ECPI
Part of STOXX

ECPI GLOBAL DEV ESG HY CORP BOND INDEX HEDGED

Factsheet as of 31-Jul-2026

OVERVIEW

The Index selects non-investment grade ('BB' to 'B') global corporate bond issues denominated in major currencies that have a positive ESG rating according to ECPI ESG Screening Methodology.

KEY DATA

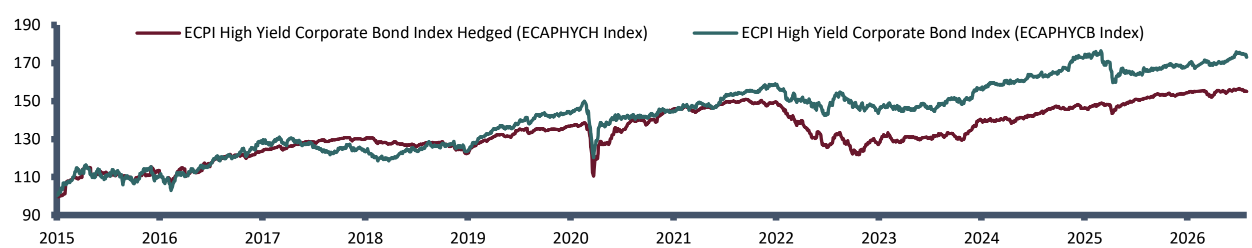
Ticker	ECAPHYCH Index	**Duration**	3.22
Components	Floating	**Convexity**	0.23
Weighting	Cap Weighted	**Annual Yield**	6.23
Min Amount Outstanding	EUR, USD: 500 Mio	**Coupon**	5.69
Min Residual Life	One year	**Number Of Bonds**	681
Rebalancing Frequency	Monthly	**Historical Series Since**	January 3, 2001
Currency	EUR	**Index Rules**	https://www.stoxx.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 (specific); Community relations; Employees and human capital; Markets; Corporate governance & shareholders.

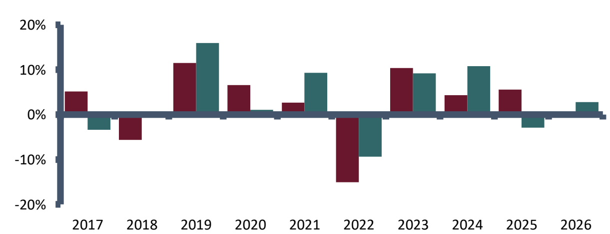
AMOUNT OUTSTANDING	TIME TO MATURITY	CREDIT RATING	ECPI ESG SCREENING	ECPI GLOBAL DEVELOPED ESG HIGH YIELD CORPORATE BOND INDEX HEDGED
EUR, USD: 500 mln	At least one year at the rebalancing date	High Yiled ('BB' to 'B') (Average)	ECPI ESG Rating ≥ E-	

PERFORMANCE



RETURN	ECAPHYCH	ECAPHYCB
YTD	0.41%	2.76%
1Y	2.51%	3.36%
3Y	16.67%	16.41%
5Y	3.40%	12.96%
7Y	16.09%	24.04%
CAGR	3.85%	4.85%
RISK	**ECAPHYCH**	**ECAPHYCB**
Annual Volatility	5.33%	6.67%
Var 95%	-8.80%	-11.01%
Var 99%	-12.42%	-15.55%
Max Drawdown	-20.23%	-19.84%
Start Of Max Dd Period	20-Feb-20	19-Feb-20
End Of Max Dd	23-Mar-20	23-Mar-20
End Of Recovery Period	29-Jul-20	17-Jun-21

RELATIVE ANALYSIS	ECAPHYCH	ECAPHYCB
Alpha Wrt Comparable	2.21%	
Beta Wrt Comparable	0.33	
Sharpe Ratio	0.54	0.58
Information Ratio	-0.15	
Data From/To	1-Jan-15	31-Jul-26



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ECPI Sense in sustainability

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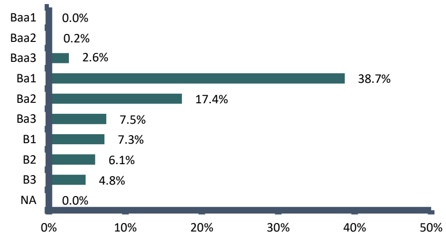
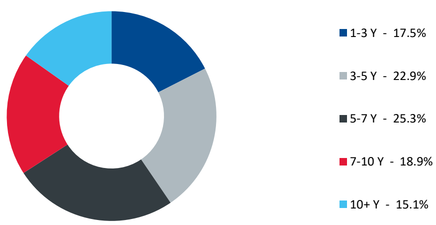
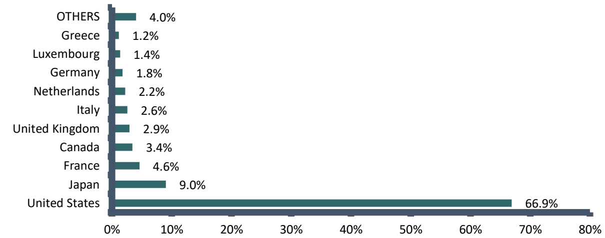
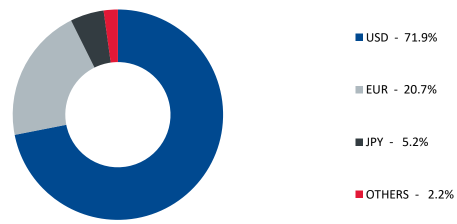
RATING AND MATURITY BREAKDOWN





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
SOFTBANK GROUP CORP 3.34% 2030-05-02	0.60%	EE
SOFTBANK GROUP CORP 2.48% 2029-02-02	0.54%	EE
SOFTBANK GROUP CORP 3.04% 2031-03-14	0.54%	EE
SOFTBANK GROUP CORP 3.03% 2031-06-13	0.53%	EE
SOFTBANK GROUP CORP 3.98% 2032-12-08	0.49%	EE
CHARTER COMMUNICATIONS OPERATING	0.49%	E
CARNIVAL CORP 5.75% 2032-08-01	0.49%	EE
DISCOVERY GLOBAL HOLDINGS INC 5.05%	0.47%	EE-
SOFTBANK GROUP CORP 2.4% 2028-09-29	0.44%	EE
TRANSDIGM INC 6.375% 2033-05-31	0.43%	EE-

ESG DISCLOSURE

Environmental	
High Climate Impact Sector Exposure (%)	54.60
GHG intensity (tonnes CO2e/USD mn)	212.48
GHG reported vs estimated	78.51/21.49
Brown Sector Exposure (%)	8.97
Green Bonds (%)	3.55
Climate-related physical risks	31.94
Social	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	97.34
Gender Pay Gap	16.82
Female to Male Board Members	0.41
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	0.36
Corruption/Bribery (# of convictions)	3.00
Corrupt./Brib. (fines and settl. in EUR M)	0.00
Governance	
Independent Board Members (%)	70.76
Female Board Members (%)	26.58

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.stoxx.com).

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