

**OVERVIEW**

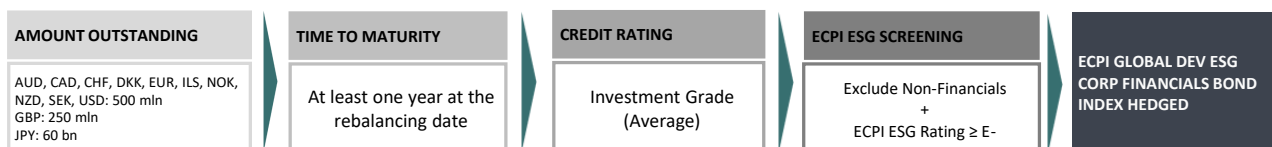
The Index is composed of financial sector bonds which are members of the ECPI Global Developed ESG Corporate Bond Index.

**KEY DATA**

<b>Ticker</b>	ECAPGCFH Index	<b>Duration</b>	4.40
<b>Components</b>	Floating	<b>Convexity</b>	0.39
<b>Weighting</b>	Cap Weighted	<b>Annual Yield</b>	4.62
<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>	3.78
<b>Min Residual Life</b>	One year	<b>Number Of Bonds</b>	3068
<b>Rebalancing Frequency</b>	Monthly	<b>Historical Series Since</b>	January 3, 2001
<b>Currency</b>	EUR	<b>Index Rules</b>	<a href="https://www.stoxx.com/">https://www.stoxx.com/</a>

**CONSTITUENTS SELECTION: METHODOLOGY**

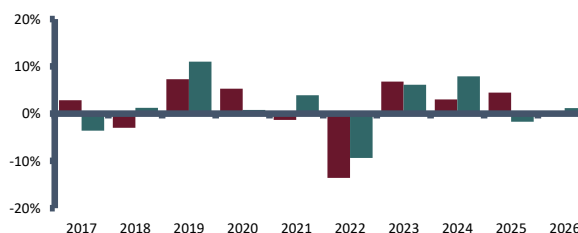
The ECPI ESG (Environmental, Social and Governance) Screening Methodology analyses issuers along a wide and comprehensive set of indicators grouped in the following macro-categories: Environmental strategy; Environmental management; Products (industry specific); Production process (industry specific);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



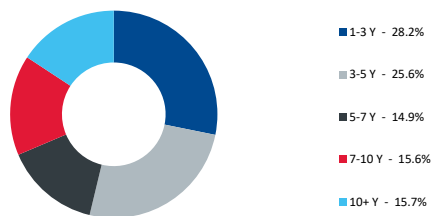
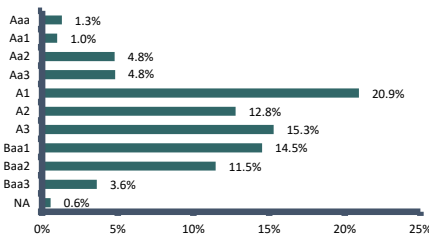
**PERFORMANCE**



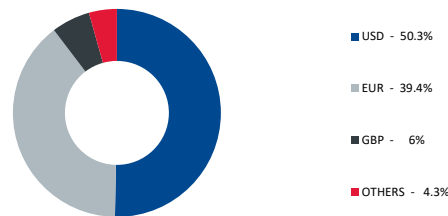
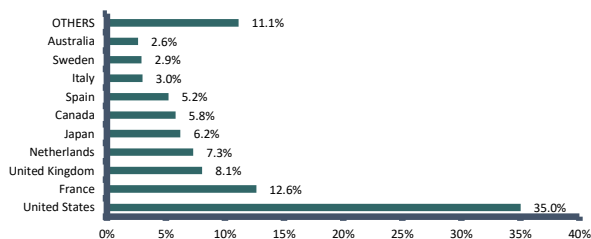
RETURN	ECAPGCFH	ECAPGCF	RELATIVE ANALYSIS	ECAPGCFH	ECAPGCF
<b>YTD</b>	0.24%	1.20%	<b>Alpha Wrt Comparable</b>	0.80%	
<b>1Y</b>	2.84%	2.49%	<b>Beta Wrt Comparable</b>	0.27	
<b>3Y</b>	13.89%	12.22%	<b>Sharpe Ratio</b>	0.20	0.39
<b>5Y</b>	-0.48%	7.78%	<b>Information Ratio</b>	-0.30	
<b>7Y</b>	6.27%	12.11%	<b>Data From/To</b>	31-Dec-12	29-May-26
<b>CAGR</b>	1.60%	2.90%			
RISK	ECAPGCFH	ECAPGCF			
<b>Annual Volatility</b>	2.93%	4.92%			
<b>Var 95%</b>	-4.83%	-8.11%			
<b>Var 99%</b>	-6.82%	-11.46%			
<b>Max Drawdown</b>	-17.89%	-10.68%			
<b>Start Of Max Dd Period</b>	3-Aug-21	7-Dec-21			
<b>End Of Max Dd</b>	21-Oct-22	18-Jul-23			
<b>End Of Recovery Period</b>	-	11-Sep-24			



**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+

**TOP 10 POSITIONS**

COMPANY	WEIGHT	ESG RATING
BOFA FINANCE LLC 0% 2031-02-27	0.31%	E
GOLDMAN SACHS GROUP INC 6.75% 2037-	0.23%	E+
BANK OF AMERICA CORP 3.419% 2028-12-2	0.23%	E
ING BANK NV 0.359% 2028-04-09	0.21%	EE
MORGAN STANLEY FINANCE LLC 0% 2028-0-	0.17%	E-
ING BANK NV 0.488% 2030-04-09	0.16%	EE
AERCAP IRELAND CAPITAL DAC 3.3% 2032-(	0.14%	EE-
AERCAP IRELAND CAPITAL DAC 3% 2028-10	0.14%	EE-
UBS AG (LONDON BRANCH) 2.15% 2028-05-	0.14%	E-
GOLDMAN SACHS GROUP INC 4.223% 2025	0.14%	E+

**ESG DISCLOSURE**

<b>Environmental</b>	
High Climate Impact Sector Exposure (%)	19.44
GHG intensity (tonnes CO2e/USD mn)	25.37
GHG reported vs estimated	77.21/22.79
Brown Sector Exposure (%)	1.33
Green Bonds (%)	6.32
Climate-related physical risks	20.58
<b>Social</b>	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	100.00
Gender Pay Gap	42.76
Female to Male Board Members	0.56
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	7.21
Corruption/Bribery (# of convictions)	23.00
Corrupt./Brib. (fines and settl. in EUR M)	9436.37
<b>Governance</b>	
Independent Board Members (%)	63.30
Female Board Members (%)	32.17

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.stoxx.com](http://www.stoxx.com)).

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