

## OVERVIEW

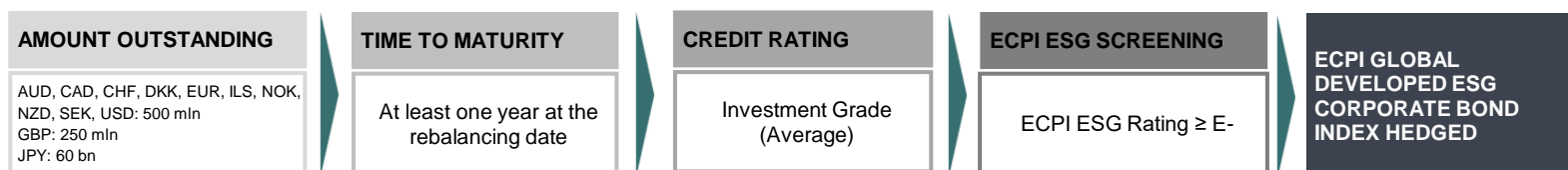
The Index selects bonds issued by corporate entities in the Global Developed Markets which are eligible investments according to ECPI ESG Rating Methodology.

## KEY DATA

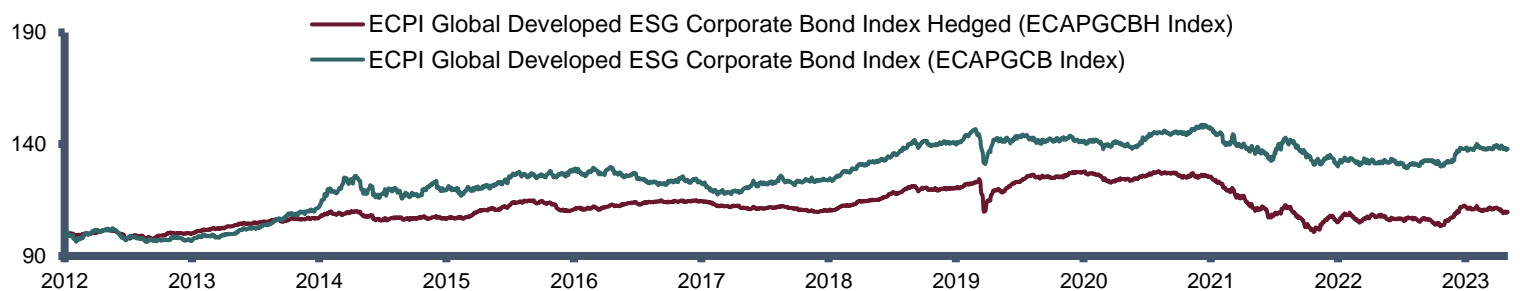
Ticker	ECAPGCBH Index	Duration	5.74
Components	Floating	Convexity	0.70
Weighting	Cap Weighted	Annual Yield	5.26
Min Amount Outstanding	AUD, CAD, CHF, DKK, EUR, ILS, NOK, NZD, SEK, USD: 500 mln   GBP: 250 mln   JPY: 60 bn	Coupon	3.42
Min Residual Life	One year	Number Of Bonds	9073
Rebalancing Frequency	Monthly	Historical Series Since	January 3, 2001
Currency	EUR	Index Rules	www.ecpigroup.com

## CONSTITUENTS SELECTION: METHODOLOGY

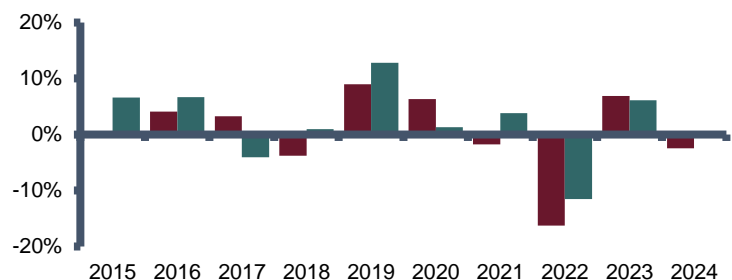
The ECPI ESG (Environmental, Social and Governance) Screening Methodology analyses issuers along a wide and comprehensive set of indicators grouped in the following macro-categories: Environmental strategy; Environmental management; Products (industry specific); Production process (industry specific); Community relations; Employees and human capital; Markets; Corporate governance & shareholders.



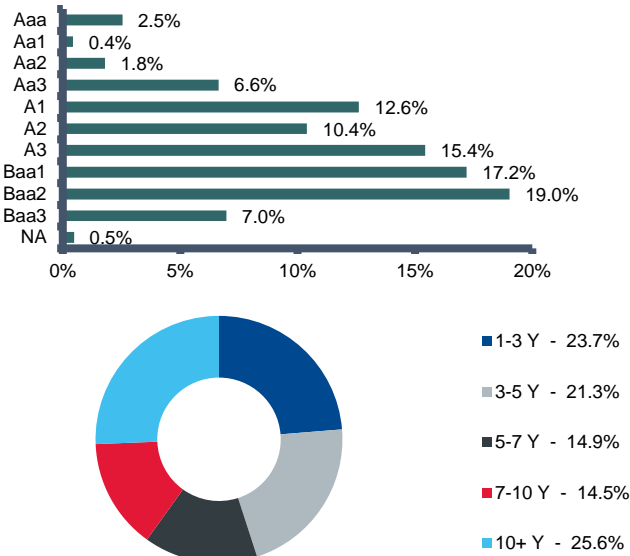
## PERFORMANCE



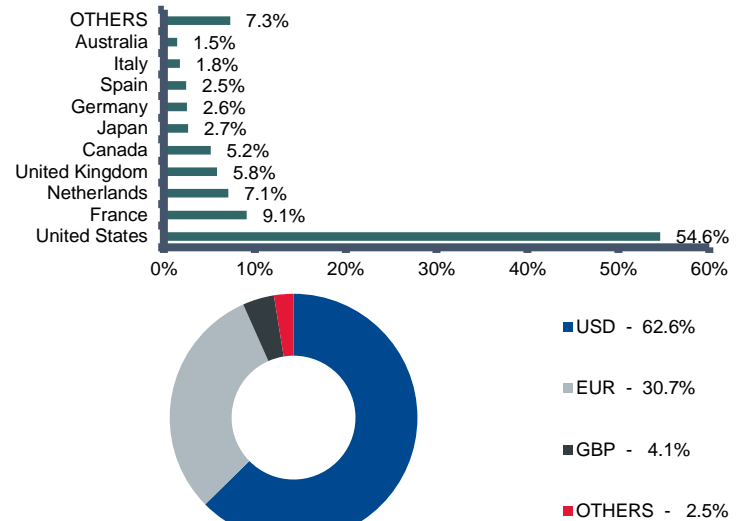
RETURN	ECAPGCBH	ECAPGCB	RELATIVE ANALYSIS	ECAPGCBH	ECAPGCB
YTD	-2.46%	-0.09%	Alpha Wrt Comparable	-0.20%	
1Y	1.96%	4.99%	Beta Wrt Comparable	0.36	
3Y	-11.77%	-1.18%	Sharpe Ratio	-0.05	0.32
5Y	-4.60%	4.51%	Information Ratio	-0.41	
7Y	-2.70%	8.33%	Data From/To	31-Dec-12	30-Apr-24
CAGR	0.81%	2.88%			
RISK	ECAPGCBH	ECAPGCB			
Annual Volatility	3.94%	5.89%			
Var 95%	-6.50%	-9.72%			
Var 99%	-9.18%	-13.73%			
Max Drawdown	-21.25%	-13.02%			
Start Of Max Dd Period	2-Aug-21	7-Dec-21			
End Of Max Dd	21-Oct-22	18-Jul-23			
End Of Recovery Period	-	-			



## RATING AND MATURITY BREAKDOWN



## COUNTRY AND CURRENCY BREAKDOWN



## ESG RATINGS OF THE BENCHMARK

ESG RATING	EE-
ENVIRONMENTAL RATING	EE-
SOCIAL RATING	EE
GOVERNANCE RATING	E

## ESG DISCLOSURE

<b>Environmental</b>	
High Climate Impact Sector Exposure (%)	52.68
GHG intensity (tonnes CO2e/USD mn)	153.90
GHG reported vs estimated	84.38/15.62
Brown Sector Exposure (%)	7.41
Green Bonds (%)	3.79
Climate-related physical risks	30.28
<b>Social</b>	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	97.68
Gender Pay Gap	33.08
Female to Male Board Members	0.52
Work Related Accidents (%)	0.59
Corruption/Bribery (%)	6.05
Corruption/Bribery (# of convictions)	39.00
Corrupt./Brib. (fines and settl. in EUR M)	9500.20
<b>Governance</b>	
Independent Board Members (%)	70.75
Female Board Members (%)	31.57

**ESG RATING:** Weighted average ESG rating of the benchmark | **ENV RATING:** Weighted average environmental rating of the benchmark | **SOC RATING:** Weighted average social rating of the benchmark | **GOV RATING:** Weighted average governance rating of the benchmark | **TOP 10 POSITIONS:** Overall ESG rating of top ten benchmark constituents by weighting in the benchmark | **High Climate Impact Sector Exposure (%):** Benchmark exposure to activities included in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006 | **GHG Intensity (tonnes CO2e/USD mn):** Greenhouse gas (GHG) intensity of the benchmark | **GHG reported vs estimated (%):** Percentage of GHG emissions reported versus estimated | **Brown Sector Exposure (%):** Benchmark exposure to activities included in Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006 | **Green Bonds (%):** Percentage of green bonds in the benchmark portfolio | **Climate-related physical risks:** Exposure of the benchmark portfolio to climate-related physical risks, expressed as a weighted average physical risk score with exposure to a moderate climate change scenario in the year 2030. Scores are represented as values from 1 (lowest risk) to 100 (highest risk) | **Controversial Weapons Exposure (%):** Weighted average percentage of benchmark constituents in the controversial weapons sector | **Controversial Weapons:** definition covers cluster munitions, landmines, nuclear and depleted uranium weapons, biological/chemical weapons | **Tobacco Exposure (%):** Weighted average percentage of benchmark constituents in the tobacco sector | **Number of Social Violations:** Number of benchmark constituents subject to very severe controversies related to Human Rights and Labour Rights | **Adherence to ILO Principles:** Weighted average percentage of benchmark constituents with no significant labour related controversies | **Gender Pay Gap:** Weighted average gender pay gap | **Female to Male Board Members:** Weighted average ratio of female to male board members | **Work Related Accidents (%):** Weighted average percentage of benchmark constituents with significant health & safety related controversies | **Corruption/Bribery (%):** Weighted average percentage of benchmark constituents with significant corruption/bribery related controversies | **Corruption/Bribery (# of convictions):** Numbers of convictions for violations of anti-corruption and anti-bribery laws | **Corrupt./Brib. (fines and settl. in EUR M):** Amount of fines for violations of anti-corruption and anti-bribery laws | **Independent Board Members (%):** Weighted average percentage of board members who are independent | **Female Board Members (%):** Weighted average percentage of female board members

Data source: ECPI, Trucost, LSEG

For more information on EU ESG Disclosure Regulation and ECPI published ESG dimensions, please refer to ECPI benchmark statements and/or ECPI Index rule ([www.ecpigroup.com](http://www.ecpigroup.com)).

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