

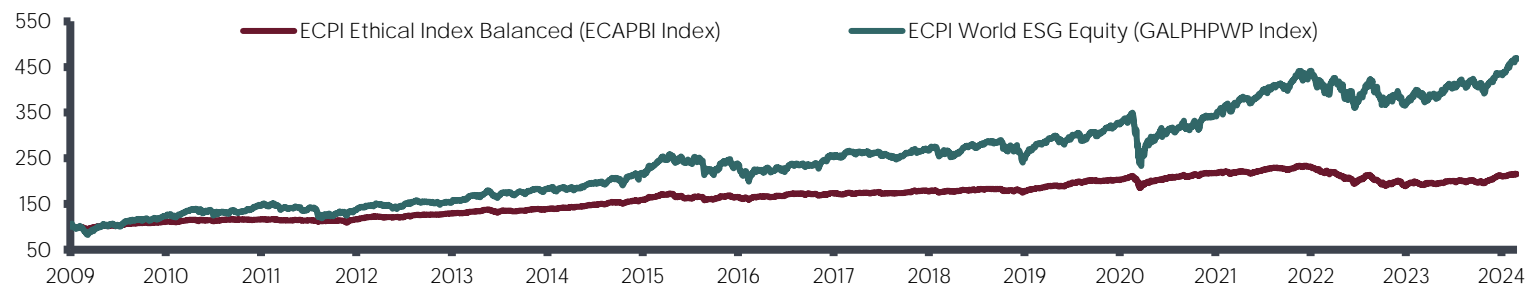
## OVERVIEW

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.

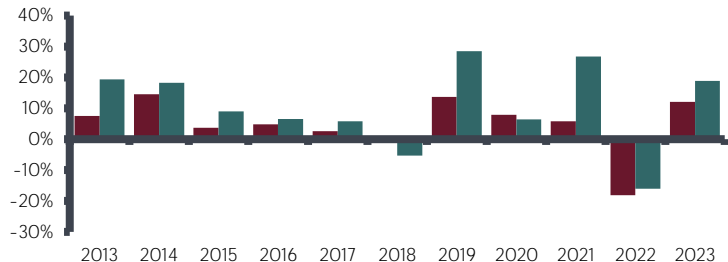
## KEY DATA

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	1.86%	7.69%	Alpha Wrt Comparable	1.51%	
1Y	12.94%	22.45%	Beta Wrt Comparable	0.32	
3Y	-1.46%	29.39%	Sharpe Ratio	0.73	0.65
5Y	16.93%	66.26%	Information Ratio	-0.56	
7Y	23.59%	76.08%			
CAGR	5.20%	10.73%			
RISK	ECAPBI	GALPHPWP			
Annual Volatility	5.77%	14.81%			
Var 95%	-9.51%	-24.44%			
Var 99%	-13.44%	-34.51%			
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	29-Feb-24
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