Market consultation

STOXX

Zug, September 15th, 2026

Market consultation on proposed changes to the ECPI Fixed Income indices' methodology

Dear Sir and Madam,

STOXX Ltd., the operator of ISS STOXX index business and a global provider of innovative and tradable index concepts, has decided to conduct a market consultation on proposed changes to the ECPI Fixed Income Indices' methodology.

Process and timeline

STOXX invites relevant stakeholders and interested third parties to submit responses to stoxx-consultation@iss-stoxx.com.

The consultation is open to all market participants until September 27th, 2026.

STOXX intends to announce the results of the market consultation, as well as an announcement about potential changes to the index methodology, by September 30th, 2026.

STOXX intends to implement the changes resulting from this consultation with the index review, effective on December 1st, 2026.

Motivation for the market consultation

As previously announced, STOXX has commenced the migration of the ECPI Fixed Income indices to STOXX systems and infrastructure, including the transition of index dissemination via Deutsche Börse CEF effective June 1st, 2026. This migration represents an important step in the integration of the ECPI Fixed Income index family into STOXX's fixed income offering and operating environment.

As part of its broader fixed income strategy, STOXX continues to evolve its fixed income index offering. As the ECPI Fixed Income indices become part of this operating model, STOXX proposes a number of enhancements to the ECPI Fixed Income Indices methodology framework. The proposed changes are intended to support the long-term sustainability of the index family, promote consistency across the fixed income offering, and establish a robust foundation for future growth and innovation. The proposals also seek to enhance transparency, consistency and scalability across the index family while preserving the underlying investment objectives and distinguishing characteristics of the indices.

STOXX is also looking to align the ECPI indices' methodology with the ICE Data Indices (IDI) calculation. This will ensure the continued tradability of ECPI FI Indices and alignment with international standards.

Proposed Treatments/Amendments

#	Methodology Item	Current Framework	Future Framework
1	ESG Data	ECPI ESG Rating and scoring framework	Adoption of ISS ESG Ratings and related scoring measures.
2	Index Calculation	Existing ECPI index calculation procedures and maintenance schedule	Adoption of ICE Data Indices (IDI) index calculation procedures and maintenance processes

Affected indices

ECPI Euro Ethical Agency & Supranational Bond
ECPI Euro Ethical Corporate Bond
ECPI Euro Ethical Government Bond
ECPI Euro Ethical Government Bond 1-3Y
ECPI Italy Government Bond 1-3Y
ECPI Euro Ethical Corporate Ex Financials Bond
ECPI US Governance Government Bond
ECPI EMU Governance Government Bond
ECPI EMU Governance Government Bond Inflation Linked
ECPI Global Developed Corporate Ex Financials Bond
ECPI Global Developed ESG Corporate Bond
ECPI Global Developed ESG Corporate Financials Bond
ECPI Global Developed Ex EMU Governance Government Bond
ECPI Global Developed Governance Government Bond
ECPI Emerging Markets ESG Government Bond
ECPI Global Developed ESG HY Corporate Bond
ECPI Emerging Markets ESG Corporate Bond
ECPI EMU Governance Government Bond 1-3Y
ECPI Prevedi Composite
ECPI Euro ESG Corporate Bond ex Military
ECPI UK Governance Government Bond
ECPI Eurozone Government Bond 0-1Y
ECPI US Governance Government Bond Monthly Hedged
ECPI Global Developed Corporate Ex Financials Bond Monthly Hedged
ECPI Global Developed ESG Corporate Bond Monthly Hedged
ECPI Global Developed ESG Corporate Financials Bond Monthly Hedged
ECPI Global Developed Ex EMU Governance Government Bond Monthly Hedged
ECPI Emerging Markets ESG Government Bond Monthly Hedged
ECPI Global Developed ESG HY Corporate Bond Monthly Hedged
ECPI Emerging Markets ESG Corporate Bond Monthly Hedged
ECPI UK Governance Government Bond Monthly Hedged

Questions

1. Do you have any comments on the future methodology framework enhancements described in this consultation?

STOXX Customer Support
Tel. + 41 43 430 72 72
Email: customersupport@stoxx.com