ECPI
Part of STOXX

ECPI EURO ETHICAL CORPORATE BOND INDEX

Factsheet as of 30-Jun-2026

OVERVIEW

The Index selects EUR denominated bonds issued by corporate entities in the Global Market which are eligible investments according to ECPI Corporate Screening Methodology.

KEY DATA

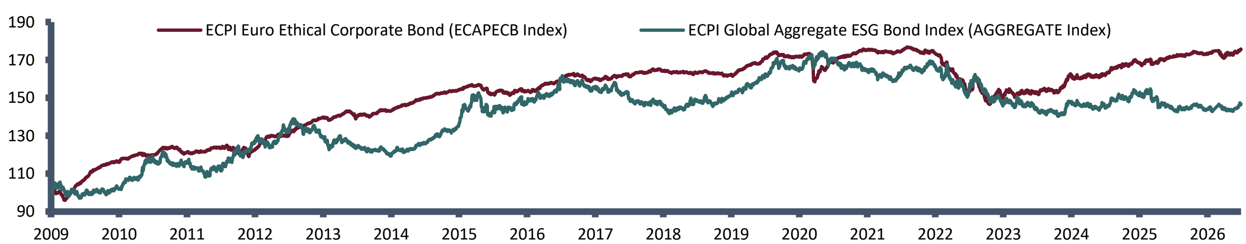
Ticker	ECAPECB Index	**Duration**	4.35
Components	Floating	**Convexity**	0.33
Weighting	Cap Weighted	**Annual Yield**	3.77
Min Amount Outstanding	500 Mio EUR	**Coupon**	2.73
Min Residual Life	One year	**Number Of Bonds**	2639
Rebalancing Frequency	Monthly	**Historical Series Since**	January 3, 2001
Currency	EUR	**Index Rules**	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

Sector screening: exclusion of issuers operating in the following ineligible sectors (the threshold is set in terms of % incidence on annual revenues): Military / Army; Pornography; Tobacco; Alcohol; Gambling; Nuclear Energy; Contraceptives; GMO Food Production.
ESG (Environmental, Social and Governance) screening: analysis of 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; Corp. governance & shareholders.

AMOUNT OUTSTANDING	TIME TO MATURITY	CREDIT RATING	ECPI ESG SCREENING	ECPI EURO ETHICAL GOVERNMENT BOND INDEX
EUR: 2000 mln	At least one year at the rebalancing date	Investment Grade (Average)	ECPI ESG Rating ≥ E-	

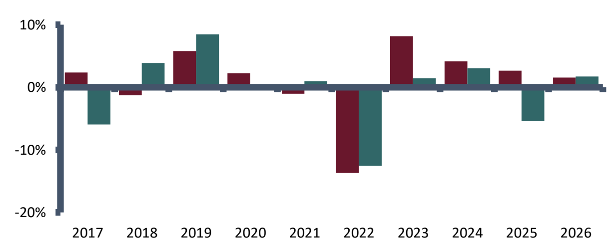
PERFORMANCE



Aggregate = 80% ECAPDGB + 20% ECAPGCB

RETURN	ECAPECB	AGGREGATE
YTD	1.57%	1.72%
1Y	2.46%	1.55%
3Y	15.16%	1.79%
5Y	0.73%	-9.95%
7Y	2.75%	-9.50%
CAGR	3.28%	2.21%
RISK	**ECAPECB**	**AGGREGATE**
Annual Volatility	3.08%	6.47%
Var 95%	-5.09%	-10.68%
Var 99%	-7.19%	-15.08%
Max Drawdown	-17.12%	-19.53%
Start Of Max Dd Period	5-Aug-21	7-May-20
End Of Max Dd	21-Oct-22	23-Oct-23
End Of Recovery Period	-	-

RELATIVE ANALYSIS	ECAPECB	AGGREGATE
Alpha Wrt Comparable	2.70%	
Beta Wrt Comparable	0.20	
Sharpe Ratio	0.74	0.19
Information Ratio	0.15	
Data From/To	1-Jan-09	30-Jun-26

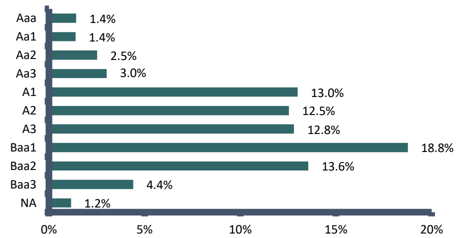


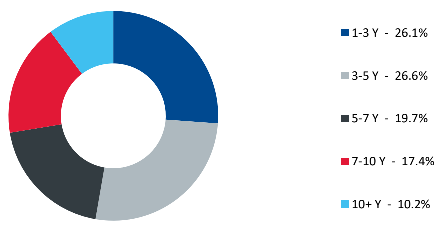
ECPI
Part of STOXX

ECPI EURO ETHICAL CORPORATE BOND INDEX

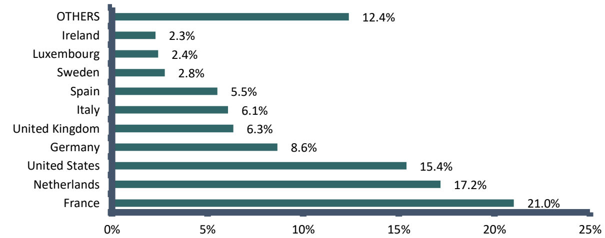
Factsheet as of 30-Jun-2026

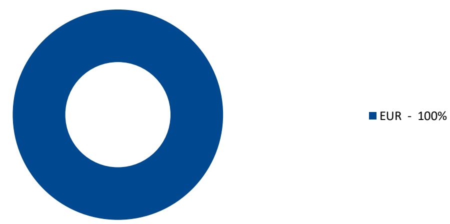
RATING AND MATURITY BREAKDOWN





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
ING BANK NV 0.359% 2028-04-09	0.25%	EE
ING BANK NV 0.488% 2030-04-09	0.19%	EE
UBS AG (LONDON BRANCH) 2.15% 2028-05	0.16%	E-
AMAZON.COM INC 3.7% 2035-03-16	0.13%	E+
ING BANK NV 0% 2028-03-25	0.12%	EE
AMAZON.COM INC 4.05% 2039-03-16	0.12%	E+
AMAZON.COM INC 3.35% 2032-03-16	0.12%	E+
VERIZON COMMUNICATIONS INC 3.9962%	0.12%	E-
VERIZON COMMUNICATIONS INC 4.2462%	0.12%	E-
BANCO SANTANDER SA 4.875% 2031-10-18	0.11%	EE

ESG DISCLOSURE

Environmental	
High Climate Impact Sector Exposure (%)	48.25
GHG intensity (tonnes CO2e/USD mn)	82.60
GHG reported vs estimated	80.55/19.45
Brown Sector Exposure (%)	7.20
Green Bonds (%)	13.21
Climate-related physical risks	27.67
Social	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	99.32
Gender Pay Gap	56.21
Female to Male Board Members	0.60
Work Related Accidents (%)	0.84
Corruption/Bribery (%)	3.62
Corruption/Bribery (# of convictions)	28.00
Corrupt./Brib. (fines and settl. in EUR M)	945.37
Governance	
Independent Board Members (%)	59.88
Female Board Members (%)	34.08

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).