

## OVERVIEW

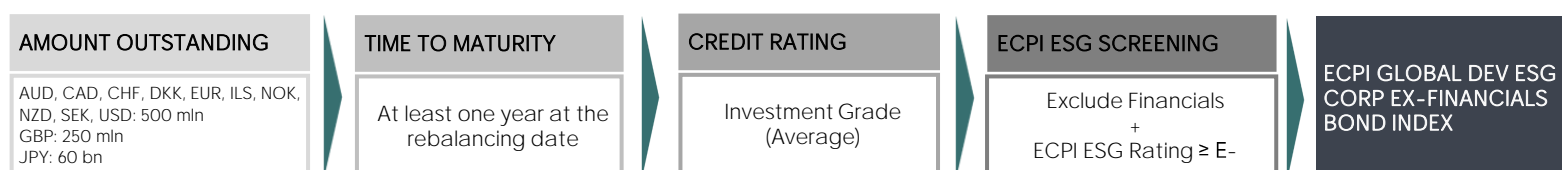
The Index includes investment grade global corporate bond issues denominated in major currencies that have a positive ESG rating according to ECPI ESG Screening Methodology.

## KEY DATA

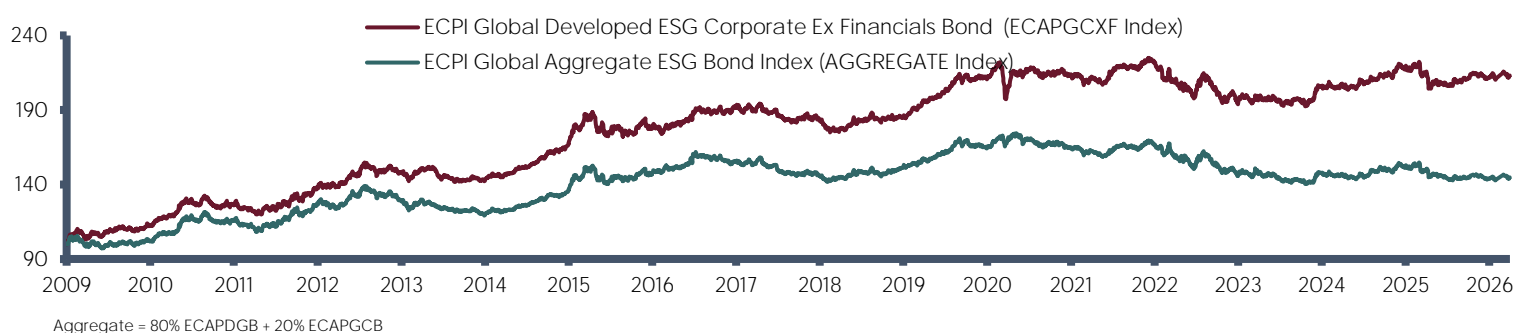
<b>Ticker</b>	ECAPGCXF Index	<b>Duration</b>	6.36
<b>Components</b>	Floating	<b>Convexity</b>	0.82
<b>Weighting</b>	Cap Weighted	<b>Annual Yield</b>	5.23
<b>Min Amount Outstanding</b>	AUD, CAD, CHF, DKK, EUR, ILS, NOK, NZD, SEK, USD: 500 mln   GBP: 250 mln   JPY: 60 bn	<b>Coupon</b>	3.88
<b>Min Residual Life</b>	One year	<b>Number Of Bonds</b>	6463
<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

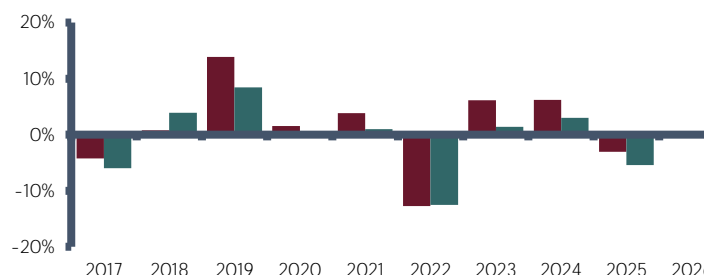
The ECPI ESG (Environmental, Social and Governance) Screening Methodology analyses issuers along a wide and comprehensive set of indicators grouped in the following macro-categories: Environmental strategy; Environmental management; Products (industry specific); Production process (industry specific);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



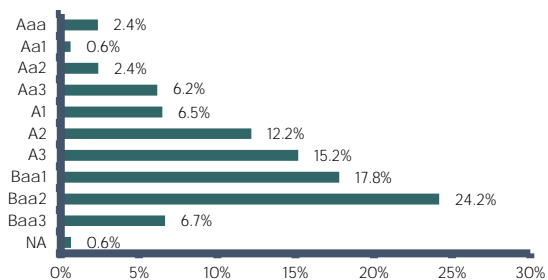
## PERFORMANCE



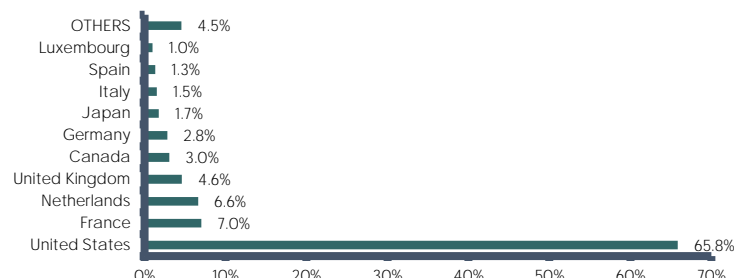
RETURN	ECAPGCXF	AGGREGATE	RELATIVE ANALYSIS	ECAPGCXF	AGGREGATE
YTD	0.47%	0.44%	Alpha Wrt Comparable	2.24%	
1Y	-1.09%	-3.64%	Beta Wrt Comparable	0.98	
3Y	7.64%	-2.07%	Sharpe Ratio	0.51	0.18
5Y	0.25%	-11.08%	Information Ratio	0.84	
7Y	8.39%	-8.00%	Data From/To	1-Jan-09	31-Mar-26
CAGR	4.48%	2.16%			
RISK	ECAPGCXF	AGGREGATE			
Annual Volatility	6.88%	6.49%			
Var 95%	-11.35%	-10.72%			
Var 99%	-16.03%	-15.13%			
Max Drawdown	-14.50%	-19.53%			
Start Of Max Dd Period	3-Dec-21	7-May-20			
End Of Max Dd	20-Oct-23	23-Oct-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	EE-

**ESG DISCLOSURE**

<i>Environmental</i>	
High Climate Impact Sector Exposure (%)	73.86
GHG intensity (tonnes CO2e/USD mn)	224.15
GHG reported vs estimated	89.43/10.57
Brown Sector Exposure (%)	10.27
Green Bonds (%)	4.35
Climate-related physical risks	33.85
<i>Social</i>	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	98.09
Gender Pay Gap	35.34
Female to Male Board Members	0.58
Work Related Accidents (%)	0.92
Corruption/Bribery (%)	0.46
Corruption/Bribery (# of convictions)	21.00
Corrupt./Brib. (fines and settl. in EUR M)	115.44
<i>Governance</i>	
Independent Board Members (%)	74.99
Female Board Members (%)	34.62

**TOP 10 POSITIONS**

COMPANY	WEIGHT	ESG RATING
ANHEUSER-BUSCH COMPANIES LLC 4.9% 204	0.15%	EE-
CVS HEALTH CORP 5.05% 2048-03-25	0.13%	EE
T-MOBILE USA INC 3.875% 2030-04-15	0.13%	EE
META PLATFORMS INC 4.875% 2035-11-15	0.12%	E
META PLATFORMS INC 5.625% 2055-11-15	0.11%	E
ABBVIE INC 3.2% 2029-11-21	0.10%	EE+
ANHEUSER-BUSCH COMPANIES LLC 4.7% 203	0.10%	EE-
CVS HEALTH CORP 4.3% 2028-03-25	0.09%	EE
AT&T INC 3.5% 2053-09-15	0.09%	EE-
AT&T INC 3.55% 2055-09-15	0.09%	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.ecpigroup.com](http://www.ecpigroup.com)).

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