

# ECPI EMERGING MARKETS ESG CORPORATE BOND INDEX

Factsheet as of 31-Aug-2026

## OVERVIEW

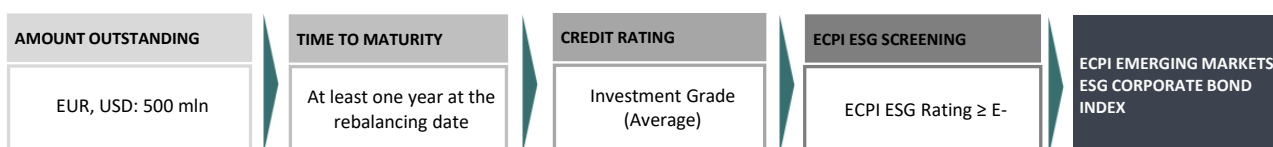
The Index is composed of investment grade ('AAA' to 'BBB') and non-investment grade ('BB' to 'B') emerging markets corporate bond issues denominated in EUR and USD that have a positive ESG rating according to ECPI ESG Screening Methodology.

## KEY DATA

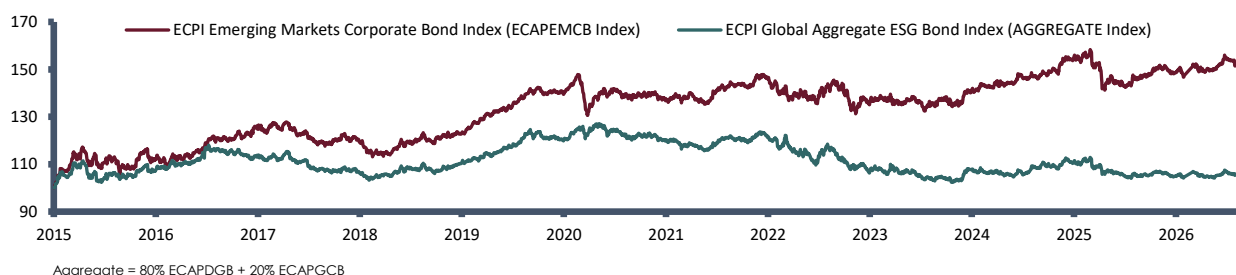
|                               |                   |                                |                   |
|-------------------------------|-------------------|--------------------------------|-------------------|
| <b>Ticker</b>                 | ECAPEMCB Index    | <b>Duration</b>                | 5.59              |
| <b>Components</b>             | Floating          | <b>Convexity</b>               | 0.69              |
| <b>Weighting</b>              | Cap Weighted      | <b>Annual Yield</b>            | 5.80              |
| <b>Min Amount Outstanding</b> | EUR, USD: 500 Mio | <b>Coupon</b>                  | 4.56              |
| <b>Min Residual Life</b>      | One year          | <b>Number Of Bonds</b>         | 449               |
| <b>Rebalancing Frequency</b>  | Monthly           | <b>Historical Series Since</b> | January 3, 2001   |
| <b>Currency</b>               | EUR               | <b>Index Rules</b>             | www.ecpigroup.com |

## CONSTITUENTS SELECTION: METHODOLOGY

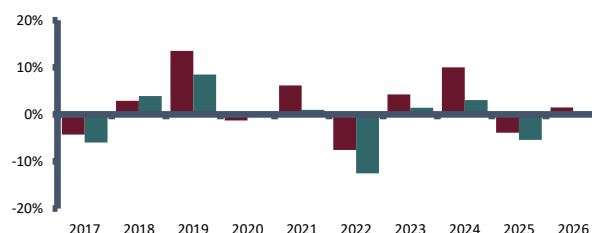
The ECPI ESG (Environmental, Social and Governance) Screening Methodology analyses issuers along a wide and comprehensive set of indicators grouped in the following macro-categories: Environmental strategy; Environmental management; Products (industry specific); Production process (industry specific);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



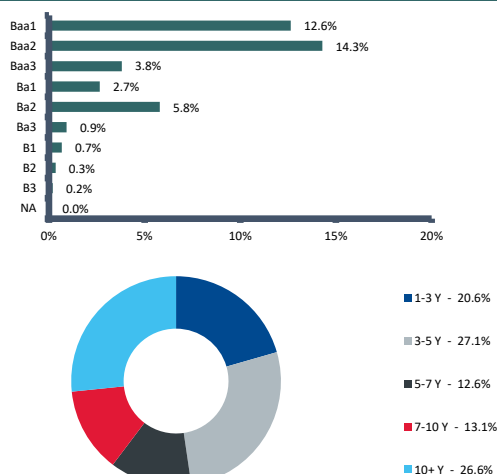
## PERFORMANCE



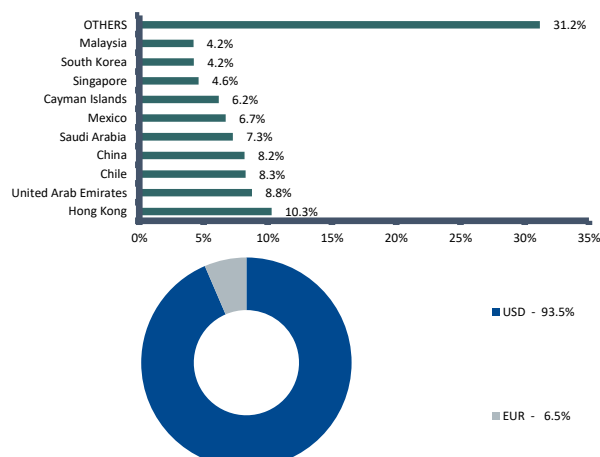
| RETURN                 | ECAPEMCB  | AGGREGATE | RELATIVE ANALYSIS    | ECAPEMCB | AGGREGATE |
|------------------------|-----------|-----------|----------------------|----------|-----------|
| YTD                    | 1.46%     | -0.48%    | Alpha Wrt Comparable | 3.15%    |           |
| 1Y                     | 3.18%     | -0.53%    | Beta Wrt Comparable  | 0.99     |           |
| 3Y                     | 10.40%    | -0.10%    | Sharpe Ratio         | 0.36     | -0.10     |
| 5Y                     | 5.58%     | -13.12%   | Information Ratio    | 0.73     |           |
| 7Y                     | 6.48%     | -15.94%   | Data From/To         | 1-Jan-15 | 31-Aug-26 |
| 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 | -         |                      |          |           |



## 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- |

## ESG DISCLOSURE

|                                            |             |
|--------------------------------------------|-------------|
| <b>Environmental</b>                       |             |
| 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       |
| <b>Social</b>                              |             |
| 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        |
| <b>Governance</b>                          |             |
| 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, Itrucost, 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](http://www.ecpigroup.com)).

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