

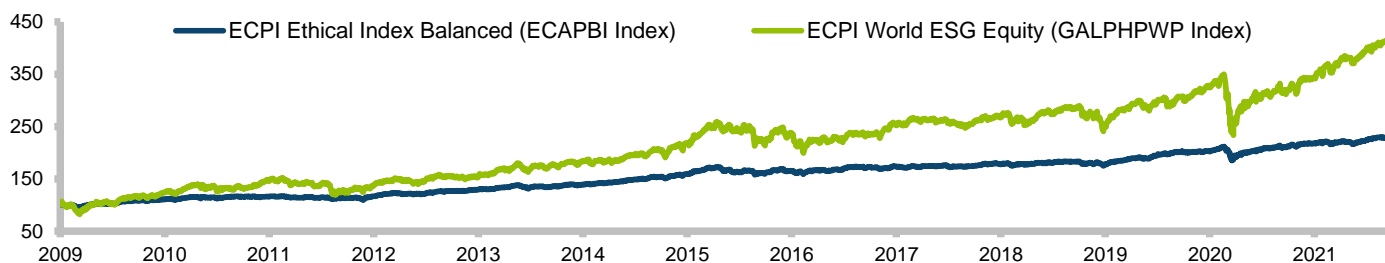
OVERVIEW

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.

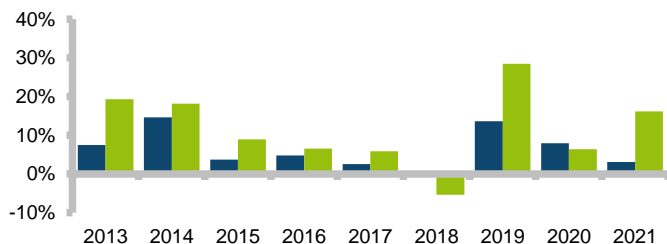
KEY DATA

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	3.06%	16.20%	Alpha Wrt Comparable	2.63%	
1Y	6.17%	25.71%	Beta Wrt Comparable	0.31	
3Y	22.86%	38.42%	Sharpe Ratio	1.03	0.71
5Y	30.33%	70.42%	Information Ratio	-0.50	
7Y	46.60%	98.59%			
CAGR	6.56%	11.50%			
RISK	ECAPBI	GALPHPWP			
Annual Volatility	5.40%	14.83%			
Var 95%	-8.91%	-24.47%			
Var 99%	-12.58%	-34.55%			
Max Drawdown	-12.53%	-33.26%			
Start of Max Dd Period	19-Feb-20	19-Feb-20			
End of Max Dd	18-Mar-20	23-Mar-20			
End of Recovery Period	24-Aug-20	8-Jan-21			



Data From/To: 1-Jan-09 to 30-Sep-21

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