

OVERVIEW

The Index tracks fixed-rate, investment grade EUR denominated sovereign bonds issued by European Monetary Union countries which are Eligible investments according to ECPI Government and Supranational Screening Methodology.

KEY DATA

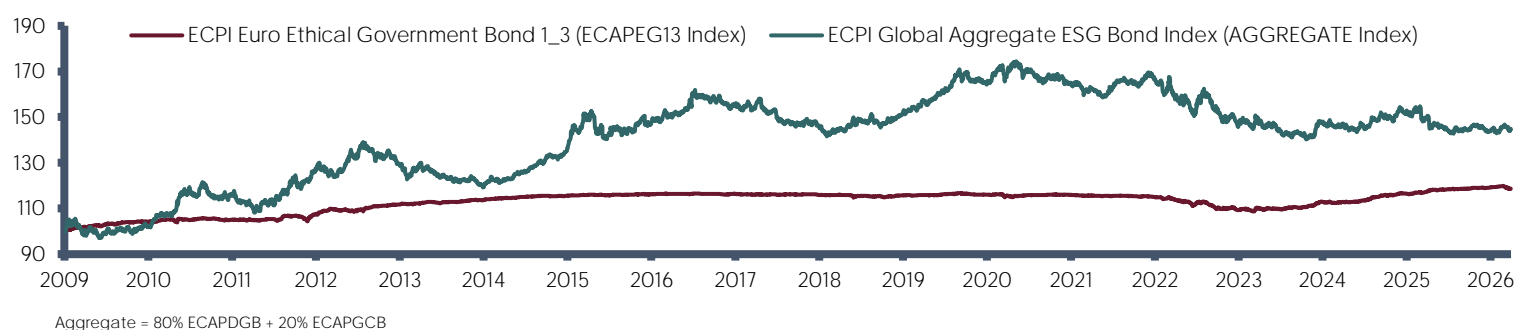
Ticker	ECAPEG13 Index	Duration	1.85
Components	Floating	Convexity	0.06
Weighting	Cap Weighted	Annual Yield	2.76
Min Amount Outstanding	2 Bio EUR	Coupon	1.97
Min Residual Life	One year	Number Of Bonds	83
Rebalancing Frequency	Monthly	Historical Series Since	January 3, 2001
Currency	EUR	Index Rules	www.ecpigroup.com

CONSTITUENTS SELECTION: METHODOLOGY

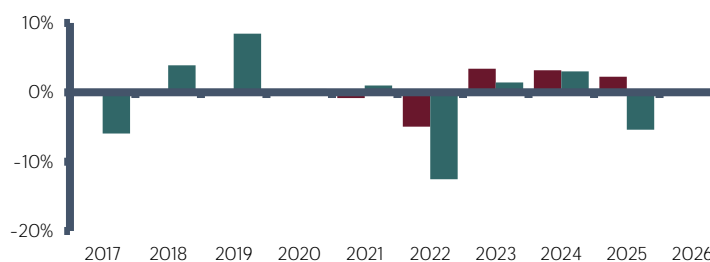
ECPI Government and Supranational Screening Methodology identifies those States which are following economic, social and International policies aimed at respecting the environment and the general principles of human rights. Sovereign screening methodology analyses compliance to international standards, treaties and conventions on the following areas: Death Penalty; Ratification of the main conventions on Labour Rights; Ratification of the main treaties on Human Rights; Ratification of the main treaties on Environmental Protection; Civil Liberties and Political Rights



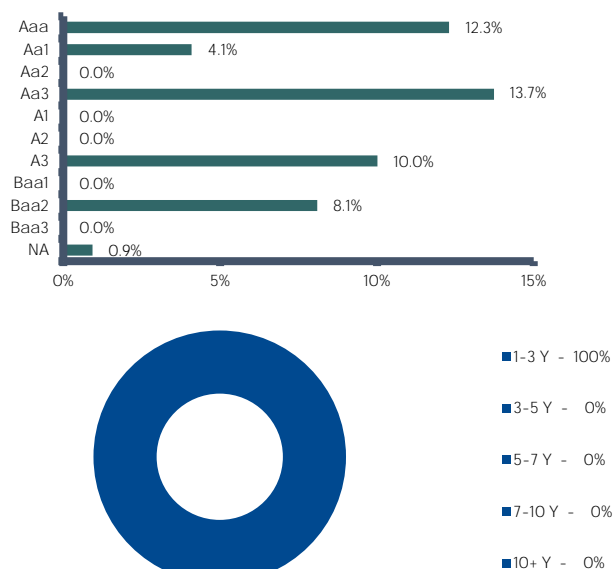
PERFORMANCE



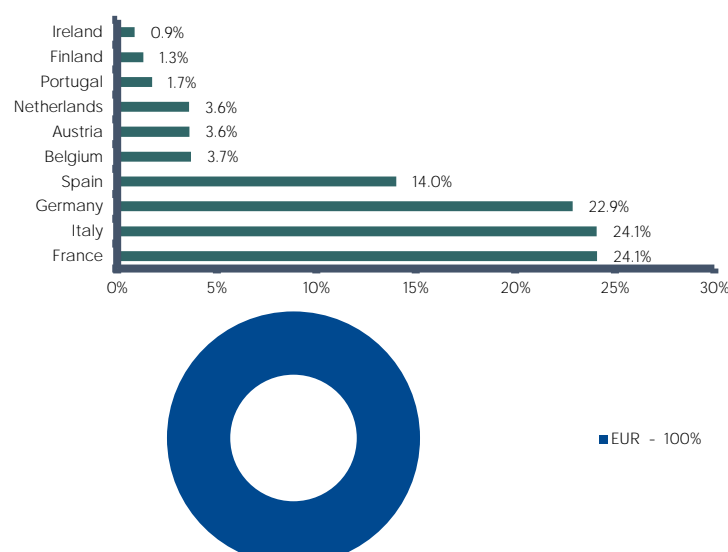
RETURN	ECAPEG13	AGGREGATE	RELATIVE ANALYSIS	ECAPEG13	AGGREGATE
YTD	-0.44%	0.44%	Alpha Wrt Comparable	0.87%	
1Y	1.10%	-3.64%	Beta Wrt Comparable	0.04	
3Y	7.91%	-2.07%	Sharpe Ratio	0.00	0.18
5Y	2.63%	-11.08%	Information Ratio	-0.21	
7Y	2.42%	-8.00%	Data From/To	1-Jan-09	31-Mar-26
CAGR	1.00%	2.16%			
RISK	ECAPEG13	AGGREGATE			
Annual Volatility	1.19%	6.48%			
Var 95%	-1.97%	-10.69%			
Var 99%	-2.78%	-15.09%			
Max Drawdown	-6.95%	-19.53%			
Start Of Max Dd Period	4-Sep-19	7-May-20			
End Of Max Dd	7-Mar-23	23-Oct-23			
End Of Recovery Period	11-Dec-24	-			



RATING AND MATURITY BREAKDOWN



COUNTRY AND CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

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

ESG DISCLOSURE

<i>Environmental</i>	
GHG intensity (tonnes CO2e/USD mn)	376.31
GHG reported vs estimated (%)	0 / 100
Green Bonds (%)	4.46

TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
FRANCE (GOVT OF) 0.75% 2028-05-25	3.59%	EE+
FRANCE (GOVT OF) 2.75% 2029-02-25	3.51%	EE+
FRANCE (GOVT OF) 2.75% 2027-10-25	3.47%	EE+
FRANCE (GOVT OF) 0.75% 2028-11-25	3.26%	EE+
FRANCE (GOVT OF) 0.75% 2028-02-25	2.75%	EE+
FRANCE (GOVT OF) 2.4% 2028-09-24	2.67%	EE+
FRANCE (GOVT OF) 2.5% 2027-09-24	2.45%	EE+
FRANCE (GOVT OF) 1% 2027-05-25	2.40%	EE+
BUNDESREPUB. DEUTSCHLAND 0.5% 2027-08	1.76%	EEE-
BUONI POLIENNALI DEL TES 6.5% 2027-11-01	1.67%	EE

<i>Social</i>	
Number Of Social Violations	0
Human Rights Performance	1.01
Income Inequality Score	2.89
Freedom Of Expression Score	91.35
<i>Governance</i>	
Corruption Score	64.70
Political Stability Score	6.47
Rule Of Law Score	6.57

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