ECPI
Part of STOXX

ECPI EMERGING MARKETS ESG CORPORATE BOND INDEX

Factsheet as of 31-Aug-2026

OVERVIEW

The Index is composed of investment grade ('AAA' to 'BBB') and non-investment grade ('BB' to 'B') emerging markets corporate bond issues denominated in EUR and USD that have a positive ESG rating according to ECPI ESG Screening Methodology.

KEY DATA

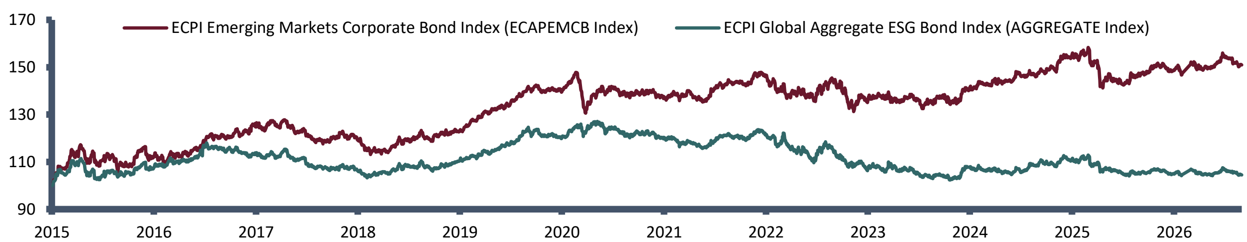
Ticker	ECAPEMCB Index	**Duration**	5.59
Components	Floating	**Convexity**	0.69
Weighting	Cap Weighted	**Annual Yield**	5.80
Min Amount Outstanding	EUR, USD: 500 Mio	**Coupon**	4.56
Min Residual Life	One year	**Number Of Bonds**	449
Rebalancing Frequency	Monthly	**Historical Series Since**	January 3, 2001
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.

AMOUNT OUTSTANDING	TIME TO MATURITY	CREDIT RATING	ECPI ESG SCREENING	ECPI EMERGING MARKETS ESG CORPORATE BOND INDEX
EUR, USD: 500 mln	At least one year at the rebalancing date	Investment Grade (Average)	ECPI ESG Rating ≥ E-	

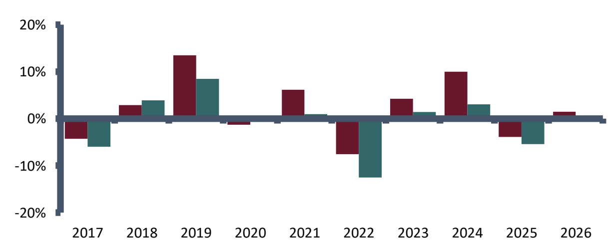
PERFORMANCE



Aggregate = 80% ECAPDGB + 20% ECAPGCB

RETURN	ECAPEMCB	AGGREGATE
YTD	1.46%	-0.48%
1Y	3.18%	-0.53%
3Y	10.40%	-0.10%
5Y	5.58%	-13.12%
7Y	6.48%	-15.94%
CAGR	3.59%	0.38%
RISK	**ECAPEMCB**	**AGGREGATE**
Annual Volatility	7.23%	5.92%
Var 95%	-11.93%	-9.76%
Var 99%	-16.85%	-13.79%
Max Drawdown	-11.65%	-19.53%
Start Of Max Dd Period	20-Feb-20	7-May-20
End Of Max Dd	26-Mar-20	23-Oct-23
End Of Recovery Period	15-Dec-21	-

RELATIVE ANALYSIS	ECAPEMCB	AGGREGATE
Alpha Wrt Comparable	3.15%	
Beta Wrt Comparable	0.99	
Sharpe Ratio	0.36	-0.10
Information Ratio	0.73	
Data From/To	1-Jan-15	31-Aug-26



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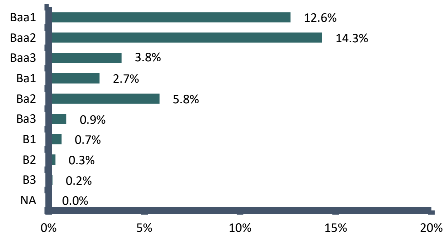
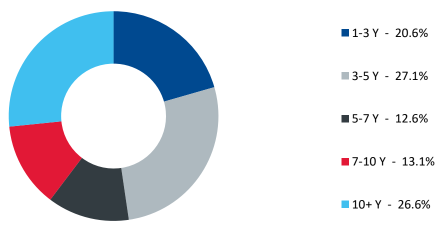
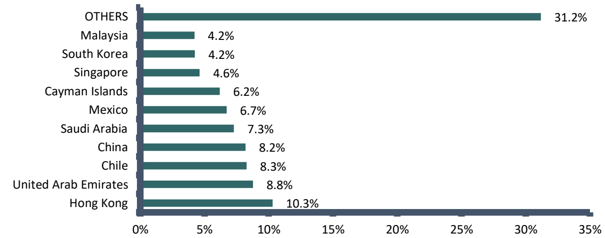
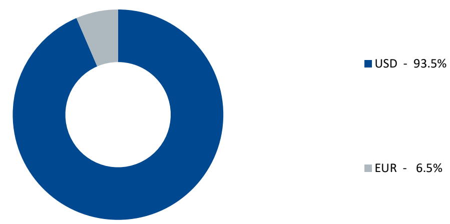
RATING AND MATURITY BREAKDOWN





COUNTRY AND CURRENCY BREAKDOWN





ESG RATINGS OF THE BENCHMARK

ESG RATING	EE-
ENVIRONMENTAL RATING	EE-
SOCIAL RATING	EE-
GOVERNANCE RATING	EE-

TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
TENCENT HOLDINGS LTD 3.975% 2029-04-11	0.81%	EE-
SAUDI ARABIAN OIL CO 3.5% 2029-04-16	0.79%	EE-
SAUDI ARABIAN OIL CO 4.25% 2039-04-16	0.71%	EE-
ECOPETROL SA 8.875% 2033-01-13	0.68%	E
TENCENT HOLDINGS LTD 3.595% 2028-01-19	0.67%	EE-
SAUDI ARABIAN OIL CO 4.375% 2049-04-16	0.63%	EE-
PETRONAS CAPITAL LTD 4.55% 2050-04-21	0.62%	E-
SAUDI ARABIAN OIL CO 6.375% 2055-06-02	0.60%	EE-
PETRONAS CAPITAL LTD 3.5% 2030-04-21	0.59%	E-
TENCENT HOLDINGS LTD 2.39% 2030-06-03	0.56%	EE-

ESG DISCLOSURE

Environmental	
High Climate Impact Sector Exposure (%)	52.37
GHG intensity (tonnes CO2e/USD mn)	260.79
GHG reported vs estimated	71.38/28.62
Brown Sector Exposure (%)	20.43
Green Bonds (%)	3.82
Climate-related physical risks	29.62
Social	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	94.53
Gender Pay Gap	37.29
Female to Male Board Members	0.23
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	1.55
Corruption/Bribery (# of convictions)	1.00
Corrupt./Brib. (fines and settl. in EUR M)	0.00
Governance	
Independent Board Members (%)	48.20
Female Board Members (%)	15.96

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 | **Corruption/Bribery (# of convictions)**: Numbers of convictions for violations of anti-corruption and anti-bribery laws. | **Corrupt./Brib. (fines and settl. in EUR M)**: Amount of fines for violations of anti-corruption and anti-bribery laws. | **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, LSEG
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**).