

## OVERVIEW

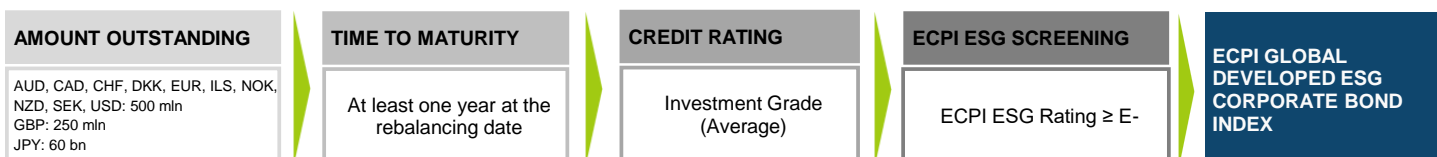
The Index selects bonds issued by corporate entities in the Global Developed Markets which are eligible investments according to ECPI ESG Rating Methodology.

## KEY DATA

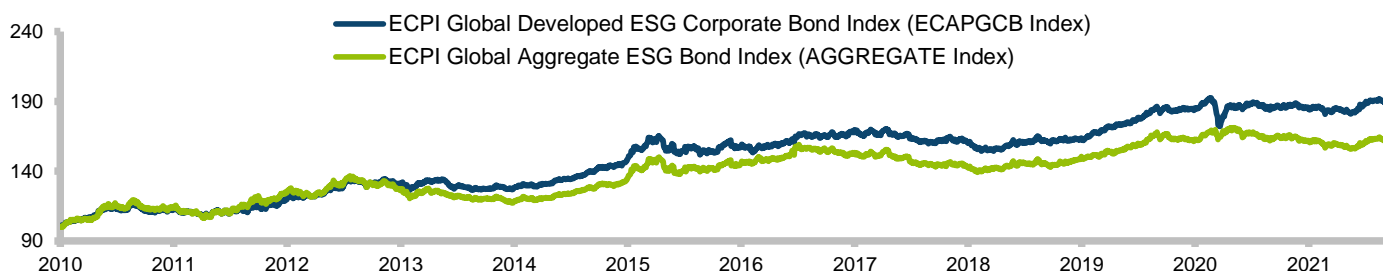
<b>Ticker</b>	ECAPGCB Index	<b>Duration</b>	7.03
<b>Components</b>	Floating	<b>Convexity</b>	0.99
<b>Weighting</b>	Cap Weighted	<b>Annual Yield</b>	2.17
<b>Min Amount Outstanding</b>	AUD, CAD, CHF, DKK, EUR, ILS, NOK, NZD, SEK, USD: 500 mln   GBP: 250 mln   JPY: 60 bn	<b>Coupon</b>	2.88
<b>Min Residual Life</b>	One year	<b>Number Of Bonds</b>	8097
<b>Rebalancing Frequency</b>	Monthly	<b>Historical Series Since</b>	3-gen-01
<b>Currency</b>	EUR	<b>Index Rules</b>	www.ecpigroup.com

## CONSTITUENTS SELECTION: METHODOLOGY

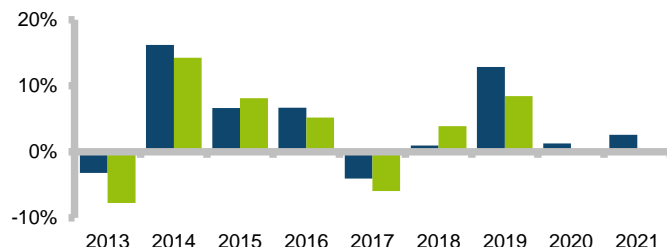
The ECPI ESG (Environmental, Social and Governance) Screening Methodology analyses issuers along a wide and comprehensive set of indicators grouped in the following macro-categories: Environmental strategy; Environmental management; Products (industry specific); Production process (industry specific);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



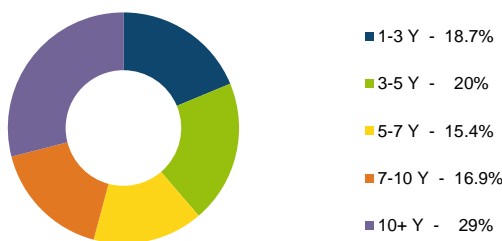
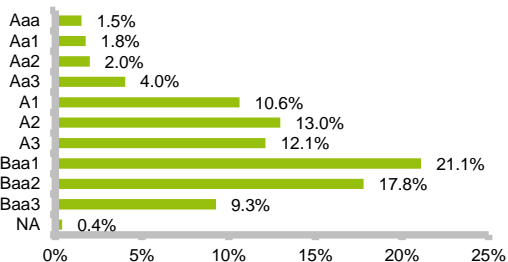
## PERFORMANCE



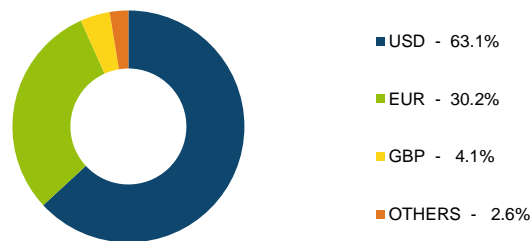
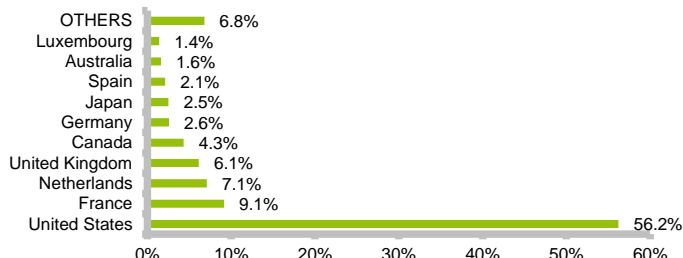
RETURN	ECAPGCB	AGGREGATE	RELATIVE ANALYSIS	ECAPGCB	AGGREGATE
<b>YTD</b>	2.57%	0.01%	<b>Alpha Wrt Comparable</b>	1.77%	
<b>1Y</b>	2.45%	-1.56%	<b>Beta Wrt Comparable</b>	0.89	
<b>3Y</b>	17.66%	12.35%	<b>Sharpe Ratio</b>	0.75	0.50
<b>5Y</b>	15.47%	4.35%	<b>Information Ratio</b>	0.52	
<b>7Y</b>	34.10%	24.58%	<b>Data From/To</b>	4-Jan-10	30-Sep-21
<b>CAGR</b>	5.65%	4.20%			
RISK	ECAPGCB	AGGREGATE			
<b>Annual Volatility</b>	6.16%	6.34%			
<b>Var 95%</b>	-10.16%	-10.47%			
<b>Var 99%</b>	-14.35%	-14.78%			
<b>Max Drawdown</b>	-10.62%	-14.27%			
<b>Start Of Max Dd Period</b>	25-Feb-20	24-Jul-12			
<b>End Of Max Dd</b>	24-Mar-20	30-Dec-13			
<b>End Of Recovery Period</b>	-	7-Jan-15			



## 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
GE CAPITAL INTERNATIONAL FUNDING CC	0.17%	EE-
ANHEUSER-BUSCH COMPANIES LLC	4.9%	E+
CVS HEALTH CORP	5.05% 2048-03-25	EE-
GOLDMAN SACHS GROUP INC	6.75% 2037	E-
AT&T INC	3.55% 2055-09-15	EE-
AT&T INC	3.5% 2053-09-15	EE-
ABBVIE INC	4.25% 2049-11-21	EE-
AT&T INC	3.65% 2059-09-15	EE-
MICROSOFT CORP	2.921% 2052-03-17	EE-
BANK OF AMERICA CORP	3.419% 2028-12-	E

## ESG DISCLOSURE

<b>Environmental</b>	
High Climate Impact Sector Exposure (%)	52.87
GHG intensity (tonnes CO2e/USD mn)	170.19
GHG reported vs estimated	83.41/16.59
Brown Sector Exposure (%)	8.65
Green Bonds (%)	1.97
Climate-related physical risks	10.59
<b>Social</b>	
Controversial Weapons Exposure (%)	0.88
Tobacco Exposure (%)	0.34
Number Social Violations	0.00
Adherence to ILO Principles (%)	99.12
Gender Pay Gap	24.56
Female to Male Board Members	0.46
Work Related Accidents (%)	0.34
Corruption/Bribery (%)	0.00
<b>Governance</b>	
Independent Board Members (%)	70.75
Female Board Members (%)	28.99

**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 | **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

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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