

OVERVIEW

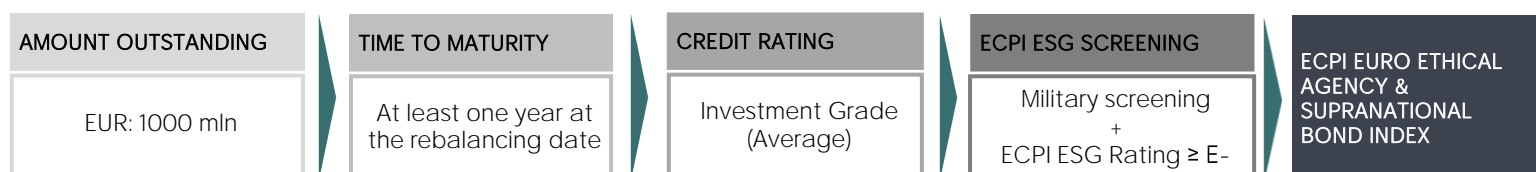
The Index selects EUR denominated bonds issued by agencies and supranational institutions which are eligible investments according to ECPI Government and Supranational Screening Methodology.

KEY DATA

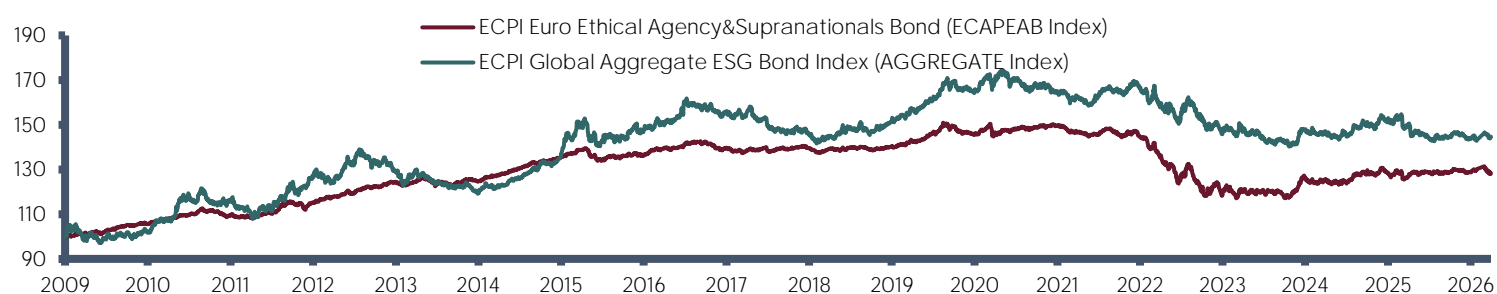
| | | | |
|------------------------|---------------|-------------------------|-------------------|
| Ticker | ECAPEAB Index | Duration | 6.91 |
| Components | Floating | Convexity | 0.92 |
| Weighting | Cap Weighted | Annual Yield | 3.49 |
| Min Amount Outstanding | 1 Bio EUR | Coupon | 1.92 |
| Min Residual Life | One year | Number Of Bonds | 553 |
| Rebalancing Frequency | Monthly | Historical Series Since | January 3, 2001 |
| Currency | EUR | Index Rules | www.ecpigroup.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.

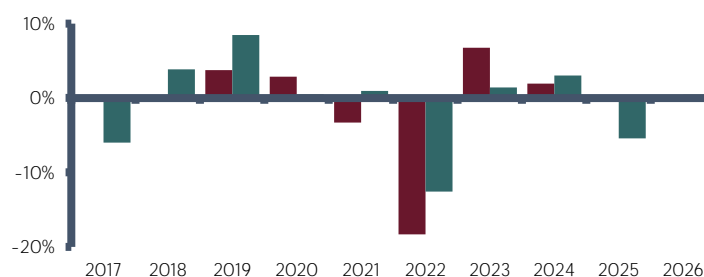


PERFORMANCE

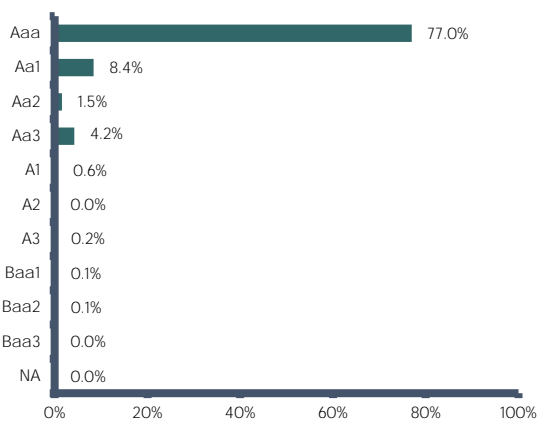


Aggregate = 80% ECAPDGB + 20% ECAPGCB

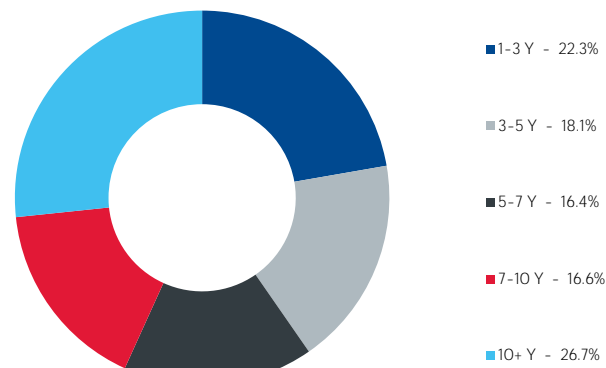
| RETURN | ECAPEAB | AGGREGATE | RELATIVE ANALYSIS | ECAPEAB | AGGREGATE |
|------------------------|-----------|-----------|----------------------|----------|-----------|
| YTD | -0.37% | 0.44% | Alpha Wrt Comparable | 0.81% | |
| 1Y | 1.41% | -3.64% | Beta Wrt Comparable | 0.29 | |
| 3Y | 7.27% | -2.07% | Sharpe Ratio | 0.13 | 0.18 |
| 5Y | -12.43% | -11.08% | Information Ratio | -0.15 | |
| 7Y | -10.00% | -8.00% | Data From/To | 1-Jan-09 | 31-Mar-26 |
| CAGR | 1.47% | 2.16% | | | |
| RISK | ECAPEAB | AGGREGATE | | | |
| Annual Volatility | 3.62% | 6.51% | | | |
| Var 95% | -5.97% | -10.74% | | | |
| Var 99% | -8.43% | -15.16% | | | |
| 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 | - | - | | | |



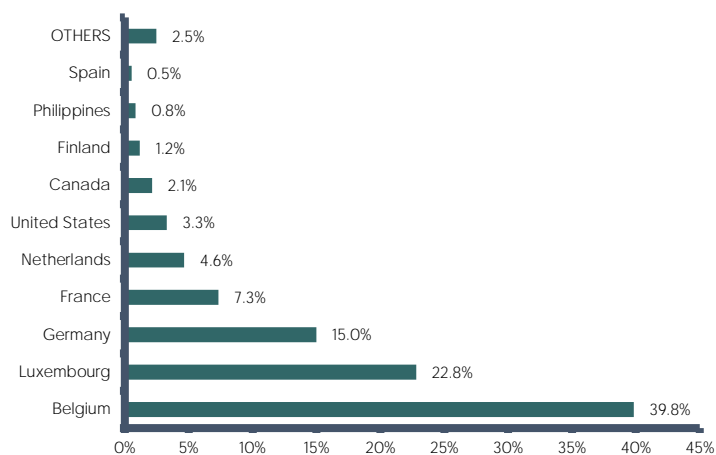
RATING BREAKDOWN



MATURITY BREAKDOWN



COUNTRY BREAKDOWN



CURRENCY BREAKDOWN



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