

## OVERVIEW

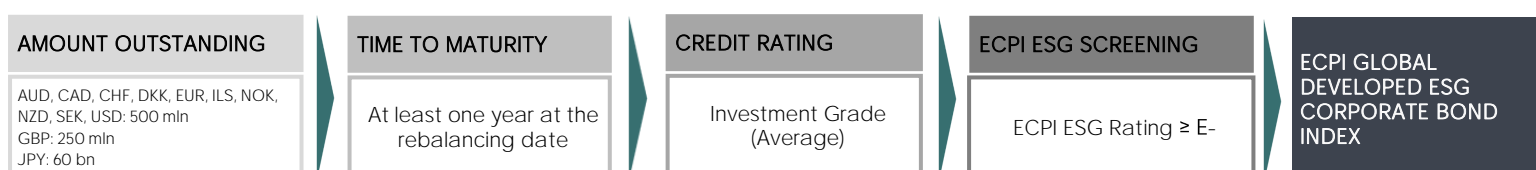
The Index selects bonds issued by corporate entities in the Global Developed Markets which are eligible investments according to ECPI ESG Rating Methodology.

## KEY DATA

Ticker	ECAPGCB Index	Duration	5.71
Components	Floating	Convexity	0.68
Weighting	Cap Weighted	Annual Yield	5.15
Min Amount Outstanding	AUD, CAD, CHF, DKK, EUR, ILS, NOK, NZD, SEK, USD: 500 mln   GBP: 250 mln   JPY: 60 bn	Coupon	3.86
Min Residual Life	One year	Number Of Bonds	9554
Rebalancing Frequency	Monthly	Historical Series Since	January 3, 2001
Currency	EUR	Index Rules	www.ecpigroup.com

## CONSTITUENTS SELECTION: METHODOLOGY

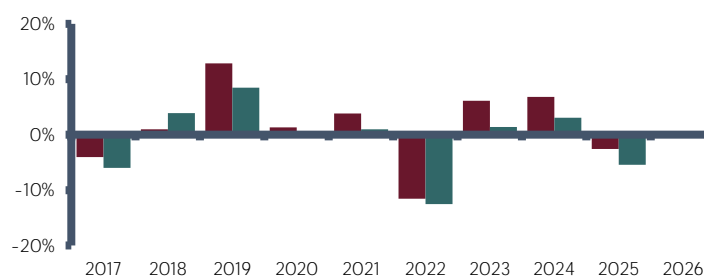
The ECPI ESG (Environmental, Social and Governance) Screening Methodology analyses issuers along a wide and comprehensive set of indicators grouped in the following macro-categories: Environmental strategy; Environmental management; Products (industry specific); Production process (industry specific);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



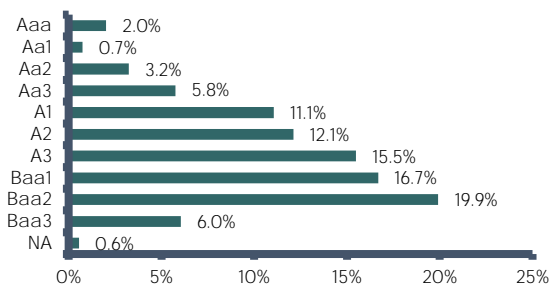
## PERFORMANCE



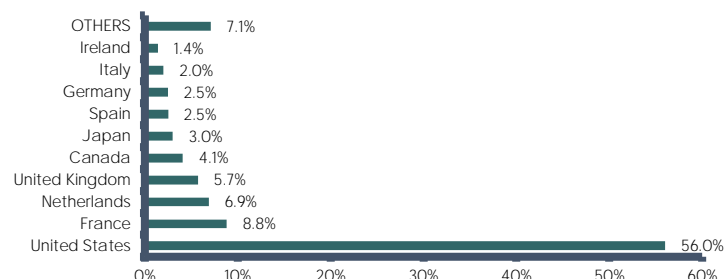
RETURN	ECAPGCB	AGGREGATE	RELATIVE ANALYSIS	ECAPGCB	AGGREGATE
YTD	0.38%	0.44%	Alpha Wrt Comparable	1.94%	
1Y	-0.86%	-3.64%	Beta Wrt Comparable	0.89	
3Y	9.12%	-2.07%	Sharpe Ratio	0.49	0.19
5Y	1.96%	-11.08%	Information Ratio	0.70	
7Y	9.82%	-8.00%	Data From/To	4-Jan-10	31-Mar-26
CAGR	4.00%	2.18%			
RISK	ECAPGCB	AGGREGATE			
Annual Volatility	6.14%	6.34%			
Var 95%	-10.12%	-10.46%			
Var 99%	-14.30%	-14.77%			
Max Drawdown	-13.02%	-19.53%			
Start Of Max Dd Period	7-Dec-21	7-May-20			
End Of Max Dd	18-Jul-23	23-Oct-23			
End Of Recovery Period	3-Feb-25	-			



**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 (%)	56.36
GHG intensity (tonnes CO2e/USD mn)	160.39
GHG reported vs estimated	85.55/14.45
Brown Sector Exposure (%)	7.41
Green Bonds (%)	4.99
Climate-related physical risks	29.63
<b>Social</b>	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	98.70
Gender Pay Gap	36.87
Female to Male Board Members	0.58
Work Related Accidents (%)	0.63
Corruption/Bribery (%)	2.77
Corruption/Bribery (# of convictions)	37.00
Corrupt./Brib. (fines and settl. in EUR M)	9500.20
<b>Governance</b>	
Independent Board Members (%)	71.30
Female Board Members (%)	33.91

**TOP 10 POSITIONS**

COMPANY	WEIGHT	ESG RATING
ANHEUSER-BUSCH COMPANIES LLC 4.9% 20	0.10%	EE-
CVS HEALTH CORP 5.05% 2048-03-25	0.09%	EE
T-MOBILE USA INC 3.875% 2030-04-15	0.09%	EE
META PLATFORMS INC 4.875% 2035-11-15	0.08%	E
META PLATFORMS INC 5.625% 2055-11-15	0.08%	E
GOLDMAN SACHS GROUP INC 6.75% 2037-11	0.08%	E+
BANK OF AMERICA CORP 3.419% 2028-12-20	0.07%	E
ING BANK NV 0.284% 2027-04-09	0.07%	EE
ING BANK NV 0.359% 2028-04-09	0.07%	EE
ABBVIE INC 3.2% 2029-11-21	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 | **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.ecpiindex.com](http://www.ecpiindex.com)).

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