

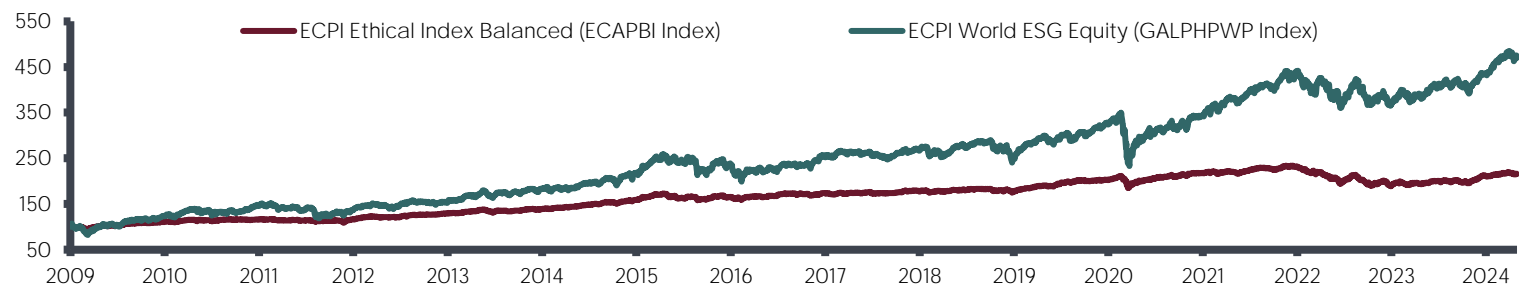
## OVERVIEW

The Index tracks a rules-based strategy comprised of two government bond and equity indices with the following asset mix proportions: 70% ECAPEGB / 30% ECAPGP.

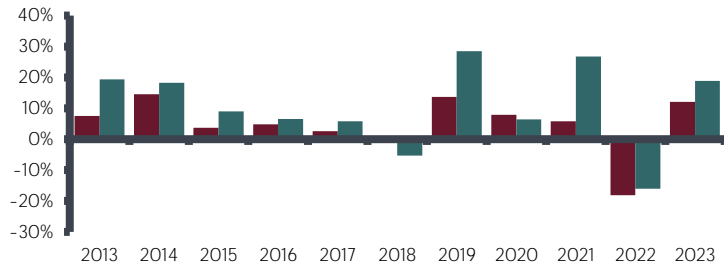
## KEY DATA

Ticker	ECAPBI Index
Components	Variable
Weighting	Cap Weighted
Rebalancing Frequency	Monthly
Currency	EUR
Historical Series Since	January 1, 2001
Index Rules	www.ecpigroup.com

## PERFORMANCE



RETURN	ECAPBI	GALPHPWP	RELATIVE ANALYSIS	ECAPBI	GALPHPWP
YTD	1.64%	7.79%	Alpha Wrt Comparable	1.47%	
1Y	10.23%	20.58%	Beta Wrt Comparable	0.32	
3Y	-2.10%	23.39%	Sharpe Ratio	0.72	0.65
5Y	13.06%	58.11%	Information Ratio	-0.56	
7Y	23.37%	78.17%			
CAGR	5.13%	10.62%			
RISK	ECAPBI	GALPHPWP			
Annual Volatility	5.76%	14.77%			
Var 95%	-9.51%	-24.37%			
Var 99%	-13.43%	-34.42%			
Max Drawdown	-19.25%	-33.26%			
Start of Max Dd Period	19-Nov-21	19-Feb-20			
End of Max Dd	30-Dec-22	23-Mar-20			
End of Recovery Period	-	8-Jan-21			



Data From/To 1-Jan-09 30-Apr-24

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