

## OVERVIEW

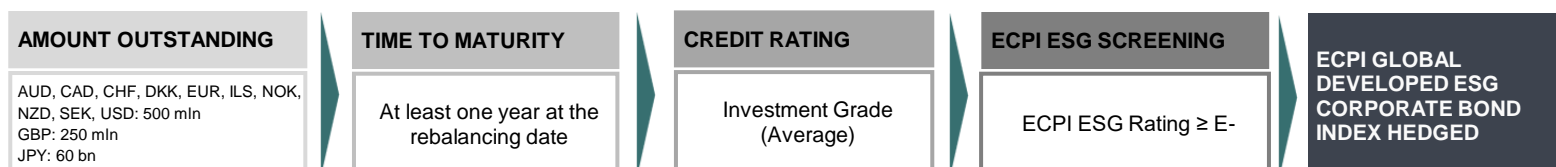
The Index selects bonds issued by corporate entities in the Global Developed Markets which are eligible investments according to ECPI ESG Rating Methodology.

## KEY DATA

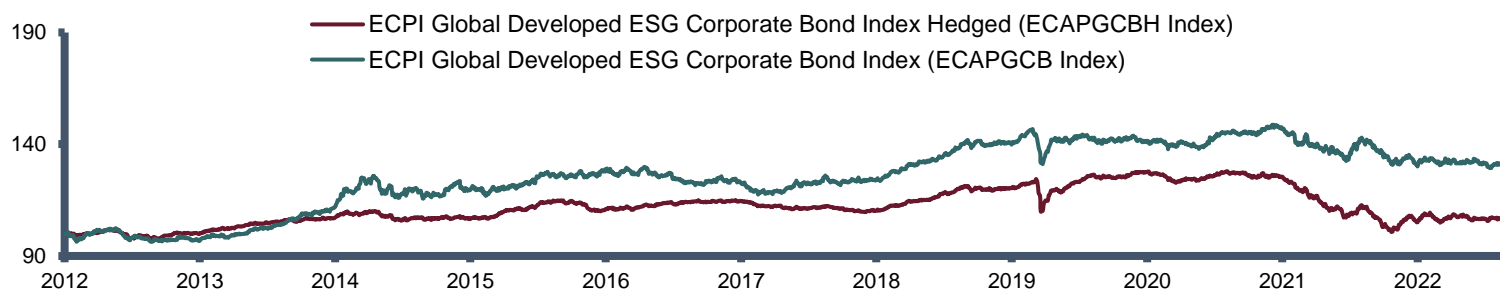
<b>Ticker</b>	ECAPGCBH Index	<b>Duration</b>	5.83
<b>Components</b>	Floating	<b>Convexity</b>	0.73
<b>Weighting</b>	Cap Weighted	<b>Annual Yield</b>	5.25
<b>Min Amount Outstanding</b>	AUD, CAD, CHF, DKK, EUR, ILS, NOK, NZD, SEK, USD: 500 mln   GBP: 250 mln   JPY: 60 bn	<b>Coupon</b>	3.18
<b>Min Residual Life</b>	One year	<b>Number Of Bonds</b>	8728
<b>Rebalancing Frequency</b>	Monthly	<b>Historical Series Since</b>	January 3, 2001
<b>Currency</b>	EUR	<b>Index Rules</b>	www.ecpigroup.com

## CONSTITUENTS SELECTION: METHODOLOGY

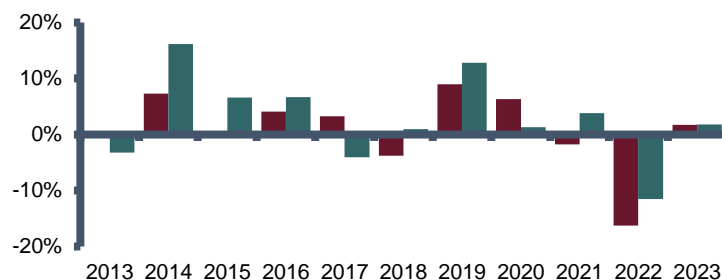
The ECPI ESG (Environmental, Social and Governance) Screening Methodology analyses issuers along a wide and comprehensive set of indicators grouped in the following macro-categories: Environmental strategy; Environmental management; Products (industry specific); Production process (industry specific);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



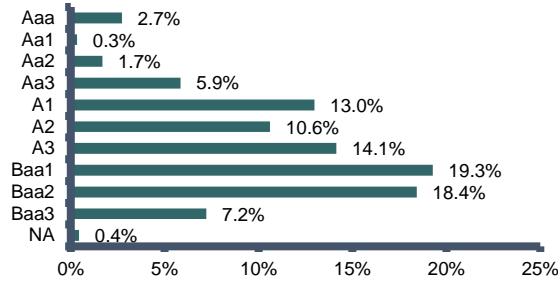
## PERFORMANCE



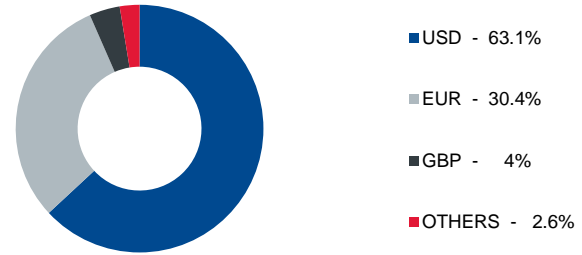
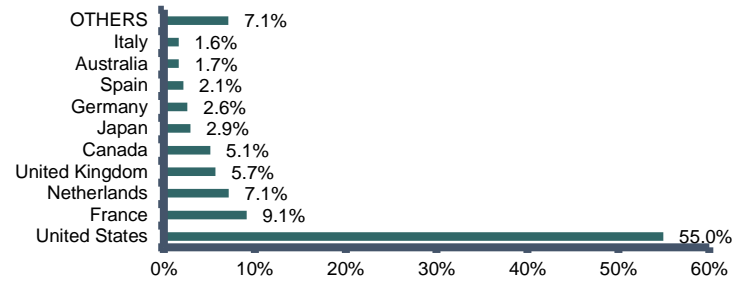
RETURN	ECAPGCBH	ECAPGCB	RELATIVE ANALYSIS	ECAPGCBH	ECAPGCB
YTD	1.71%	1.83%	Alpha Wrt Comparable	-0.28%	
1Y	-1.36%	-4.48%	Beta Wrt Comparable	0.35	
3Y	-14.45%	-5.45%	Sharpe Ratio	-0.10	0.28
5Y	-4.50%	7.23%	Information Ratio	-0.40	
7Y	-6.85%	4.59%	Data From/To	31-Dec-12	31-Aug-23
CAGR	0.63%	2.67%			
RISK	ECAPGCBH	ECAPGCB			
Annual Volatility	3.89%	5.94%			
Var 95%	-6.41%	-9.80%			
Var 99%	-9.05%	-13.84%			
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

<i>Environmental</i>	
High Climate Impact Sector Exposure (%)	52.54
GHG intensity (tonnes CO2e/USD mn)	158.94
GHG reported vs estimated	81.76/18.24
Brown Sector Exposure (%)	7.64
Green Bonds (%)	3.02
Climate-related physical risks	29.17
<i>Social</i>	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	100.00
Gender Pay Gap	31.71
Female to Male Board Members	0.51
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	0.00
<i>Governance</i>	
Independent Board Members (%)	72.08
Female Board Members (%)	31.32

TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
ANHEUSER-BUSCH COMPANIES LLC 4.9% 204	0.13%	E-
CVS HEALTH CORP 5.05% 2048-03-25	0.10%	EE-
T-MOBILE USA INC 3.875% 2030-04-15	0.09%	EE-
GOLDMAN SACHS GROUP INC 6.75% 2037-10	0.09%	E-
BANK OF AMERICA CORP 3.419% 2028-12-20	0.08%	E
ANHEUSER-BUSCH COMPANIES LLC 4.7% 203	0.07%	E-
AT&T INC 3.5% 2053-09-15	0.07%	EE-
AT&T INC 3.55% 2055-09-15	0.07%	EE-
ABBVIE INC 3.2% 2029-11-21	0.07%	EE-
ABBVIE INC 4.25% 2049-11-21	0.07%	EE-

**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 | **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

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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