AUGUST 2026

ECPI Decrement Indices Methodology Guide

Effective as of December 21, 2026

STOXX.com

Part of DEUTSCHE BÖRSE GROUP

CONTENTS

1. INTRODUCTION TO ECPI INDEX GUIDES

The ECPI index guides are separated into the following sub-sets:

» The **ECPI Equity Indices Methodology Guide** contains the equity index specific rules regarding the construction and derivation of the portfolio-based indices, the individual component selection process and weighting scheme.
» The **ECPI Strategy Index Methodology guide** contains the formulas and description of all strategy indices
» The **ECPI Decrement Indices Methodology Guide** contains the index specific rules regarding the construction and derivation of the ECPI Decrement Indices, the individual component selection process and weighting schemes
» The **STOXX Calculation guide** provides a general overview of the calculation of the ECPI equity indices, the dissemination, the index formulas and adjustments due to corporate actions
» The **Guide to Industry Classifications used by STOXX Ltd.** contains general information on the industry classifications used in the ECPI indices
» The **Guide to Reference Calculations used by STOXX Ltd.** provides detailed information on the definitions of, and formulas for, the calculations used in STOXX's reports, factsheets, indices and presentation

All rule books are available for download on http://www.stoxx.com/indices/rulebooks.html

2. GENERAL PRINCIPLES

2.1. GENERAL INFORMATION

STOXX Ltd. develops, creates and publishes Indices for certain uses, e.g., the issuance of Financial Instruments. In general, an Index is any figure published or made available to the public that is regularly determined by the application of a formula (or any other method of calculation, or by an assessment) on the basis of the value of one or more underlying assets or prices, including estimated prices, actual or estimated interest rates, quotes and committed quotes, or other values or survey.

STOXX is the index administrator of the ECPI Decrement indices. With effect to December 21st, 2026, STOXX Ltd. performs the index calculation, index data reporting and index review of all ECPI Decrement indices.

All ECPI Decrement Indices are governed by the respective index methodology applicable to the respective index or index family. In order to ensure the highest quality of each of its indices, STOXX Ltd. exercises the greatest care when compiling and calculating fixed income indices on the basis of the rules set out in this Guide.

However, STOXX Ltd. cannot guarantee that the various indices, or the various ratios that are required for index compilation and computation purposes, as set out in this Guide, are always calculated free of errors. STOXX Ltd. accepts no liability for any direct or indirect losses arising from any incorrect calculation of such indices or ratios.

These ECPI Decrement Indices do not in any way represent an investment recommendation. In particular, the compilation and calculation of the various indices shall not be construed as a recommendation of STOXX Ltd. to buy or sell individual securities, or the basket of securities underlying a given index.

2.2. INDEX RATIONALE

STOXX defines the index rationale as the basis for applying a certain methodology in order to achieve the index objective. STOXX performs intensive research and may conduct conversations with market participants and third parties for this purpose. STOXX discloses the index objective in every case.

2.3. METHODOLOGY REVIEW POLICIES

STOXX constantly monitors the execution of the index calculation rules in order to ensure the validity of the index methodology. STOXX also conducts general methodology reviews in a periodic and ad-hoc basis, to reflect economic and political changes and developments in the investment industry. As a result of these activities, STOXX introduces changes to the methodology books. Material changes are notified to subscribers and the media through the usual communication channels. Clarifications of the methodology are updated in the rulebook. All changes are tracked in the section History of changes to the guide.

2.4. INDEX TERMINATION POLICY

For the termination of an index or index family for which outstanding products are present in the market to the knowledge of STOXX, a market consultation with the involved clients will be initiated

2. GENERAL PRINCIPLES

by STOXX to consider their views and concerns related to the termination or transition. A consultation period will be opened. Its duration depends on the specific issue. After the consultation period and in case of further action needed, a notification will be issued and the process defined above will be followed. In the case of a transition, STOXX will launch the alternative index and will notify of its character as a suitable replacement for an existing index whose calculation should be discontinued in the future. This notification advices clients on the alternative recommended by STOXX as replacement.

The timeframe in which both indices will be calculated in parallel will be disclosed in the notification's text and will be no shorter than three months.

For the termination of an index or index family for which, to the knowledge of STOXX, no listed financial products are issued in the market, a press release notification or e-mail notification to subscribers will be communicated at least three months before coming into force. Clients or third parties with interest in the index or index family are urged to communicate as soon as possible their concerns to STOXX. Based on the feedback collected, STOXX may alter the index termination decision. For the termination of an index without financial product issued on there will be no market consultation. Changes to the original notification will be communicated in the same manner.

3. ECPI DECREMENT INDICES

3.1. OVERVIEW

ECPI Decrement Indices replicate the performance of their underlying index assuming a constant deduction per annum. The performance deduction accrues constantly on a daily basis (using an Actual/365 Fixed day count convention). The deduction itself is a performance-based deduction, meaning the decrement is expressed in percentage points. Decrement indices have floor value of zero.

3.2. BASIC DATA

Index	ISIN	Symbol
ECPI Global ESG Future Mobility 3.5% Decrement	CH1487687498	GALPHFMD
ECPI Global ESG Cybersecurity 3.5% Decrement	CH1487687472	GALPHCSD
ECPI Robotics and Artificial Intelligence 3.5% Decrement	CH1487687555	GALPRAID
ECPI Robotics and Artificial Intelligence 5% Decrement	CH1487687548	GALPRAI5
ECPI Global ESG Infrastructure 3.5% Decrement	CH1487687506	GALPHGID
ECPI Circular Economy Leaders 3.5% Decrement	CH1487687464	GALPHCED
ECPI Global ESG Hydrogen Economy 3.5% Decrement	CH1487687514	GALPHH2D
ECPI Global ESG Medical Tech 3.5% Decrement	CH1487687522	GALPHMTD

3.3. CALCULATION

3.3.1. DECREMENT INDEX CALCULATION

The Decrement Index calculation (when the decrement is expressed in percentage points) for each calculation day t is as follows:

$$\mathrm{IV_t} = \mathrm{IV_{t-1}} \cdot \left(\frac{\mathrm{U_t}}{\mathrm{U_{t-1}}} - \mathrm{D}\frac{\mathrm{Act(t-1,t)}}{365}\right)$$

Where:

$\mathrm{IV_t}$ = The value of the Decrement Index on calculation day t.

$\mathrm{IV_{t-1}}$ = The value of the Decrement Index on the day immediately preceding calculation day t.

$\mathrm{U_t}$ = Value of the Underlying Index on calculation day t.

$\mathrm{U_{t-1}}$ = Value of the Underlying Index on calculation day t-1.

$\mathrm{Act(t-1,t)}$ = Number of calendar days between calculation day t-1 and calculation day t.

D = The Decrement amount expressed in percentage points.

4. CHANGES TO THE GUIDE

4.1. HISTORY OF CHANGES TO THE ECPI DECREMENT INDICES METHODOLOGY GUIDE

August 2026: Creation of the ECPI Decrement Indices Methodology Guide replacing the following index methodology guides as of December 21, 2026: ECPI Circular Economy Leaders 3.5% Decrement, ECPI Global ESG Cybersecurity 3.5% Decrement, ECPI Global ESG Future Mobility 3.5% Decrement, ECPI Global ESG Hydrogen Economy 3.5% Decrement, ECPI Global ESG Infrastructure 3.5% Decrement, ECPI Global ESG Medical Tech 3.5% Decrement, ECPI Robotics and Artificial Intelligence 3.5% Decrement, ECPI Robotics and Artificial Intelligence 5% Decrement