

OVERVIEW

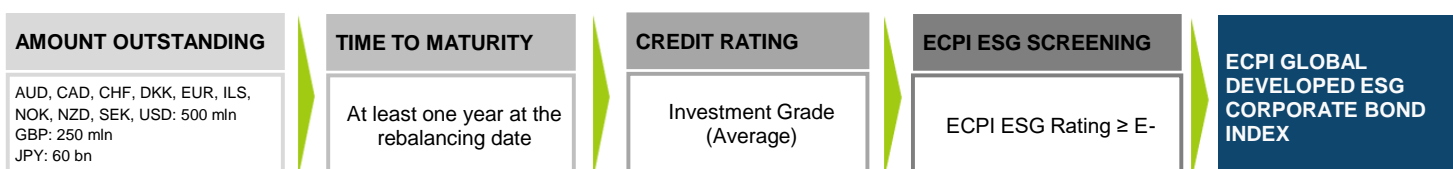
The Index selects bonds issued by corporate entities in the Global Developed Markets which are eligible investments according to ECPI ESG Rating Methodology.

KEY DATA

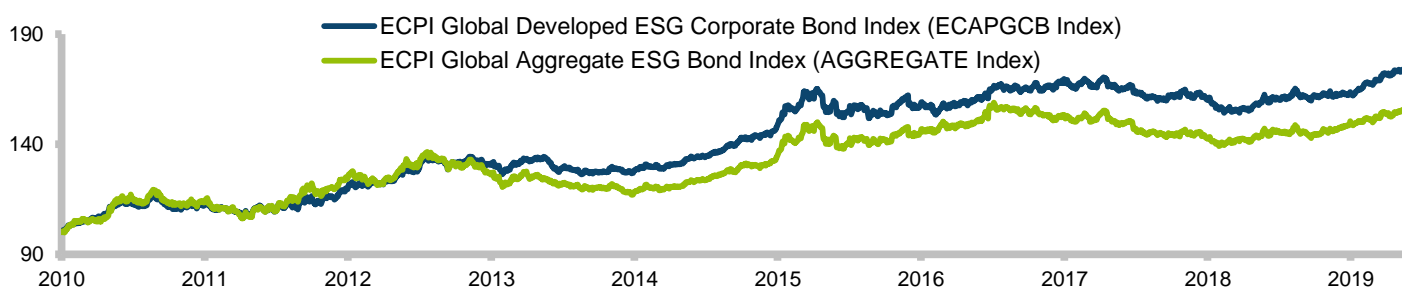
Ticker	ECAPGCB Index	Duration	6.22
Components	Floating	Convexity	0.79
Weighting	Cap Weighted	Annual Yield	3.09
Min Amount Outstanding	AUD, CAD, CHF, DKK, EUR, ILS, NOK, NZD, SEK, USD: 500 mln GBP: 250 mln JPY: 60 bn	Coupon	3.32
Min Residual Life	One year	Number Of Bonds	6943
Rebalancing Frequency	Monthly	Historical Series Since	3-gen-01
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.

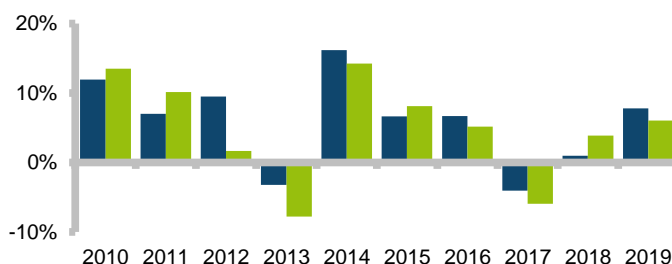


PERFORMANCE

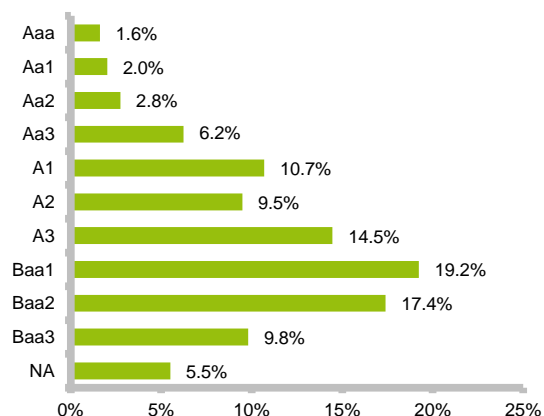


Aggregate = 80% ECAPDGB + 20% ECAPGCB

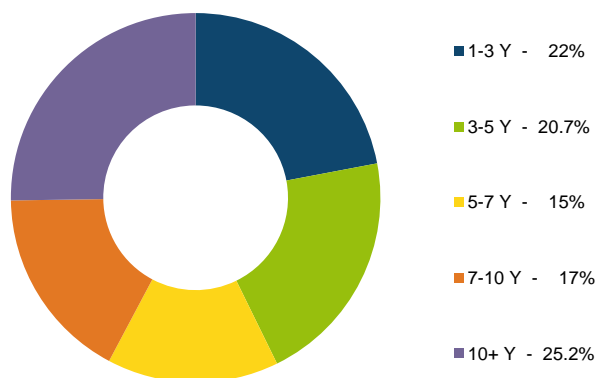
RETURN	ECAPGCB	AGGREGATE	RELATIVE ANALYSIS	ECAPGCB	AGGREGATE
YTD	7.80%	6.06%	Alpha Wrt Comparable	1.58%	
1Y	8.87%	7.85%	Beta Wrt Comparable	0.89	
3Y	8.52%	4.62%	Sharpe Ratio	0.81	0.60
5Y	30.73%	27.96%	Information Ratio	0.44	
7Y	35.15%	18.35%	Data From/To	4-Jan-10	31-May-19
CAGR	6.15%	4.97%			
RISK	ECAPGCB	AGGREGATE			
Annual Volatility	6.35%	6.61%			
Var 95%	-10.48%	-10.90%			
Var 99%	-14.79%	-15.40%			
Max Drawdown	-9.47%	-14.27%			
Start Of Max Dd Period	13-Apr-17	24-Jul-12			
End Of Max Dd	15-Feb-18	30-Dec-13			
End Of Recovery Period	22-Mar-19	7-Jan-15			



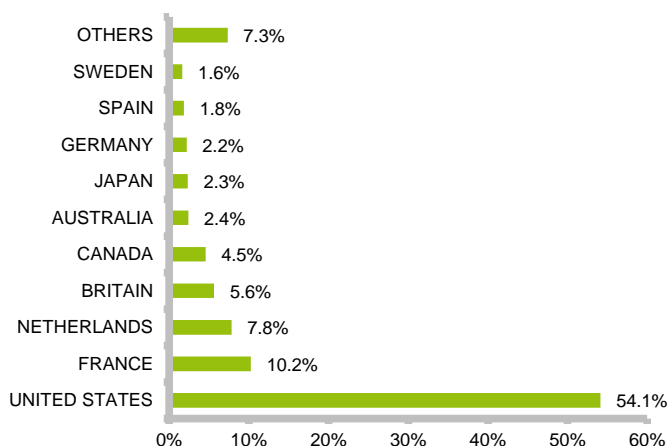
RATING BREAKDOWN



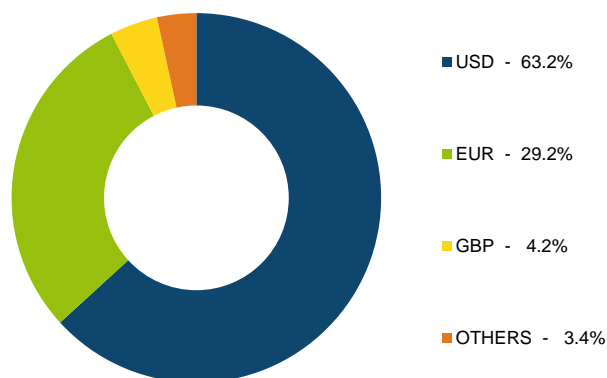
MATURITY BREAKDOWN



COUNTRY BREAKDOWN



CURRENCY BREAKDOWN



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