ECPI Part of STOXX

Index Family: ECPI Global Developed Corporate Ex Fin. Bond

ESG Disclosure as of June, 30 2026

ESG FACTORS

Section 1 - Consideration of ESG Factors

Item 1. Name of the benchmark administrator.	Stoxx Ltd
Item 2. Type of benchmark or family of benchmarks.	FIXED INCOME

Item 3. Name of the benchmark or family of benchmarks.

Index Name	Index Code	Classification
ECPI Global Developed Corporate Ex Fin. Bond	ECAPGCXF	Non-significant benchmark
ECPI Global Developed Corporate Ex Fin. Bond Hedg	ECAPGXFH	Non-significant benchmark

Item 4. Are there in the portfolio of the benchmark administrator any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives or benchmarks that take into account ESG factors?	☐ YES ☑ NO
Item 5. Does the benchmark or family of benchmarks pursue ESG objectives?	☑ YES ☐ NO

Item 6. Where the response to Item 5 is positive, provide below the details (score) in relation to the ESG factors listed in Annex II for each family of benchmarks at aggregated level.
The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks.

ESG Ratings Of The Benchmark

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

ESG Rating of top 10 Holdings

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

Top 10 Positions

COMPANY	WEIGHT	ESG RATING
TORONTO-DOMINION BANK 0% 2029-01-26	0.45%	EE+
ANHEUSER-BUSCH COMPANIES LLC 4.9% 204	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	0.11%	E
META PLATFORMS INC 6.3% 2056-05-15	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 5.625% 2055-11-15	0.10%	E
AMAZON.COM INC 5.8% 2056-03-13	0.10%	E+

List of environmental, Social and Governance factors

ENVIRONMENTAL	COVERAGE (%)	SCORE
High Climate Impact Sector Exposure (%)	100.00	73.42
GHG intensity (tonnes CO2e/USD mn)	92.57	222.90
GHG reported vs estimated	92.57	90.12/9.88
Brown Sector Exposure (%)	100.00	9.93
Green Bonds (%)	100.00	4.03
Climate-related physical risks	92.64	33.93

Index Family: ECPI Global Developed Corporate Ex Fin. Bond

ESG Disclosure as of June, 30 2026

List of environmental, Social and Governance factors

SOCIAL	COVERAGE (%)	SCORE
Controversial Weapons Exp. (%)	100.00	0.00
Tobacco Exposure (%)	100.00	0.00
Number Social Violations	100.00	0.00
Adherence to ILO Principles (%)	100.00	98.24
Gender Pay Gap (%)	39.58	37.40
Female to Male Board Members	95.28	0.58
Work Related Accidents (%)	100.00	0.85
Corruption/Bribery (%)	100.00	0.56
Corruption/Bribery (# of convictions)	100.00	22.00
Corruption/Bribery (fines and settlements in EUR millions)	100.00	115.44

GOVERNANCE	COVERAGE (%)	SCORE
Independent Board Members (%)	95.28	74.19
Female Board Members (%)	95.28	34.38

ESG factors calculation and display methodology

ESG FACTOR	CALCULATION FORMULA	DATA SOURCE
ESG RATING	Weighted average ESG rating of the benchmark	ECPI
ENV RATING	Weighted average environmental rating of the benchmark	ECPI
SOC RATING	Weighted average social rating of the benchmark	ECPI
GOV RATING	Weighted average governance rating of the benchmark	ECPI
TOP 10 POSITIONS	Overall ESG rating of top ten benchmark constituents by weighting in the benchmark	ECPI
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	TRUCOST
GHG intensity (tonnes CO2e/USD mn)	Greenhouse gas (GHG) intensity of the benchmark	TRUCOST
GHG reported vs estimated (%)	Percentage of GHG emissions reported versus estimated	TRUCOST
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	TRUCOST
Green Sector Exposure (%)	Benchmark exposure to activities included in the environmental goods and services sector, as defined in Article 2, point (5) of Regulation (EU) No 691/2011	TRUCOST
Climate-related physical risk score	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)	TRUCOST
Controversial Weapons Exposure (%)	Weighted average percentage of benchmark constituents in the controversial weapons sector	ECPI
Controversial Weapons	Cluster Munitions, Landmines, Nuclear and Depleted Uranium Weapons, Biological/Chemical Weapons	ECPI
Tobacco Exposure (%)	Weighted average percentage of benchmark constituents in the tobacco sector	ECPI
Number of Social Violations	Number of benchmark constituents subject to very severe controversies related to Human Rights and Labour Rights	ECPI
Adherence to ILO Principles	Weighted average percentage of benchmark constituents with no significant labour related controversies	ECPI
Gender Pay Gap (%)	Weighted average gender pay gap	LSEG
Female to Male Board Members	Weighted average ratio of female to male board members	LSEG
Work Related Accidents (%)	Weighted average percentage of benchmark constituents with significant health & safety related controversies	ECPI
Corruption/Bribery (# of convictions)	Numbers of convictions for violations of anti-corruption and anti-bribery laws.	ECPI
Corruption/Bribery (fines and settlements in EUR millions)	Amount of fines for violations of anti-corruption and anti-bribery laws.	ECPI
Independent Board Members (%)	Weighted average percentage of board members who are independent	LSEG
Female Board Members (%)	Weighted average percentage of female board members	LSEG

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Index Family: ECPI Global Developed Corporate Ex Fin. Bond

ESG Disclosure as of June, 30 2026

Item 7. Where the response to Item 5 is positive, provide below the details (score) for each benchmark, in relation to the ESG factors listed in Annex II, depending on the relevant underlying asset concerned.

please refer to item 6

Item 8. Data and standards used.

Description of data sources used to provide information on the ESG factors in the benchmark statement.	ESG metrics are calculated based on ECPI research methodology, and third-party data, including Trucost data, LSEG and publicly available data sources. ESG metrics rely on reported data when available and feasible for ESG dimension measured, otherwise thet are besed on estimated data or qualitative assessement. Additional details on the ESG disclosure are available in the Benchmark Family Rule Book: • ECPI ESG Rating Methodology: Companies • Trucost Environmental Data Methodology Methodology Guide • LSEG ESG Scores Methodology ESG Scores Methodology
Reference standards	• UN Global Compact • OECD Guidelines • UN Guiding Principles • UN Sustainable Development Goals • Human rights (UN human rights treaties) • Labour rights (ILO Conventions) • Environmental standards (e.g. Rio Declaration on Environment and Development; Convention on Biological Diversity; Framework Convention on Climate Change; Paris Agreement) • Anti-corruption standards (UN Convention against Corruption)

Section 2 - Additional Disclosure Requirements For EU Climate Transition And EU Paris-Aligned Benchmarks

Item 9. Where a benchmark is labelled as "EU Climate Transition Benchmark" or "EU Paris-aligned Benchmark", benchmark administrators shall also disclose the following information:	
forward-looking year-on-year decarbonisation trajectory;	N/A
degree to which the IPCC decarbonisation trajectory (1,5 °C with no or limited overshoot) has been achieved on aver age per year since creation;	N/A
overlap between those benchmarks and their investable universe, as defined in Article 1, point (e), of Commission Delegated Regulation (EU) 2020/1818, using the active shareat asset level.	N/A

Section 3 - Disclosure Of The Alignment With The Objectives Of The Paris Agreement

Item 10. By the date of application of this Regulation, for significant equity and bond benchmarks, EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks, benchmark administrators shall also disclose the following information. By 31 December 2021, benchmark administrators shall, for each benchmark or, where applicable, each family of bench marks, disclose the following information:	
Does the benchmark align with the target of reducing carbon emissions or the attainment of the objectives of the Paris Agreement;	NO
the temperature scenario, in accordance with international standards, used for the alignment with the target of reducing GHG emissions or attaining of the objectives of the Paris Agreement;	N/A
the name of the provider of the temperature scenario used for the alignment with the target of reducing GHG emissions or the attainment of the objectives of the Paris Agree ment;	N/A
the methodology used for the measurement of the align ment with the temperature scenario;	N/A
the hyperlink to the website of the temperature scenario used.	N/A
the hyperlink to the website of the temperature scenario used.	N/A

Date on which information has last been updated and reason for the update:	
September 2019	Initial version
February 2020	Removal of Freedom Indices
May 2023	Updated Format
April 2024	Enriched datapoint disclosure
30 June 2026	Monthly ESG Disclosure