# ECPI EURO ETHICAL CORPORATE BOND INDEX

Factsheet as of 30-Oct-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

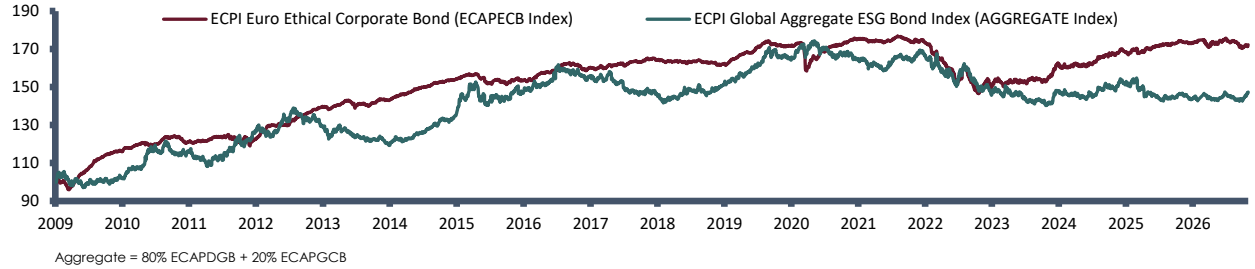
| | | | |
|---|---|---|---|
| **Ticker** | ECAPECB Index | **Duration** | 4.20 |
| **Components** | Floating | **Convexity** | 0.31 |
| **Weighting** | Cap Weighted | **Annual Yield** | 4.43 |
| **Min Amount Outstanding** | 500 Mio EUR | **Coupon** | 2.86 |
| **Min Residual Life** | One year | **Number Of Bonds** | 2747 |
| **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 | |
|---|---|---|---|---|
| EUR: 2000 mln | At least one year at the rebalancing date | Investment Grade (Average) | ECPI ESG Rating ≥ E- | ECPI EURO ETHICAL GOVERNMENT BOND INDEX |

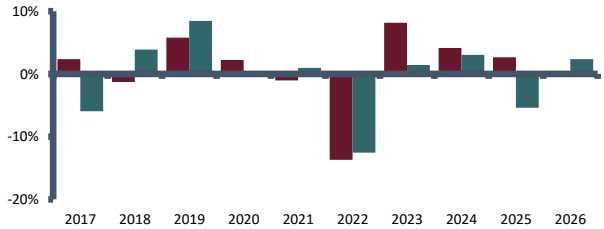
## PERFORMANCE




Aggregate = 80% ECAPDGB + 20% ECAPGCB

| RETURN | ECAPECB | AGGREGATE |
|---|---|---|
| YTD | -0.50% | 2.34% |
| 1Y | -1.10% | 0.75% |
| 3Y | 11.86% | 4.69% |
| 5Y | -0.64% | -10.52% |
| 7Y | 0.04% | -11.30% |
| CAGR | 3.10% | 2.20% |
| **RISK** | **ECAPECB** | **AGGREGATE** |
| Annual Volatility | 3.08% | 6.43% |
| Var 95% | -5.08% | -10.60% |
| Var 99% | -7.18% | -14.97% |
| 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 | 2.53% | |
| Beta Wrt Comparable | 0.21 | |
| Sharpe Ratio | 0.68 | 0.19 |
| Information Ratio | 0.12 | |
| Data From/To | 1-Jan-09 | 30-Oct-26 |





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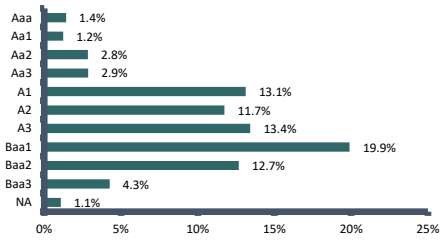
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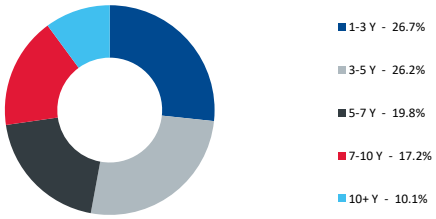
Website
www.stoxx.com

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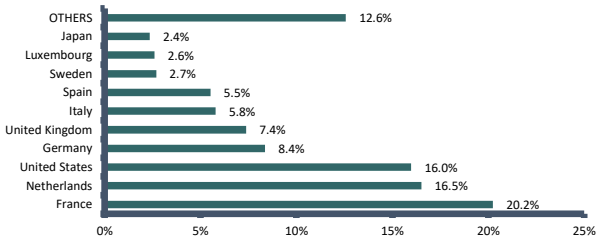
Factsheet as of 30-Oct-2026

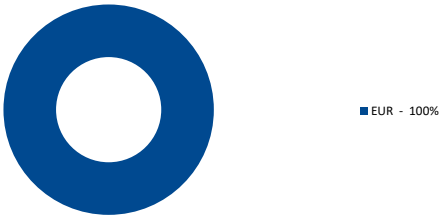
## RATING AND MATURITY BREAKDOWN




## COUNTRY AND CURRENCY BREAKDOWN




## ESG RATINGS OF THE BENCHMARK

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

## TOP 10 POSITIONS

| COMPANY | WEIGHT | ESG RATING |
|---|---|---|
| ING BANK NV 0.359% 2028-04-09 | 0.24% | EE |
| ING BANK NV 0.488% 2030-04-09 | 0.18% | EE |
| UBS AG (LONDON BRANCH) 2.15% 2028-05- | 0.16% | E- |
| AMAZON.COM INC 3.7% 2035-03-16 | 0.12% | E+ |
| ING BANK NV 0% 2028-03-25 | 0.12% | EE |
| BP CAPITAL MARKETS PLC 3.625% 2029-03-2 | 0.11% | E- |
| AMAZON.COM INC 3.35% 2032-03-16 | 0.11% | E+ |
| AMAZON.COM INC 4.05% 2039-03-16 | 0.11% | E+ |
| BANCO SANTANDER SA 4.875% 2031-10-18 | 0.11% | EE |
| VERIZON COMMUNICATIONS INC 3.9962% : | 0.11% | E- |

## ESG DISCLOSURE

| | |
|---|---|
| ***Environmental*** | |
| High Climate Impact Sector Exposure (%) | 48.51 |
| GHG intensity (tonnes CO2e/USD mn) | 89.64 |
| GHG reported vs estimated | 81.52/18.48 |
| Brown Sector Exposure (%) | 7.74 |
| Green Bonds (%) | 11.71 |
| Climate-related physical risks | 27.94 |
| ***Social*** | |
| Controversial Weapons Exposure (%) | 0.00 |
| Tobacco Exposure (%) | 0.00 |
| Number Social Violations | 0.00 |
| Adherence to ILO Principles (%) | 99.12 |
| Gender Pay Gap | 56.31 |
| Female to Male Board Members | 0.61 |
| Work Related Accidents (%) | 0.83 |
| Corruption/Bribery (%) | 4.11 |
| Corruption/Bribery (# of convictions) | 28.00 |
| Corrupt./Brib. (fines and settl. in EUR M) | 964.72 |
| ***Governance*** | |
| Independent Board Members (%) | 60.90 |
| Female Board Members (%) | 34.48 |

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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