ECPI
Part of STOXX

ECPI EMERGING MARKETS ESG GOVERNMENT BOND INDEX

Factsheet as of 31-Jul-2026

OVERVIEW

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

KEY DATA

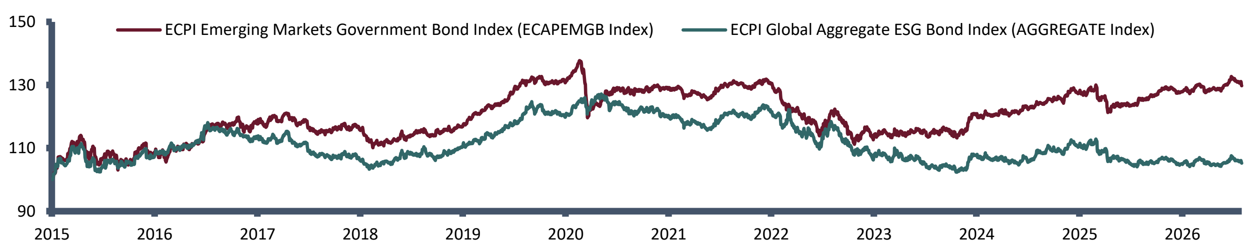
Ticker	ECAPEMGB Index	**Duration**	6.06
Components	Floating	**Convexity**	0.70
Weighting	Cap Weighted	**Annual Yield**	5.34
Min Amount Outstanding	EUR, USD: 500 Mio	**Coupon**	4.10
Min Residual Life	One year	**Number Of Bonds**	725
Rebalancing Frequency	Monthly	**Historical Series Since**	January 3, 2001
Currency	EUR	**Index Rules**	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

ECPI Government and Supranational Screening Methodology identifies those States which are following economic, social and International policies aimed at respecting the environment and the general principles of human rights. Sovereign screening methodology analyses compliance to international standards, treaties and conventions on the following areas: Ratification of the main conventions on Labour Rights; Ratification of the main treaties on Human Rights; Ratification of the main treaties on Environmental Protection; Civil Liberties and Political Rights.

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

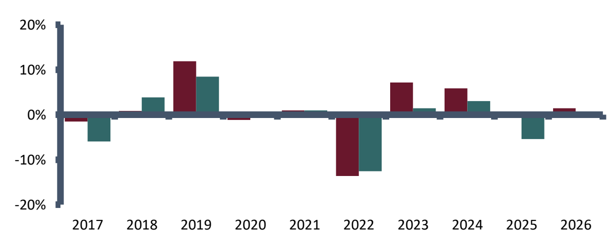
PERFORMANCE



Aggregate = 80% ECAPDGB + 20% ECAPGCB

RETURN	ECAPEMGB	AGGREGATE
YTD	1.44%	0.21%
1Y	3.16%	-0.65%
3Y	12.08%	1.03%
5Y	0.08%	-12.85%
7Y	-1.19%	-12.88%
CAGR	2.28%	0.44%
RISK	**ECAPEMGB**	**AGGREGATE**
Annual Volatility	5.81%	5.89%
Var 95%	-9.59%	-9.72%
Var 99%	-13.54%	-13.73%
Max Drawdown	-19.24%	-19.53%
Start Of Max Dd Period	20-Feb-20	7-May-20
End Of Max Dd	24-Oct-22	23-Oct-23
End Of Recovery Period	-	-

RELATIVE ANALYSIS	ECAPEMGB	AGGREGATE
Alpha Wrt Comparable	1.88%	
Beta Wrt Comparable	0.76	
Sharpe Ratio	0.22	-0.09
Information Ratio	0.43	
Data From/To	1-Jan-15	31-Jul-26



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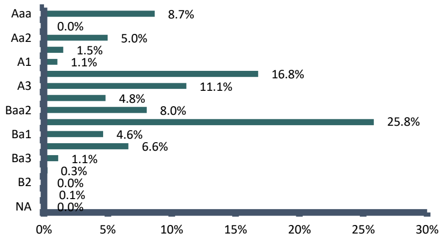
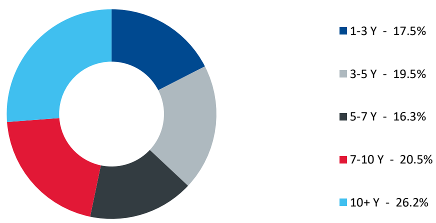
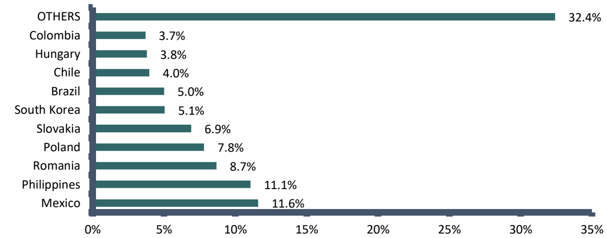
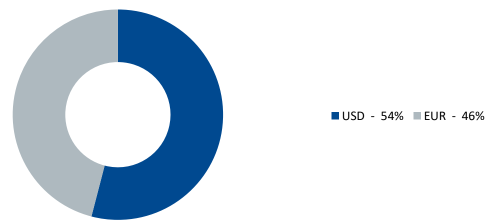
RATING AND MATURITY BREAKDOWN





COUNTRY AND CURRENCY BREAKDOWN





ESG RATINGS OF THE BENCHMARK

ESG RATING	E+
ENVIRONMENTAL RATING	EE
SOCIAL RATING	E+
GOVERNANCE RATING	E-

TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
SLOVAK REPUBLIC (GOVERNMENT) 3.75% 2	0.55%	EE
SLOVAK REPUBLIC (GOVERNMENT) 3.75% 2	0.54%	EE
SLOVAK REPUBLIC (GOVERNMENT) 3.625%	0.52%	EE
ASIAN DEVELOPMENT BANK 4.375% 2028-01	0.48%	E
UNITED MEXICAN STATES (MEXICO) (GOVEI	0.44%	E-
BRAZIL 6.625% 2035-03-15	0.43%	E-
ASIAN DEVELOPMENT BANK 3.125% 2027-0٤	0.42%	E
MEXICO (UNITED MEXICAN STATES) (GOVEI	0.39%	E-
SLOVAK REPUBLIC (GOVERNMENT) 0.375%	0.39%	EE
ROMANIA (GOVERNMENT) 6.625% 2029-09-	0.39%	EE-

ESG DISCLOSURE

Environmental	
GHG intensity (tonnes CO2e/USD mn)	370.73
GHG reported vs estimated (%)	0 / 100
Green Bonds (%)	4.20

Social	
Number Of Social Violations	1
Human Rights Performance	4.37
Income Inequality Score	4.16
Freedom Of Expression Score	68.21

Governance	
Corruption Score	39.10
Political Stability Score	5.15
Rule Of Law Score	4.20

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 | GHG intensity (tonnes CO2e/USD mn): Greenhouse gas (GHG) intensity of the benchmark | GHG reported vs estimated (%): Percentage of GHG emissions reported versus estimated | Green Bonds (%): Percentage of green bonds in the benchmark portfolio | Number Of Social Violations: Number of benchmark constituents subject to social violations, as referred to in international treaties and conventions, United Nations principles and, where applicable, national law | Human Rights Performance: Average human rights performance of the issuers (Weighted average Fragile State Index - P3: Human Rights and Rule of Law). Scores are represented as values from 1 (highest human rights performance) to 10 (lowest human rights performance) | Income Inequality Score: Average income inequality score, measuring the distribution of income and economic inequality among the participants in a particular economy (Weighted average Fragile State Index - E2: Uneven Economic Development). Scores are represented as values from 1 (most equal) to 10 (least equal). | Freedom Of Expression Score: Average freedom of expression score measuring the extent to which political and civil society organizations can operate freely (Weighted average Freedom House Index). Scores are represented as values from 1 (lowest level of freedom) to 100 (highest level of freedom) | Corruption Score: Average corruption score measuring the perceived level of public sector corruption (Weighted average Corruption Perception Index) Scores are represented as values from 1 (most corrupt) to 100 (least corrupt) | Political Stability Score: Average political stability score, measuring the likelihood that the current regime will be overthrown by the use of force (Weighted average Political Stability and absence of Violence Index). Scores are represented as values from 0 (lowest political stability performance) to 10 (highest political stability performance) | Rule Of Law Score: Average rule of law score, based on the absence of corruption, respect for fundamental rights, and the state of civil and criminal justice (Weighted average Rule of Law Index). Scores are represented as values from 0 (lowest rule of law performance) to 10 (highest rule of law performance)

Data source: ECPI, Trucost

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.stoxx.com).

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Index Dept.
ecpi.indices@iss-stoxx.com

Research Dept.
ecpi.research@iss-stoxx.com

Website
www.stoxx.com