ECPI
Part of STOXX

ECPI EURO ETHICAL AGENCY & SUPRANATIONAL BOND INDEX

Factsheet as of 31-Aug-2026

OVERVIEW

The Index selects EUR denominated bonds issued by agencies and supranational institutions which are eligible investments according to ECPI Government and Supranational Screening Methodology.

KEY DATA

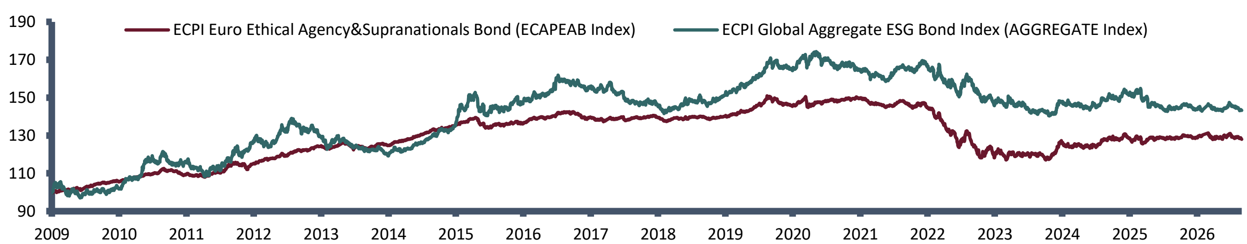
Ticker	ECAPEAB Index	**Duration**	6.91
Components	Floating	**Convexity**	0.91
Weighting	Cap Weighted	**Annual Yield**	3.49
Min Amount Outstanding	1 Bio EUR	**Coupon**	1.95
Min Residual Life	One year	**Number Of Bonds**	555
Rebalancing Frequency	Monthly	**Historical Series Since**	January 3, 2001
Currency	EUR	**Index Rules**	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

ECPI screening process selects Agencies and Supranationals acting for the well-being of Third World Countries and for the development of local communities by supporting the local economies and/or promoting social welfare programs such as housing projects and education. The screening assesses the potential involvement in controversial situations such as episodes of corruption,
mismanagement of public goods or properties, violation of human rights, respect of civil liberties and political rights.

AMOUNT OUTSTANDING	TIME TO MATURITY	CREDIT RATING	ECPI ESG SCREENING	ECPI EURO ETHICAL AGENCY & SUPRANATIONAL BOND INDEX
EUR: 1000 mln	At least one year at the rebalancing date	Investment Grade (Average)	Military screening + ECPI ESG Rating ≥ E-	

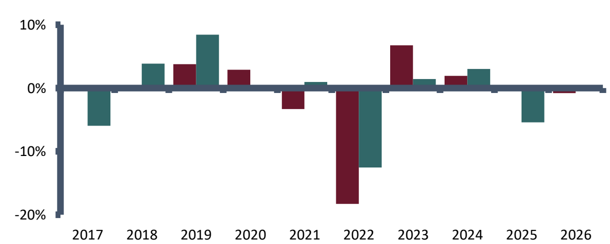
PERFORMANCE



Aggregate = 80% ECAPDGB + 20% ECAPGCB

RETURN	ECAPEAB	AGGREGATE
YTD	-0.78%	-0.48%
1Y	-0.42%	-0.53%
3Y	5.93%	-0.10%
5Y	-13.02%	-13.12%
7Y	-14.90%	-15.94%
CAGR	1.41%	2.06%
RISK	**ECAPEAB**	**AGGREGATE**
Annual Volatility	3.63%	6.45%
Var 95%	-5.99%	-10.64%
Var 99%	-8.46%	-15.02%
Max Drawdown	-22.41%	-19.53%
Start Of Max Dd Period	15-Aug-19	7-May-20
End Of Max Dd	3-Mar-23	23-Oct-23
End Of Recovery Period	-	-

RELATIVE ANALYSIS	ECAPEAB	AGGREGATE
Alpha Wrt Comparable	0.78%	
Beta Wrt Comparable	0.29	
Sharpe Ratio	0.11	0.16
Information Ratio	-0.14	
Data From/To	1-Jan-09	31-Aug-26



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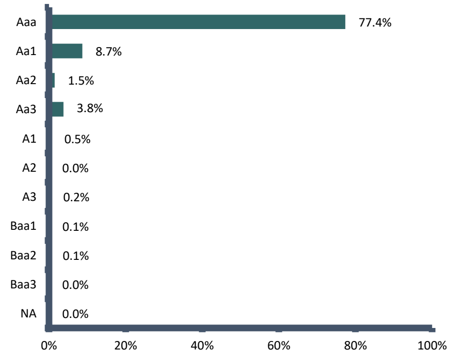
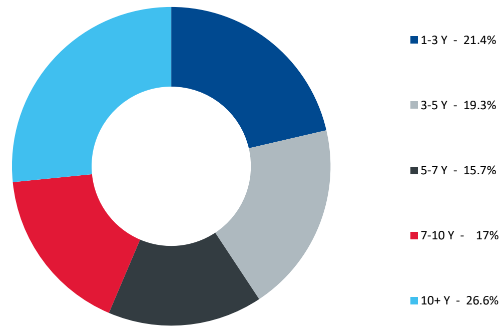
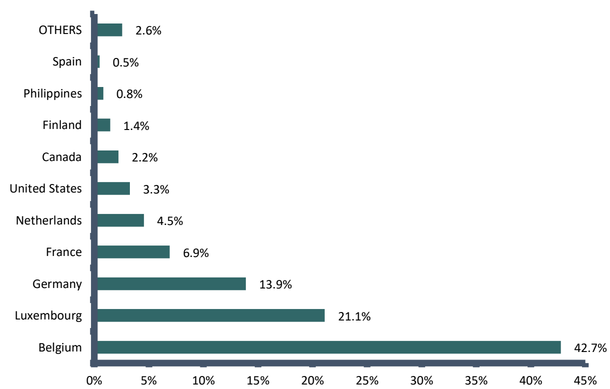
RATING BREAKDOWN



MATURITY BREAKDOWN



COUNTRY BREAKDOWN



CURRENCY BREAKDOWN

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