focus	Equal Weight	BFHFEP	BFHFET	BFHFEN
Bloomberg Future Healthcare Focus Index	Genomics; Neuro Mental Health; Obesity; Plant Based Food	Future; Focus	Modified Market Capitalization	BFHFP	BFHFT	BFHFN
Bloomberg Future Materials Aggregate Index	Transition Metals; Circular Materials	Future; Aggregate	Modified Market Capitalization	BFMAP	BFMAT	BFMAN
Bloomberg Future Materials Aggregate Equal Weight Index	Transition Metals; Circular Materials	Future; Aggregate	Equal Weight	BFMAEP	BFMAET	BFMAEN
Bloomberg Future Materials Focus Equal Weight Index	Transition Metals; Circular Materials	Future; Focus	Equal Weight	BFMFEP	BFMFET	BFMFEN
Bloomberg Future Materials Focus Index	Transition Metals; Circular Materials	Future; Focus	Modified Market Capitalization	BFMFP	BFMFT	BFMFN
Bloomberg Future of Finance Aggregate Index	Future of Finance	Aggregate	Modified Market Capitalization	BFFAP	BFFAT	BFFAN
Bloomberg Future of Finance Aggregate Equal Weight Index	Future of Finance	Aggregate	Equal Weight	BFFAEP	BFFAET	BFFAEN
Bloomberg Future of Finance Focus Equal Weight Index	Future of Finance	Focus	Equal Weight	BFFFEP	BFFFET	BFFFEN
Bloomberg Future of Finance Focus Index	Future of Finance	Focus	Modified Market Capitalization	BFFFP	BFFFT	BFFFN
Bloomberg Future Vehicles Aggregate Index	Autonomous Vehicles; Electric Vehicles	Future; Aggregate	Modified Market Capitalization	BFVAP	BFVAT	BFVAN
Bloomberg Future Vehicles Aggregate Equal Weight Index	Autonomous Vehicles; Electric Vehicles	Future; Aggregate	Equal Weight	BFVAEP	BFVAET	BFVAEN
Bloomberg Future Vehicles Focus Equal Weight Index	Autonomous Vehicles; Electric Vehicles	Future; Focus	Equal Weight	BFVFEP	BFVFET	BFVFEN

Bloomberg Future Vehicles Focus Index	Autonomous Vehicles; Electric Vehicles	Future; Focus	Modified Market Capitalization	BFVFP	BFVFT	BFVFN
Bloomberg Genomics Aggregate Index	Genomics	Aggregate	Modified Market Capitalization	BGEAP	BGEAT	BGEAN
Bloomberg Genomics Aggregate Equal Weight Index	Genomics	Aggregate	Equal Weight	BGEAEP	BGEAET	BGEAEN
Bloomberg Genomics Focus Equal Weight Index	Genomics	Focus	Equal Weight	BGEFEP	BGEFET	BGEFEN
Bloomberg Genomics Focus Index	Genomics	Focus	Modified Market Capitalization	BGEFP	BGEFT	BGEFN
Bloomberg Hydrogen Aggregate Index	Hydrogen	Aggregate	Modified Market Capitalization	BHYAP	BHYAT	BHYAN
Bloomberg Hydrogen Aggregate Equal Weight Index	Hydrogen	Aggregate	Equal Weight	BHYAEP	BHYAET	BHYAEN
Bloomberg Hydrogen Focus Equal Weight Index	Hydrogen	Focus	Equal Weight	BHYFEP	BHYFET	BHYFEN
Bloomberg Hydrogen Focus Index	Hydrogen	Focus	Modified Market Capitalization	BHYFP	BHYFT	BHYFN
Bloomberg Metaverse Aggregate Index	Metaverse	Aggregate	Modified Market Capitalization	BMVAP	BMVAT	BMVAN
Bloomberg Metaverse Aggregate Equal Weight Index	Metaverse	Aggregate	Equal Weight	BMVAEP	BMVAET	BMVAEN
Bloomberg Metaverse Focus Equal Weight Index	Metaverse	Focus	Equal Weight	BMVFEP	BMVFET	BMVFEN
Bloomberg Metaverse Focus Index	Metaverse	Focus	Modified Market Capitalization	BMVFP	BMVFT	BMVFN
Bloomberg Modern Global Defense Aggregate Index	Modern Global Defense	Aggregate	Modified Market Capitalization	BMDAP	BMDAT	BMDAN
Bloomberg Modern Global Defense Aggregate Equal Weight Index	Modern Global Defense	Aggregate	Equal Weight	BMDAEP	BMDAET	BMDAEN
Bloomberg Modern Global Defense Focus Equal Weight Index	Modern Global Defense	Focus	Equal Weight	BMDFEP	BMDFET	BMDFEN
Bloomberg Modern Global Defense Focus Index	Modern Global Defense	Focus	Modified Market Capitalization	BMDFP	BMDFT	BMDFN
Bloomberg Neuro Mental Health Aggregate Index	Neuro Mental Health	Aggregate	Modified Market Capitalization	BNMAP	BNMAT	BNMAN
Bloomberg Neuro Mental Health Aggregate Equal Weight Index	Neuro Mental Health	Aggregate	Equal Weight	BNMAEP	BNMAET	BNMAEN
Bloomberg Neuro Mental Health Focus Equal Weight Index	Neuro Mental Health	Focus	Equal Weight	BNMFEP	BNMFET	BNMFEN
Bloomberg Neuro Mental Health Focus Index	Neuro Mental Health	Focus	Modified Market Capitalization	BNMFP	BNMFT	BNMFN
Bloomberg Nuclear Aggregate Index	Nuclear	Aggregate	Modified Market Capitalization	BNUAP	BNUAT	BNUAN
Bloomberg Nuclear Aggregate Equal Weight Index	Nuclear	Aggregate	Equal Weight	BNUAEP	BNUAET	BNUAEN
Bloomberg Nuclear Focus Equal Weight Index	Nuclear	Focus	Equal Weight	BNUFEP	BNUFET	BNUFEN
Bloomberg Nuclear Focus Index	Nuclear	Focus	Modified Market Capitalization	BNUFP	BNUFT	BNUFN
Bloomberg Obesity Aggregate Index	Obesity	Aggregate	Modified Market Capitalization	BOBAP	BOBAT	BOBAN
Bloomberg Obesity Aggregate Equal Weight Index	Obesity	Aggregate	Equal Weight	BOBAEP	BOBAET	BOBAEN
Bloomberg Obesity Focus Equal Weight Index	Obesity	Focus	Equal Weight	BOBFEP	BOBFET	BOBFEN
Bloomberg Obesity Focus Index	Obesity	Focus	Modified Market Capitalization	BOBFP	BOBFT	BOBFN
Bloomberg Plant Based Food Aggregate Index	Plant Based Food	Aggregate	Modified Market Capitalization	BPBAP	BPBAT	BPBAN
Bloomberg Plant Based Food Aggregate Equal Weight Index	Plant Based Food	Aggregate	Equal Weight	BPBAEP	BPBAET	BPBAEN

Bloomberg Plant Based Food Focus Equal Weight Index	Plant Based Food	Focus	Equal Weight	BPBFEP	BPBFET	BPBFEN
Bloomberg Plant Based Food Focus Index	Plant Based Food	Focus	Modified Market Capitalization	BPBFP	BPBFT	BPBFN
Bloomberg Prepare & Repair Aggregate Index	Prepare & Repair	Aggregate	Modified Market Capitalization	BPRAP	BPRAT	BPRAN
Bloomberg Prepare & Repair Aggregate Equal Weight Index	Prepare & Repair	Aggregate	Equal Weight	BPRAEP	BPRAET	BPRAEN
Bloomberg Prepare & Repair Focus Equal Weight Index	Prepare & Repair	Focus	Equal Weight	BPRFEP	BPRFET	BPRFEN
Bloomberg Prepare & Repair Focus Index	Prepare & Repair	Focus	Modified Market Capitalization	BPRFP	BPRFT	BPRFN
Bloomberg Robotics Aggregate Index	Robotics	Aggregate	Modified Market Capitalization	BROAP	BROAT	BROAN
Bloomberg Robotics Aggregate Equal Weight Index	Robotics	Aggregate	Equal Weight	BROAEP	BROAET	BROAEN
Bloomberg Robotics Focus Equal Weight Index	Robotics	Focus	Equal Weight	BROFEP	BROFET	BROFEN
Bloomberg Robotics Focus Index	Robotics	Focus	Modified Market Capitalization	BROFP	BROFT	BROFN
Bloomberg Semiconductors Aggregate Index	Semiconductors	Aggregate	Modified Market Capitalization	BSEAP	BSEAT	BSEAN
Bloomberg Semiconductors Aggregate Equal Weight Index	Semiconductors	Aggregate	Equal Weight	BSEAEP	BSEAET	BSEAEN
Bloomberg Semiconductors Focus Equal Weight Index	Semiconductors	Focus	Equal Weight	BSEFEP	BSEFET	BSEFEN
Bloomberg Semiconductors Focus Index	Semiconductors	Focus	Modified Market Capitalization	BSEFP	BSEFT	BSEFN
Bloomberg Solar Aggregate Index	Solar	Aggregate	Modified Market Capitalization	BSOAP	BSOAT	BSOAN
Bloomberg Solar Aggregate Equal Weight Index	Solar	Aggregate	Equal Weight	BSOAEP	BSOAET	BSOAEN
Bloomberg Solar Focus Equal Weight Index	Solar	Focus	Equal Weight	BSOFEP	BSOFET	BSOFEN
Bloomberg Solar Focus Index	Solar	Focus	Modified Market Capitalization	BSOFP	BSOFT	BSOFN
Bloomberg Sports Aggregate Index	Sports	Aggregate	Modified Market Capitalization	BSPAP	BSPAT	BSPAN
Bloomberg Sports Aggregate Equal Weight Index	Sports	Aggregate	Equal Weight	BSPAEP	BSPAET	BSPAEN
Bloomberg Sports Focus Equal Weight Index	Sports	Focus	Equal Weight	BSPFEP	BSPFET	BSPFEN
Bloomberg Sports Focus Index	Sports	Focus	Modified Market Capitalization	BSPFP	BSPFT	BSPFN
Bloomberg Transition Metals Aggregate Index	Transition Metals	Aggregate	Modified Market Capitalization	BTMAP	BTMAT	BTMAN
Bloomberg Transition Metals Aggregate Equal Weight Index	Transition Metals	Aggregate	Equal Weight	BTMAEP	BTMAET	BTMAEN
Bloomberg Transition Metals Focus Equal Weight Index	Transition Metals	Focus	Equal Weight	BTMFEP	BTMFET	BTMFEN
Bloomberg Transition Metals Focus Index	Transition Metals	Focus	Modified Market Capitalization	BTMFP	BTMFT	BTMFN
Bloomberg Water Aggregate Index	Water	Aggregate	Modified Market Capitalization	BWAAAP	BWAAAT	BWAAAN
Bloomberg Water Aggregate Equal Weight Index	Water	Aggregate	Equal Weight	BWAAEP	BWAAET	BWAAEN
Bloomberg Water Focus Equal Weight Index	Water	Focus	Equal Weight	BWAFEP	BWAFET	BWAFEN
Bloomberg Water Focus Index	Water	Focus	Modified Market Capitalization	BWAFP	BWAFT	BWAFN
Bloomberg Wind Aggregate Index	Wind	Aggregate	Modified Market Capitalization	BWIAP	BWIAT	BWIAN

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Bloomberg Wind Aggregate Equal Weight Index	Wind	Aggregate	Equal Weight	BWIAEP	BWIAET	BWIAEN
Bloomberg Wind Focus Equal Weight Index	Wind	Focus	Equal Weight	BWIFEP	BWIFET	BWIFEN
Bloomberg Wind Focus Index	Wind	Focus	Modified Market Capitalization	BWIFP	BWIFT	BWIFN

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## Appendix B: Environmental, Social & Governance (ESG) Disclosures

<b>EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY</b>	
<b>Item 1.</b> Name of the benchmark administrator.	Bloomberg Index Services Limited ("BISL")
<b>Item 2.</b> Type of benchmark or family of benchmarks. <i>Choose the relevant underlying asset from the list provided in Annex II to Commission Delegated Regulation (EU)2020/1816.</i>	Equity
<b>Item 3.</b> Name of the benchmark or family of benchmarks.	Bloomberg Thematic Benchmark Indices
<b>Item 4.</b> Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	No
<p><b>Item 5.</b> Where the response to Item 4 is positive, please list below, for each family of benchmarks, those ESG factors that are taken into account in the benchmark methodology, taking into account the ESG factors listed in Annex II to Delegated Regulation (EU) 2020/1816.</p> <p>Please explain how those ESG factors are used for the selection, weighting or exclusion of underlying assets.</p> <p>The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks.</p>	
(a) List of environmental factors considered:	Not applicable
(b) List of social factors considered:	Not applicable
(c) List of governance factors considered	Not applicable
<p><b>Item 6.</b> Where the response to Item 4 is positive, please list below, for each benchmark, those ESG factors that are taken into account in the benchmark methodology, taking into account the ESG factors listed in Annex II to Delegated Regulation (EU) 2020/1816, depending on the relevant underlying asset concerned.</p> <p>Please explain how those ESG factors are used for the selection, weighting or exclusion of underlying assets.</p> <p>The ESG factors shall not be disclosed for each constituent of the benchmark, but shall be disclosed at an aggregated weighted average value of the benchmark.</p> <p>Alternatively, all of this information may be provided in the form of a hyperlink to a website of the benchmark administrator included in this explanation. The information on the website shall be easily available and accessible. Benchmark administrators shall ensure that information published on their website remains available for five years.</p>	
(a) List of environmental factors considered:	As above
(b) List of social factors considered:	As above
(c) List of governance factors considered:	As above
<b>Item 7.</b> Data and standards used	
(a) Data input. <i>(i) Describe whether the data are reported, modelled or sourced internally or externally.</i> <i>(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.</i>	Not Applicable
(b) Verification and quality of data. <i>Describe how data are verified and how the quality of those data is ensured.</i>	Not Applicable
(c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	Not Applicable
<b>Date on which information has been last updated and reason for the update:</b>	September 2024

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