

# ECPI GLOBAL DEV ESG HIGH YIELD CORP BOND INDEX

Factsheet as of 30-Sep-2026

## OVERVIEW

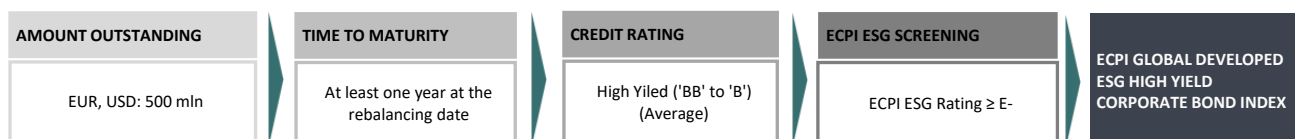
The Index selects non-investment grade ('BB' to 'B') global corporate bond issues denominated in major currencies that have a positive ESG rating according to ECPI ESG Screening Methodology.

## KEY DATA

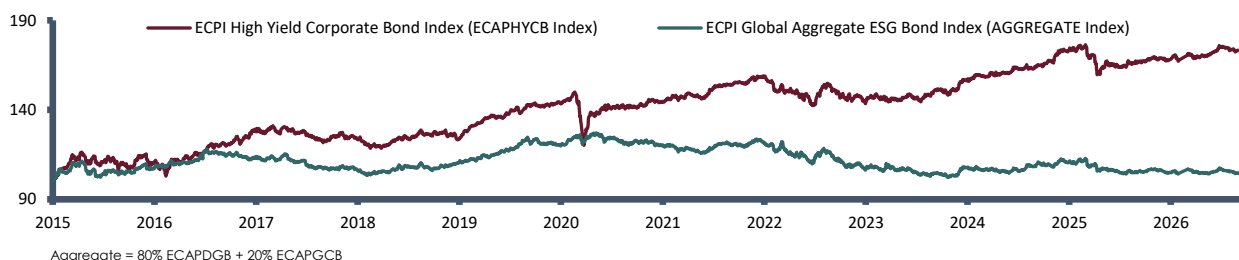
|                               |                   |                                |                                                             |
|-------------------------------|-------------------|--------------------------------|-------------------------------------------------------------|
| <b>Ticker</b>                 | ECAPHYCB Index    | <b>Duration</b>                | 3.15                                                        |
| <b>Components</b>             | Floating          | <b>Convexity</b>               | 0.22                                                        |
| <b>Weighting</b>              | Cap Weighted      | <b>Annual Yield</b>            | 7.30                                                        |
| <b>Min Amount Outstanding</b> | EUR, USD: 500 Mio | <b>Coupon</b>                  | 5.74                                                        |
| <b>Min Residual Life</b>      | One year          | <b>Number Of Bonds</b>         | 670                                                         |
| <b>Rebalancing Frequency</b>  | Monthly           | <b>Historical Series Since</b> | January 3, 2001                                             |
| <b>Currency</b>               | EUR               | <b>Index Rules</b>             | <a href="https://www.stoxx.com/">https://www.stoxx.com/</a> |

## CONSTITUENTS SELECTION: METHODOLOGY

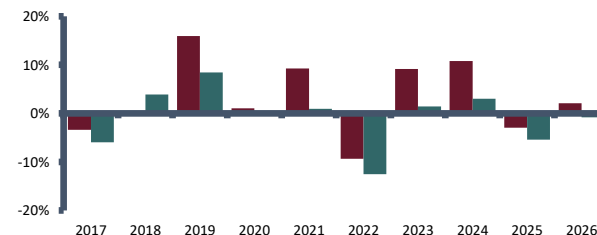
The ECPI ESG (Environmental, Social and Governance) Screening Methodology analyses issuers along a wide and comprehensive set of indicators grouped in the following macro-categories: Environmental strategy; Environmental management; Products (industry specific); Production process (specific); Community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



## PERFORMANCE



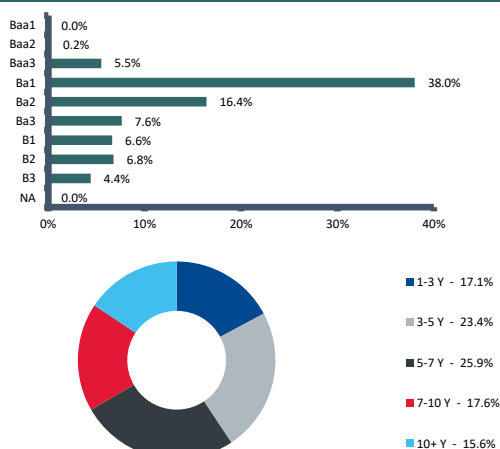
| RETURN                        | ECAPHYCB  | AGGREGATE | RELATIVE ANALYSIS           | ECAPHYCB | AGGREGATE |
|-------------------------------|-----------|-----------|-----------------------------|----------|-----------|
| <b>YTD</b>                    | 2.08%     | -0.83%    | <b>Alpha Wrt Comparable</b> | 4.31%    |           |
| <b>1Y</b>                     | 3.08%     | -1.22%    | <b>Beta Wrt Comparable</b>  | 0.73     |           |
| <b>3Y</b>                     | 14.04%    | 0.35%     | <b>Sharpe Ratio</b>         | 0.56     | -0.11     |
| <b>5Y</b>                     | 10.52%    | -13.78%   | <b>Information Ratio</b>    | 0.79     |           |
| <b>7Y</b>                     | 20.29%    | -15.63%   | <b>Data From/To</b>         | 1-Jan-15 | 30-Sep-26 |
| <b>CAGR</b>                   | 4.72%     | 0.35%     |                             |          |           |
| RISK                          | ECAPHYCB  | AGGREGATE |                             |          |           |
| <b>Annual Volatility</b>      | 6.64%     | 5.91%     |                             |          |           |
| <b>Var 95%</b>                | -10.95%   | -9.74%    |                             |          |           |
| <b>Var 99%</b>                | -15.46%   | -13.76%   |                             |          |           |
| <b>Max Drawdown</b>           | -19.84%   | -19.53%   |                             |          |           |
| <b>Start Of Max Dd Period</b> | 19-Feb-20 | 7-May-20  |                             |          |           |
| <b>End Of Max Dd</b>          | 23-Mar-20 | 23-Oct-23 |                             |          |           |
| <b>End Of Recovery Period</b> | 17-Jun-21 | -         |                             |          |           |



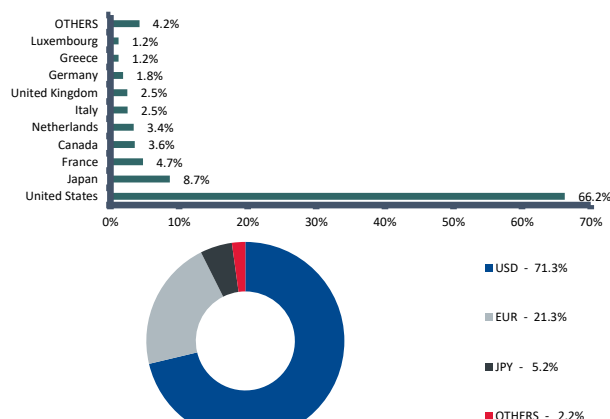
# ECPI GLOBAL DEV ESG HIGH YIELD CORP BOND INDEX

Factsheet as of 30-Sep-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- |

## ESG DISCLOSURE

|                                            |             |
|--------------------------------------------|-------------|
| <b>Environmental</b>                       |             |
| High Climate Impact Sector Exposure (%)    | 54.81       |
| GHG intensity (tonnes CO2e/USD mn)         | 210.22      |
| GHG reported vs estimated                  | 80.71/19.29 |
| Brown Sector Exposure (%)                  | 8.22        |
| Green Bonds (%)                            | 3.15        |
| Climate-related physical risks             | 32.08       |
| <b>Social</b>                              |             |
| Controversial Weapons Exposure (%)         | 0.00        |
| Tobacco Exposure (%)                       | 0.00        |
| Number Social Violations                   | 0.00        |
| Adherence to ILO Principles (%)            | 98.09       |
| Gender Pay Gap                             | 19.05       |
| Female to Male Board Members               | 0.41        |
| Work Related Accidents (%)                 | 0.00        |
| Corruption/Bribery (%)                     | 0.37        |
| Corruption/Bribery (# of convictions)      | 3.00        |
| Corrupt./Brib. (fines and settl. in EUR M) | 0.00        |
| <b>Governance</b>                          |             |
| Independent Board Members (%)              | 70.51       |
| Female Board Members (%)                   | 26.72       |

## TOP 10 POSITIONS

| COMPANY                              | WEIGHT | ESG RATING |
|--------------------------------------|--------|------------|
| SOFTBANK GROUP CORP 3.34% 2030-05-02 | 0.64%  | EE         |
| SOFTBANK GROUP CORP 2.48% 2029-02-02 | 0.57%  | EE         |
| SOFTBANK GROUP CORP 3.04% 2031-03-14 | 0.57%  | EE         |
| SOFTBANK GROUP CORP 3.03% 2031-06-13 | 0.56%  | EE         |
| SOFTBANK GROUP CORP 3.98% 2032-12-08 | 0.52%  | EE         |
| CHARTER COMMUNICATIONS OPERATING I   | 0.50%  | E          |
| DISCOVERY GLOBAL HOLDINGS INC 5.05%  | 0.49%  | EE-        |
| CARNIVAL CORP 5.75% 2032-08-01       | 0.49%  | E-         |
| SOFTBANK GROUP CORP 2.4% 2028-09-29  | 0.47%  | EE         |
| SOFTBANK GROUP CORP 4.97% 2061-04-22 | 0.45%  | EE         |

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](http://www.stoxx.com)).

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