

Index Family: ECPI US Governance Govt. 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 US Governance Govt. Bond	ECAPUSGB	Non-significant benchmark
	ECPI US Governance Govt. Bond Hedged	ECAPUSGH	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	F
ENVIRONMENTAL RATING	E+
SOCIAL RATING	F
GOVERNANCE RATING	EE-

ESG Rating of top 10 Holdings

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

Top 10 Positions

COMPANY	WEIGHT	ESG RATING	COMPANY	WEIGHT	ESG RATING
UNITED STATES TREASURY 4.625% 2035-02-15	0.84%	F	UNITED STATES TREASURY 4% 2035-11-15	0.79%	F
UNITED STATES TREASURY 4.25% 2035-05-15	0.82%	F	UNITED STATES TREASURY 4.375% 2034-05-15	0.78%	F
UNITED STATES TREASURY 4.25% 2034-11-15	0.81%	F	UNITED STATES TREASURY 1.625% 2031-05-15	0.77%	F
UNITED STATES TREASURY 4.125% 2036-02-15	0.81%	F	UNITED STATES TREASURY 3.875% 2034-08-15	0.74%	F
UNITED STATES TREASURY 4.25% 2035-08-15	0.79%	F	UNITED STATES TREASURY 1.375% 2031-11-15	0.73%	F

List of environmental, Social and Governance factors

ENVIRONMENTAL	COVERAGE (%)	SCORE
GHG intensity (tonnes CO2e/USD mn)	99.94	6109.11
GHG reported vs estimated (%)	100.00	0 / 100
Green Bonds (%)	100.00	0.00

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List of environmental, Social and Governance factors

SOCIAL	COVERAGE (%)	SCORE
Number Of Social Violations	99.94	0.00
Human Rights Performance	99.94	4.30
Income Inequality Score	99.94	3.90
Freedom Of Expression Score	99.94	83.95
GOVERNANCE	COVERAGE (%)	SCORE
Corruption Score	99.94	64.96
Political Stability Score	99.94	5.56
Rule of Law Score	99.94	7.08

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
GHG intensity (tonnes CO2e/USD mn)	Greenhouse gas (GHG) intensity of the benchmark	ECPI
GHG reported vs estimated (%)	Percentage of GHG emissions reported versus estimated	ECPI
Green Bonds (%)	Percentage of green bonds in the benchmark portfolio	ECPI
Number Of Social Violations	Number of benchmark constituents subject to social violations, as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	ECPI
Human Rights Performance	Average human rights performance of the issuers (Weighted average Fragile State Index - P3: Human Rights and Rule of Law). Scores are represented as values from 1 (highest human rights performance) to 10 (lowest human rights performance)	ECPI
Income Inequality Score	Average income inequality score, measuring the distribution of income and economic inequality among the participants in a particular economy (Weighted average Fragile State Index - E2: Uneven Economic Development). Scores are represented as values from 1 (most equal) to 10 (least equal)	ECPI
Freedom Of Expression Score	Average freedom of expression score measuring the extent to which political and civil society organizations can operate freely (Weighted average Freedom House Index). Scores are represented as values from 1 (lowest level of freedom) to 100 (highest level of freedom)	ECPI
Corruption Score	Average corruption score measuring the perceived level of public sector corruption (Weighted average Corruption Perception Index) Scores are represented as values from 1 (most corrupt) to 100 (least corrupt)	ECPI
Political Stability Score	Average political stability score, measuring the likelihood that the current regime will be overthrown by the use of force (Weighted average Political Stability and absence of Violence Index). Scores are represented as values from 0 (lowest political stability performance) to 10 (highest political stability performance)	ECPI
Rule Of Law Score	Average rule of law score, based on the absence of corruption, respect for fundamental rights, and the state of civil and criminal justice (Weighted average Rule of Law Index). Scores are represented as values from 0 (lowest rule of law performance) to 10 (highest rule of law performance)	ECPI

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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 publicly available data sources. ESG metrics rely on reported data when available and feasible for ESG dimension measured, otherwise they are based on estimated data or qualitative assessment.

Additional details on the ESG disclosure are available in the Benchmark Family Rule Book:

- ECPI ESG Rating Methodology: [Countries & Supranationals](#)

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)

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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 average 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 share at 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 benchmarks, 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 Agreement;	N/A
the methodology used for the measurement of the alignment 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

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