



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

30 April 2020

1 ESG Factor Disclosure for iBoxx MSCI ESG USD 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	6.48	100%		
	Rating distribution	ESG Rating	Index Weight		
		AAA	2.9%		
		AA	21.7%		
		A	41.7%		
		BBB	33.7%		
		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
	AbbVie Inc	2.5000	5/14/2020	0.78%	A
	BNP Paribas SA	5.0000	1/15/2021	0.64%	A
	Hewlett Packard Enterprise Co	3.6000	10/15/2020	0.63%	AA
	Morgan Stanley	2.9991	1/20/2022	0.63%	A
	Apple Inc	2.2500	2/23/2021	0.62%	A
	Visa Inc	2.2000	12/14/2020	0.62%	A
	CVS Health Corp	2.8000	7/20/2020	0.57%	BBB
	Morgan Stanley	5.7500	1/25/2021	0.56%	A
	Cisco Systems Inc	2.2000	2/28/2021	0.52%	A
	Morgan Stanley	2.8000	6/16/2020	0.52%	A

UNGC Violations %	Factor Value	Coverage (%)
	0	100%

Table 2: Environmental Disclosure

Disclosure Factors	Factor Value	Coverage (%)
Consolidated Environmental Score	6.48	100%
Fossil Fuel Sector Exposure %	4.76%	100%
Green Bonds %	0.42%	

Table 3: Social Disclosure

Disclosure Factors	Factor Value	Coverage (%)
Consolidated Social Score	4.88	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	5.17	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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Content modified: 2020-04-29T18:46:06.000+02:00

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