



ESG Factor Disclosure - iBoxx MSCI ESG EUR Liquid Investment Grade Ultrashort Index

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1 ESG Factor Disclosure for iBoxx MSCI ESG EUR Liquid Investment Grade Ultrashort Index 3

2 Further information 5

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Benchmark type: Fixed Income Corporate Benchmark

Report as of date: 29 February 2020

ESG data sources: The following data sources were used to generate the report:

- Green bond data: Climate Bond Initiative
- All other metrics: MSCI ESG Research

Coverage (%): For all reported ESG metrics coverage is calculated as number of bonds where the ESG metric is available relative to the total number of bonds in the index.

Table 1: Overall ESG Disclosure

Disclosure Factors		Factor Value	Coverage (%)		
Consolidated ESG Rating	Consolidated ESG Score	6.76	100%		
	Rating distribution	ESG Rating	Index Weight		
		AAA	10.3%		
		AA	18.8%		
		A	40.7%		
		BBB	30.1%		
		BB	0.0%		
		B	0.0%		
		CCC	0.0%		
		Not Rated	0.0%		
ESG Ratings of Top 10 Constituents	Issuer	Coupon (%)	Maturity	Index Weight	ESG Rating
	BNP Paribas SA	3.7500	11/25/2020	0.79%	A
	DNB Bank ASA	4.3750	2/24/2021	0.78%	A
	Cooperatieve Rabobank UA	4.1250	1/12/2021	0.78%	BBB
	The Goldman Sachs Group Inc	0.6140	7/27/2021	0.75%	BBB
	Societe Generale SA	0.6500	9/6/2021	0.75%	A
	The Goldman Sachs Group Inc	0.2350	9/9/2022	0.75%	BBB
	ING Bank NV	0.0000	11/26/2020	0.68%	A
	UBS Group Funding Switzerland AG	0.2970	9/20/2022	0.66%	AA

	Societe Generale SA	0.0000	1/14/2021	0.65%	A
	Morgan Stanley	0.0000	11/9/2021	0.65%	A
UNGC Violations %	Factor Value		Coverage (%)		
	0		100%		

Table 2: Environmental Disclosure

Disclosure Factors	Factor Value	Coverage (%)
Consolidated Environmental Score	6.47	100%
Fossil Fuel Sector Exposure %	3.90%	100%
Green Bonds %	1.22%	

Table 3: Social Disclosure

Disclosure Factors	Factor Value	Coverage (%)
Consolidated Social Score	5.12	100%
Social Violations	0	100%
Controversial Weapons (%)	0	100%
Controversial Weapons Definition	Exposure to companies with ties to controversial weapons such as landmines, cluster munitions, biological and chemical weapons, depleted uranium weapons, blinding lasers, incendiary weapons and non-detectable fragments.	
Tobacco %	0	100%
Tobacco definition	Exposure to companies flagged for involvement in tobacco. Specifically, tobacco producers and companies that derive 5% or more aggregate revenue from the manufacture, distribution, retailing, licensing, and supply of tobacco products.	

Table 4: Governance Disclosure

Disclosure Factors	Factor Value	Coverage (%)
Consolidated Governance Score	5.15	100%
Corruption	0.00	0.0%
Political Stability	0.00	0.0%

2 Further information

Glossary of key terms

The Markit iBoxx Glossary document of key terms is available in the *Methodology* section of the iBoxx *Documentation* page on www.ihsmarkit.com.

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