

ECPI GLOBAL DEV ESG CORP EX-FINANCIALS BOND INDEX

Factsheet as of 31-Aug-2026

OVERVIEW

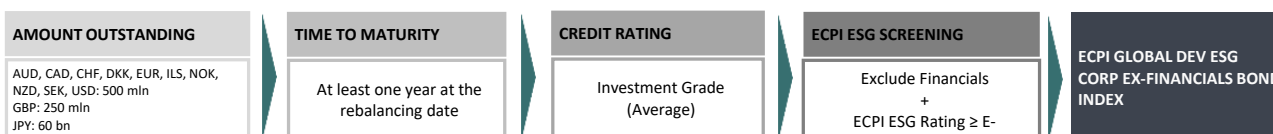
The Index includes investment grade global corporate bond issues denominated in major currencies that have a positive ESG rating according to ECPI ESG Screening Methodology.

KEY DATA

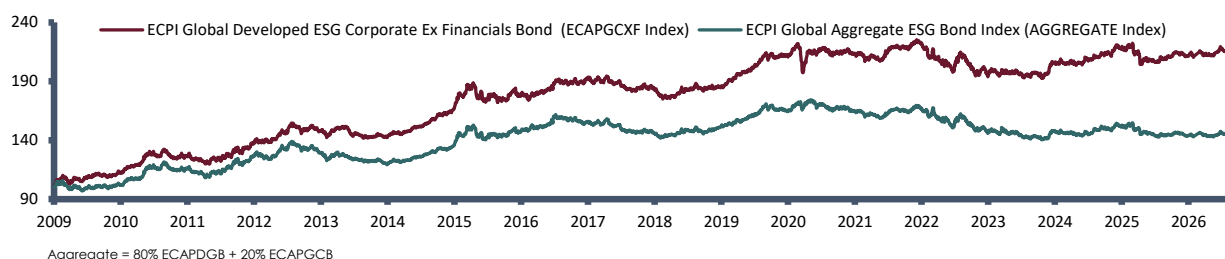
Ticker	ECAPGCXF Index	Duration	6.37
Components	Floating	Convexity	0.82
Weighting	Cap Weighted	Annual Yield	5.09
Min Amount Outstanding	AUD, CAD, CHF, DKK, EUR, ILS, NOK, NZD, SEK, USD: 500 mln GBP: 250 mln JPY: 60 bn	Coupon	3.89
Min Residual Life	One year	Number Of Bonds	6624
Rebalancing Frequency	Monthly	Historical Series Since	January 3, 2001
Currency	EUR	Index Rules	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

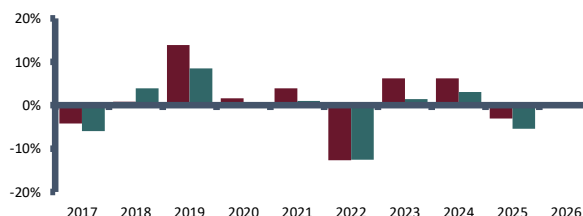
The ECPI ESG (Environmental, Social and Governance) Screening Methodology analyses issuers along a wide and comprehensive set of indicators grouped in the following macro-categories: Environmental strategy; Environmental management; Products (industry specific); Production process (industry specific);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



PERFORMANCE



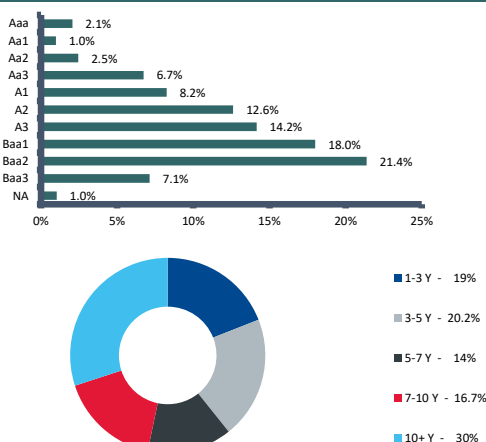
RETURN	ECAPGCXF	AGGREGATE	RELATIVE ANALYSIS	ECAPGCXF	AGGREGATE
YTD	0.19%	-0.48%	Alpha Wrt Comparable	2.22%	
1Y	1.68%	-0.53%	Beta Wrt Comparable	0.98	
3Y	7.58%	-0.10%	Sharpe Ratio	0.49	0.16
5Y	-2.60%	-13.12%	Information Ratio	0.84	
7Y	-0.85%	-15.94%	Data From/To	1-Jan-09	31-Aug-26
CAGR	4.35%	2.06%			
RISK	ECAPGCXF	AGGREGATE			
Annual Volatility	6.82%	6.44%			
Var 95%	-11.26%	-10.62%			
Var 99%	-15.90%	-15.00%			
Max Drawdown	-14.50%	-19.53%			
Start Of Max Dd Period	3-Dec-21	7-May-20			
End Of Max Dd	20-Oct-23	23-Oct-23			
End Of Recovery Period	-	-			



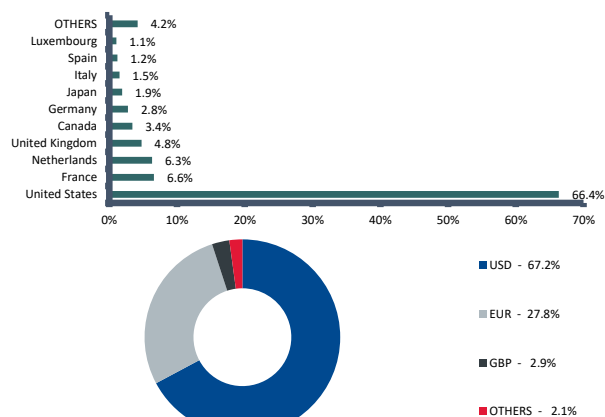
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RATING AND MATURITY BREAKDOWN



COUNTRY AND CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

ESG RATING	EE-
ENVIRONMENTAL RATING	EE
SOCIAL RATING	EE-
GOVERNANCE RATING	EE-

ESG DISCLOSURE

Environmental	
High Climate Impact Sector Exposure (%)	73.78
GHG intensity (tonnes CO2e/USD mn)	226.22
GHG reported vs estimated	90.28/9.72
Brown Sector Exposure (%)	10.50
Green Bonds (%)	3.88
Climate-related physical risks	34.12
Social	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	98.12
Gender Pay Gap	37.42
Female to Male Board Members	0.57
Work Related Accidents (%)	0.76
Corruption/Bribery (%)	0.61
Corruption/Bribery (# of convictions)	23.00
Corrupt./Brib. (fines and settl. in EUR M)	308.94
Governance	
Independent Board Members (%)	74.43
Female Board Members (%)	34.32

TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
TORONTO-DOMINION BANK 0% 2029-01-26	0.47%	EE+
ANHEUSER-BUSCH COMPANIES LLC 4.9% 20-	0.14%	EE-
CVS HEALTH CORP 5.05% 2048-03-25	0.12%	EE
T-MOBILE USA INC 3.875% 2030-04-15	0.12%	EE
META PLATFORMS INC 4.875% 2035-11-15	0.10%	E
META PLATFORMS INC 5.25% 2036-05-15	0.10%	E
AMAZON.COM INC 4.875% 2036-03-13	0.10%	E+
META PLATFORMS INC 6.3% 2056-05-15	0.10%	E
META PLATFORMS INC 5.625% 2055-11-15	0.09%	E
AMAZON.COM INC 5.8% 2056-03-13	0.09%	E+

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

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

Website
www.stoxx.com