

OVERVIEW

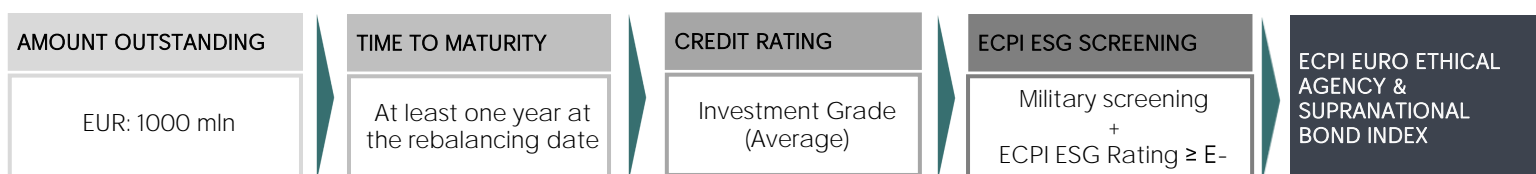
The Index selects EUR denominated bonds issued by agencies and supranational institutions which are eligible investments according to ECPI Government and Supranational Screening Methodology.

KEY DATA

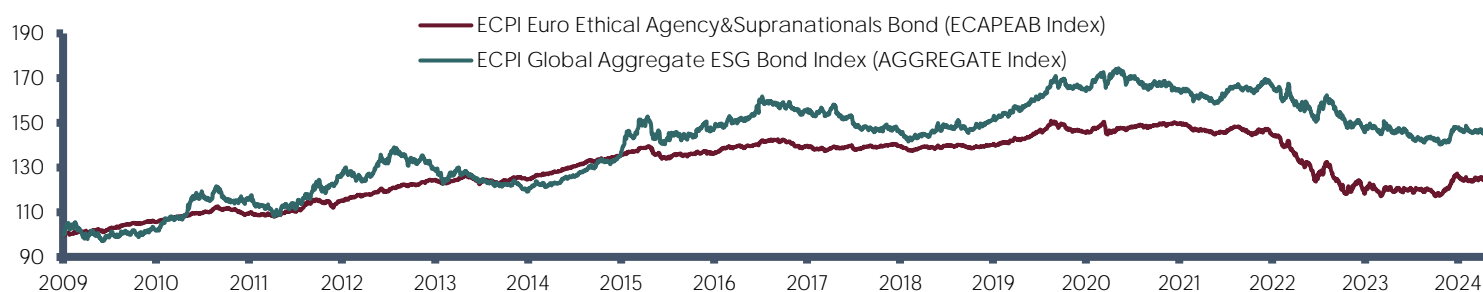
Ticker	ECAPEAB Index	Duration	7.19
Components	Floating	Convexity	1.03
Weighting	Cap Weighted	Annual Yield	3.17
Min Amount Outstanding	1 Bio EUR	Coupon	1.34
Min Residual Life	One year	Number Of Bonds	498
Rebalancing Frequency	Monthly	Historical Series Since	January 3, 2001
Currency	EUR	Index Rules	www.ecpigroup.com

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.

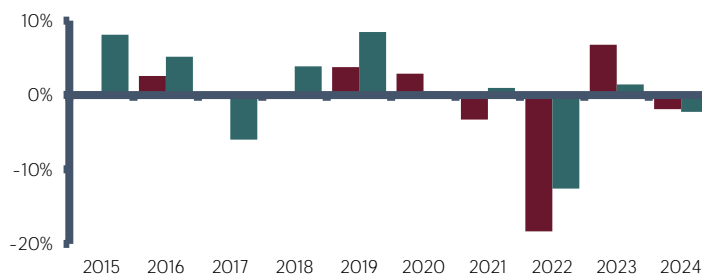


PERFORMANCE

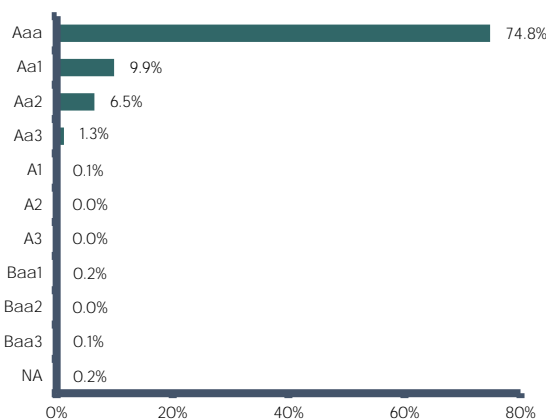


Aggregate = 80% ECAPDGB + 20% ECAPGCB

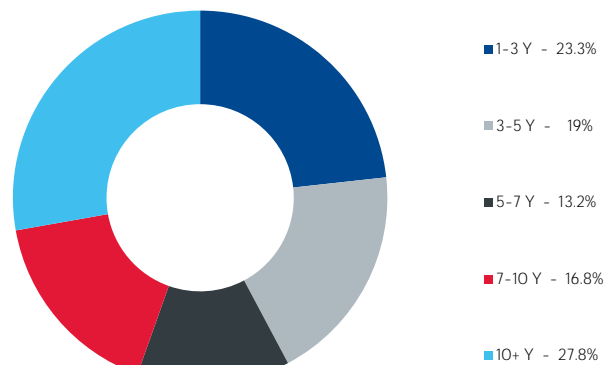
RETURN	ECAPEAB	AGGREGATE	RELATIVE ANALYSIS	ECAPEAB	AGGREGATE
YTD	-1.88%	-2.28%	Alpha Wrt Comparable	0.71%	
1Y	3.69%	-0.68%	Beta Wrt Comparable	0.28	
3Y	-15.06%	-9.98%	Sharpe Ratio	0.11	0.21
5Y	-13.22%	-8.09%	Information Ratio	-0.20	
7Y	-10.85%	-6.33%	Data From/To	1-Jan-09	30-Apr-24
CAGR	1.40%	2.42%			
RISK	ECAPEAB	AGGREGATE			
Annual Volatility	3.55%	6.64%			
Var 95%	-5.86%	-10.96%			
Var 99%	-8.28%	-15.47%			
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	-	-			



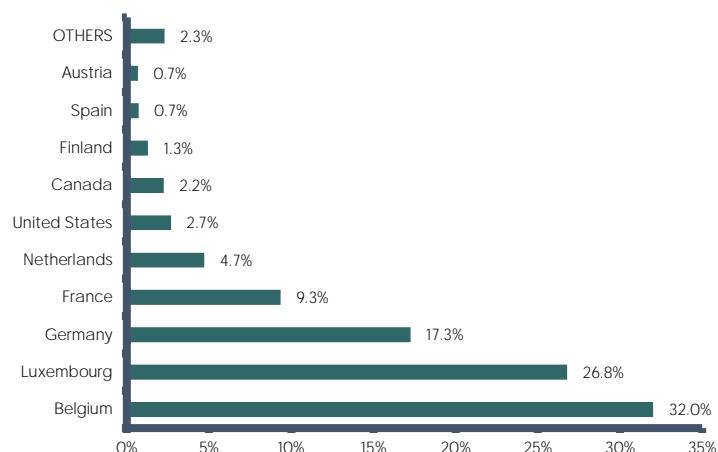
RATING BREAKDOWN



MATURITY BREAKDOWN



COUNTRY BREAKDOWN



CURRENCY BREAKDOWN



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