

**OVERVIEW**

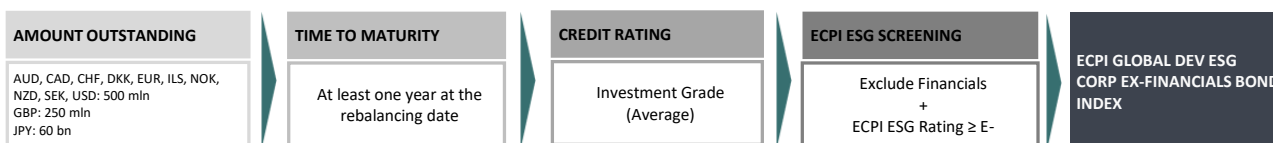
The Index includes investment grade global corporate bond issues denominated in major currencies that have a positive ESG rating according to ECPI ESG Screening Methodology.

**KEY DATA**

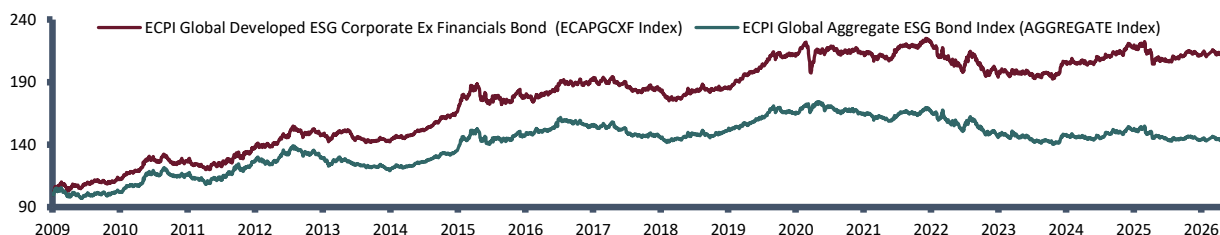
<b>Ticker</b>	ECAPGCXF Index	<b>Duration</b>	6.37
<b>Components</b>	Floating	<b>Convexity</b>	0.82
<b>Weighting</b>	Cap Weighted	<b>Annual Yield</b>	5.09
<b>Min Amount Outstanding</b>	AUD, CAD, CHF, DKK, EUR, ILS, NOK, NZD, SEK, USD: 500 mln   GBP: 250 mln   JPY: 60 bn	<b>Coupon</b>	3.89
<b>Min Residual Life</b>	One year	<b>Number Of Bonds</b>	6624
<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.

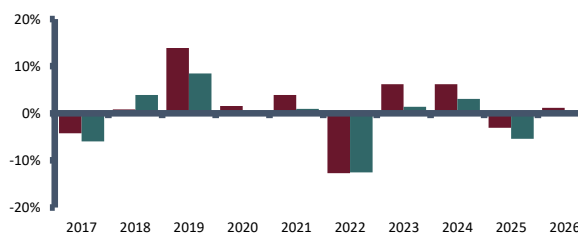


**PERFORMANCE**

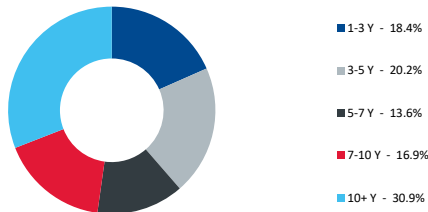
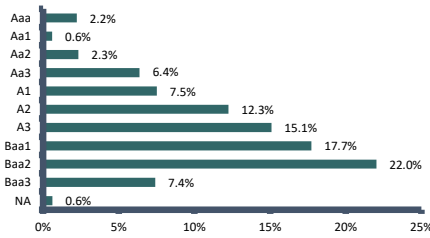


Aggregate = 80% ECAPDGB + 20% ECAPGCB

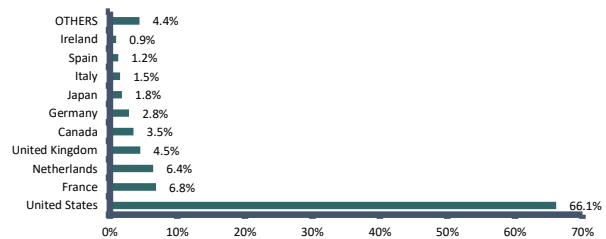
RETURN	ECAPGCXF	AGGREGATE	RELATIVE ANALYSIS	ECAPGCXF	AGGREGATE
<b>YTD</b>	1.18%	0.31%	<b>Alpha Wrt Comparable</b>	2.27%	
<b>1Y</b>	2.83%	-1.18%	<b>Beta Wrt Comparable</b>	0.98	
<b>3Y</b>	8.41%	-1.32%	<b>Sharpe Ratio</b>	0.51	0.18
<b>5Y</b>	2.64%	-9.40%	<b>Information Ratio</b>	0.85	
<b>7Y</b>	7.09%	-10.08%	<b>Data From/To</b>	1-Jan-09	29-May-26
<b>CAGR</b>	4.48%	2.13%			
RISK	ECAPGCXF	AGGREGATE			
<b>Annual Volatility</b>	6.86%	6.47%			
<b>Var 95%</b>	-11.31%	-10.68%			
<b>Var 99%</b>	-15.97%	-15.08%			
<b>Max Drawdown</b>	-14.50%	-19.53%			
<b>Start Of Max Dd Period</b>	3-Dec-21	7-May-20			
<b>End Of Max Dd</b>	20-Oct-23	23-Oct-23			
<b>End Of Recovery Period</b>	-	-			



**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**

<b>Environmental</b>	
High Climate Impact Sector Exposure (%)	73.88
GHG intensity (tonnes CO2e/USD mn)	228.40
GHG reported vs estimated	89.49/10.51
Brown Sector Exposure (%)	9.92
Green Bonds (%)	4.16
Climate-related physical risks	34.07
<b>Social</b>	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	98.18
Gender Pay Gap	36.90
Female to Male Board Members	0.58
Work Related Accidents (%)	0.85
Corruption/Bribery (%)	0.54
Corruption/Bribery (# of convictions)	22.00
Corrupt./Brib. (fines and settl. in EUR M)	115.44
<b>Governance</b>	
Independent Board Members (%)	74.55
Female Board Members (%)	34.53

**TOP 10 POSITIONS**

COMPANY	WEIGHT	ESG RATING
TORONTO-DOMINION BANK 0% 2029-01-26	0.45%	EE+
ANHEUSER-BUSCH COMPANIES LLC 4.9% 20	0.14%	EE-
CVS HEALTH CORP 5.05% 2048-03-25	0.12%	EE
T-MOBILE USA INC 3.875% 2030-04-15	0.12%	EE
META PLATFORMS INC 4.875% 2035-11-15	0.11%	E
META PLATFORMS INC 5.625% 2055-11-15	0.11%	E
AMAZON.COM INC 4.875% 2036-03-13	0.10%	E+
AMAZON.COM INC 5.8% 2056-03-13	0.10%	E+
ABBVIE INC 3.2% 2029-11-21	0.09%	EE+
ANHEUSER-BUSCH COMPANIES LLC 4.7% 20	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 with 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): Percentage 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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