

## OVERVIEW

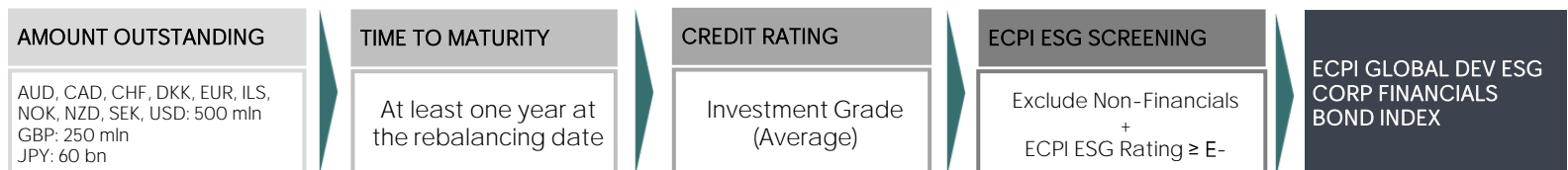
The Index is composed of financial sector bonds which are members of the ECPI Global Developed ESG Corporate Bond Index.

## KEY DATA

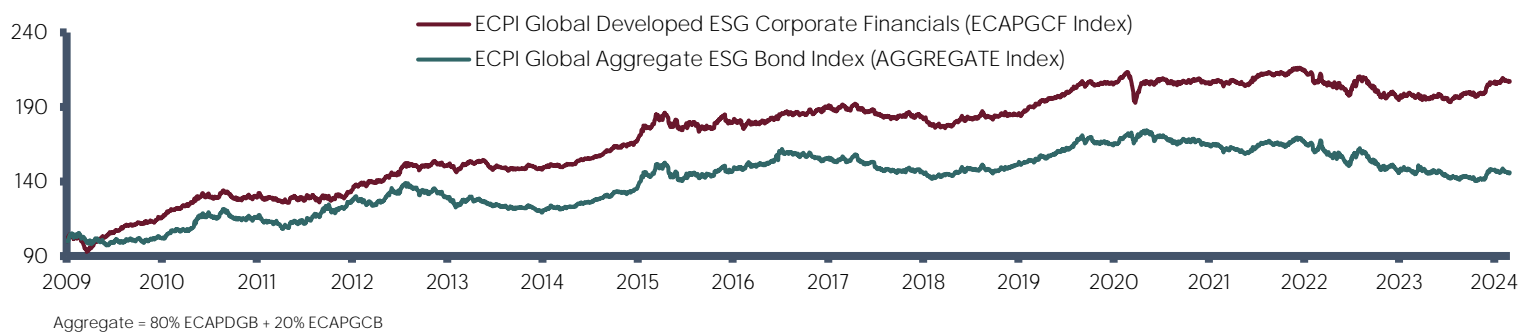
Ticker	ECAPGCF Index	Duration	4.35
Components	Floating	Convexity	0.39
Weighting	Cap Weighted	Annual Yield	4.88
Min Amount Outstanding	AUD, CAD, CHF, DKK, EUR, ILS, NOK, NZD, SEK, USD: 500 mln   GBP: 250 mln   JPY: 60 bn	Coupon	3.26
Min Residual Life	One year	Number Of Bonds	3063
Rebalancing Frequency	Monthly	Historical Series Since	January 3, 2001
Currency	EUR	Index Rules	www.ecpigroup.com

## CONSTITUENTS SELECTION: METHODOLOGY

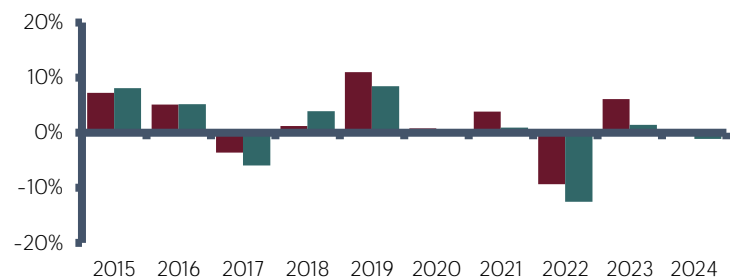
The ECPI ESG (Environmental, Social and Governance) Screening Methodology analyses issuers along a wide and comprehensive set of indicators grouped in the following macro-categories: Environmental strategy; Environmental management; Products (industry specific); Production process (industry specific);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



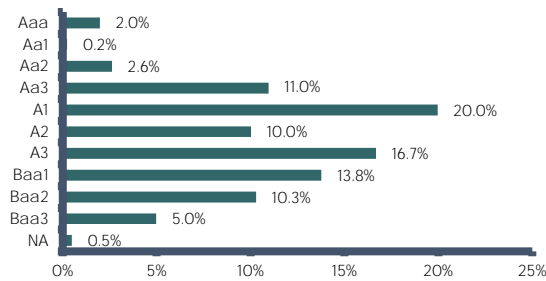
## PERFORMANCE



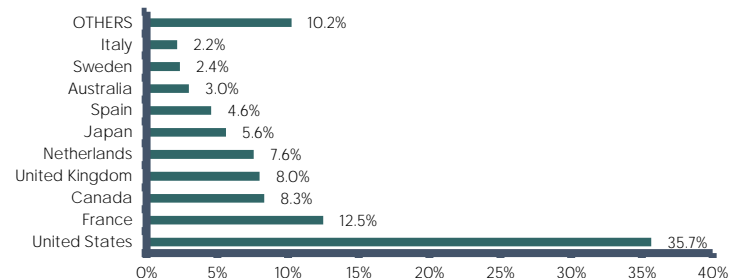
RETURN	ECAPGCF	AGGREGATE	RELATIVE ANALYSIS	ECAPGCF	AGGREGATE
YTD	0.54%	-1.09%	Alpha Wrt Comparable	2.85%	
1Y	5.79%	0.87%	Beta Wrt Comparable	0.74	
3Y	0.67%	-9.60%	Sharpe Ratio	0.71	0.23
5Y	9.32%	-4.27%	Information Ratio	0.67	
7Y	8.60%	-6.02%	Data From/To	1-Jan-09	29-Feb-24
CAGR	4.93%	2.53%			
RISK	ECAPGCF	AGGREGATE			
Annual Volatility	5.57%	6.64%			
Var 95%	-9.19%	-10.96%			
Var 99%	-12.97%	-15.48%			
Max Drawdown	-11.65%	-19.53%			
Start Of Max Dd Period	15-Jan-09	7-May-20			
End Of Max Dd	19-Mar-09	23-Oct-23			
End Of Recovery Period	12-Jun-09	-			



## RATING AND MATURITY BREAKDOWN



## COUNTRY AND CURRENCY BREAKDOWN



## ESG RATINGS OF THE BENCHMARK

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

## TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
GOLDMAN SACHS GROUP INC 6.75% 2037-10	0.24%	E-
BANK OF AMERICA CORP 3.419% 2028-12-20	0.22%	E
ING BANK NV 0.324% 2027-04-09	0.19%	EE
ING BANK NV 0.389% 2028-04-09	0.19%	EE
VISA INC 3.15% 2025-12-14	0.15%	EE-
ING BANK NV 0.518% 2030-04-09	0.14%	EE
AERCAP IRELAND CAPITAL DAC 2.45% 2026-11	0.13%	E
GOLDMAN SACHS GROUP INC 3.5% 2025-04-	0.13%	E-
AERCAP IRELAND CAPITAL DAC 3% 2028-10-2	0.13%	E
GOLDMAN SACHS GROUP INC 4.223% 2029-C	0.13%	E-

## ESG DISCLOSURE

<b>Environmental</b>	
High Climate Impact Sector Exposure (%)	19.09
GHG intensity (tonnes CO2e/USD mn)	25.56
GHG reported vs estimated	77.46/22.54
Brown Sector Exposure (%)	1.40
Green Bonds (%)	4.20
Climate-related physical risks	20.24
<b>Social</b>	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	99.88
Gender Pay Gap	31.51
Female to Male Board Members	0.53
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	14.06
<b>Governance</b>	
Independent Board Members (%)	65.84
Female Board Members (%)	31.21

**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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