

## OVERVIEW

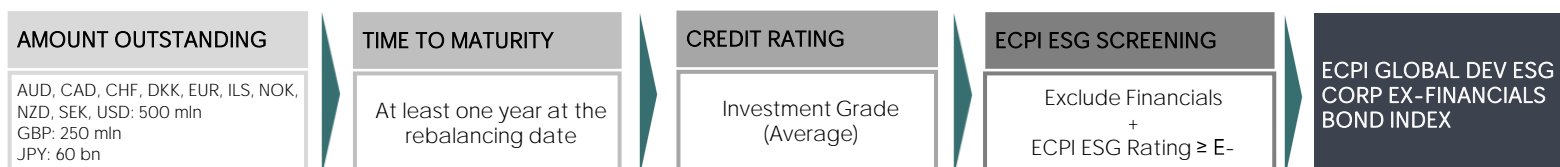
The Index includes investment grade global corporate bond issues denominated in major currencies that have a positive ESG rating according to ECPI ESG Screening Methodology.

## KEY DATA

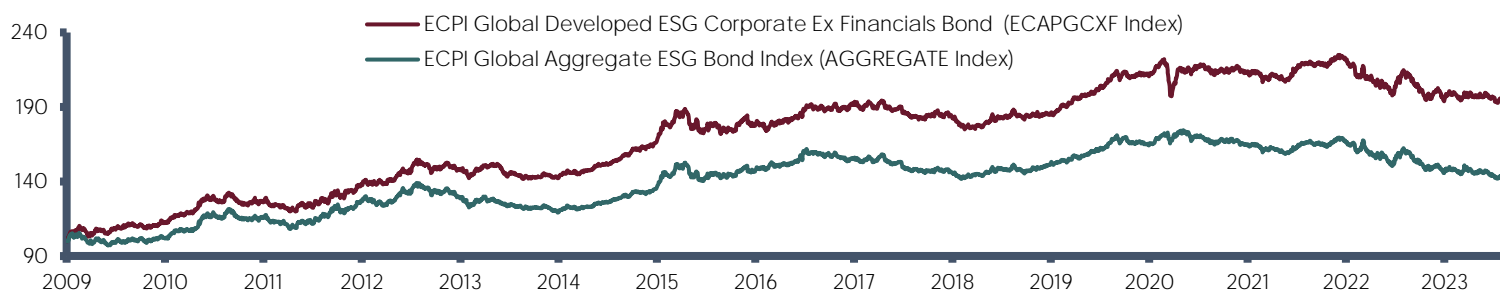
<b>Ticker</b>	ECAPGCXF Index	<b>Duration</b>	6.62
<b>Components</b>	Floating	<b>Convexity</b>	0.91
<b>Weighting</b>	Cap Weighted	<b>Annual Yield</b>	5.23
<b>Min Amount Outstanding</b>	AUD, CAD, CHF, DKK, EUR, ILS, NOK, NZD, SEK, USD: 500 mln   GBP: 250 mln   JPY: 60 bn	<b>Coupon</b>	3.26
<b>Min Residual Life</b>	One year	<b>Number Of Bonds</b>	5694
<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.

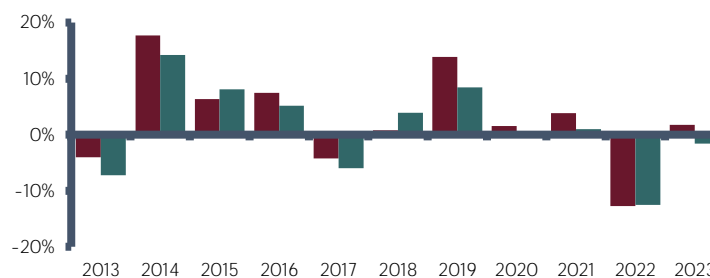


## PERFORMANCE

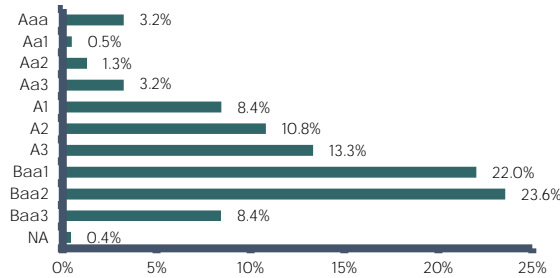


Aggregate = 80% ECAPDGB + 20% ECAPGCB

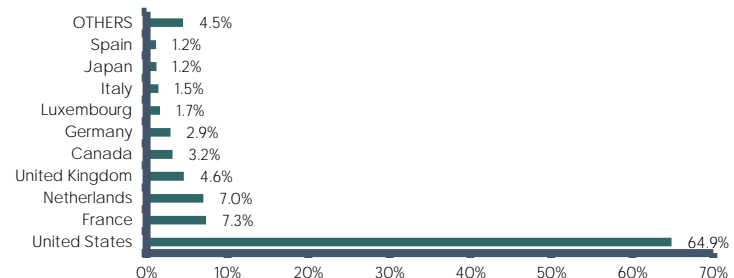
RETURN	ECAPGCXF	AGGREGATE	RELATIVE ANALYSIS	ECAPGCXF	AGGREGATE
YTD	1.75%	-1.58%	Alpha Wrt Comparable	2.18%	
1Y	-4.92%	-8.29%	Beta Wrt Comparable	0.98	
3Y	-6.69%	-12.97%	Sharpe Ratio	0.53	0.22
5Y	6.93%	-3.26%	Information Ratio	0.78	
7Y	3.71%	-9.38%	Data From/To	1-Jan-09	31-Aug-23
CAGR	4.74%	2.49%			
RISK	ECAPGCXF	AGGREGATE			
Annual Volatility	7.07%	6.69%			
Var 95%	-11.67%	-11.04%			
Var 99%	-16.48%	-15.59%			
Max Drawdown	-14.30%	-19.07%			
Start Of Max Dd Period	3-Dec-21	7-May-20			
End Of Max Dd	18-Jul-23	21-Aug-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

Environmental	
High Climate Impact Sector Exposure (%)	71.27
GHG intensity (tonnes CO2e/USD mn)	232.25
GHG reported vs estimated	85.43/14.57
Brown Sector Exposure (%)	11.05
Green Bonds (%)	2.66
Climate-related physical risks	34.12
Social	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	100.00
Gender Pay Gap	31.20
Female to Male Board Members	0.51
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	0.00
Governance	
Independent Board Members (%)	74.69
Female Board Members (%)	31.51

TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
ANHEUSER-BUSCH COMPANIES LLC 4.9% 204	0.20%	E-
CVS HEALTH CORP 5.05% 2048-03-25	0.16%	EE-
T-MOBILE USA INC 3.875% 2030-04-15	0.14%	EE-
ANHEUSER-BUSCH COMPANIES LLC 4.7% 203	0.11%	E-
AT&T INC 3.5% 2053-09-15	0.11%	EE-
AT&T INC 3.55% 2055-09-15	0.11%	EE-
ABBVIE INC 3.2% 2029-11-21	0.11%	EE-
ABBVIE INC 4.25% 2049-11-21	0.11%	EE-
CVS HEALTH CORP 4.3% 2028-03-25	0.11%	EE-
CVS HEALTH CORP 4.78% 2038-03-25	0.10%	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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