

## OVERVIEW

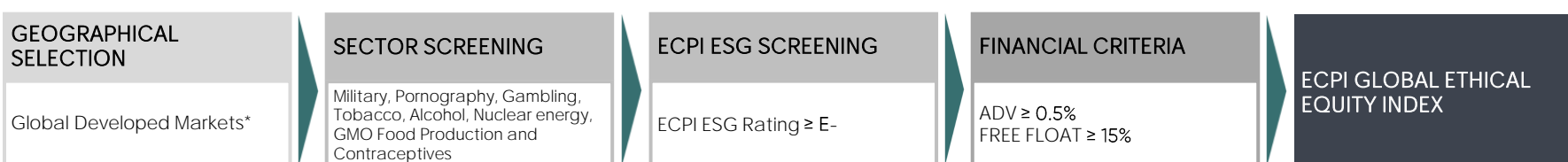
The Index selects the 300 top capitalized companies in the Global market which are eligible investments according to ECPI ESG Rating Methodology and Controversial Sectors Screening.

## KEY DATA

Ticker	ECAPGP - ECAPGR - ECAPGND	Currency	EUR and LC
Weighting	Cap Weighted	Historical Series Since	January 1, 2007
Rebalancing Frequency	Quarterly	Index Rules	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

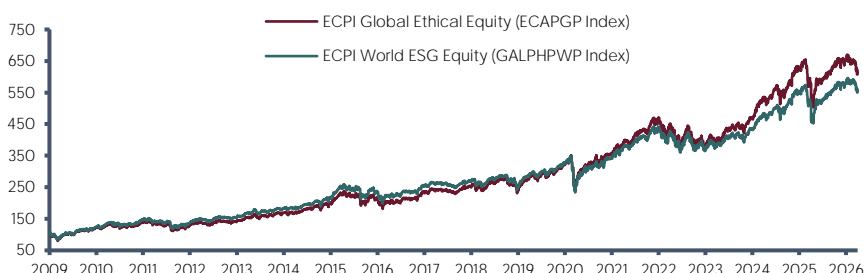
## CONSTITUENTS SELECTION: METHODOLOGY

The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible) to EEE, with EEE being the highest grade.

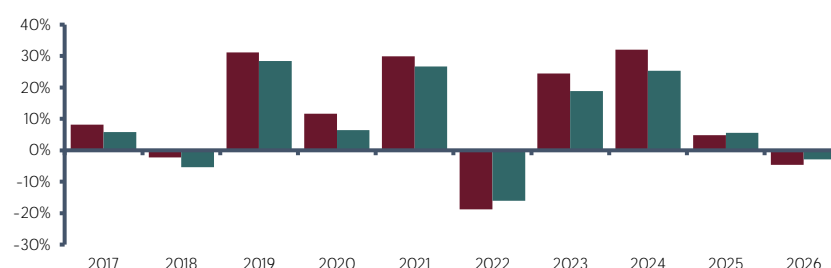


\* Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, United Kingdom, USA

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	ECAPGP	GALPHPWP
Alpha Wrt Comparable	0.13%	
Beta Wrt Comparable	1.06	
Sharpe Ratio	0.65	0.64
Information Ratio	0.30	

FUNDAMENTALS	
Dividend Yield	1.19
Price/Earning Trailing	19.86
Price/Earning Forward	18.66
Price/Book Value	4.11
Price/Cash Flow	17.68
Price/Sales	3.29

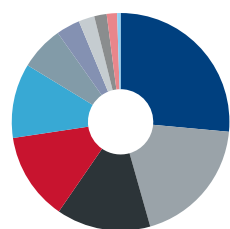
RETURN	ECAPGP	GALPHPWP
YTD	-4.61%	-2.92%
1Y	8.13%	9.46%
3Y	52.56%	43.68%
5Y	58.20%	48.09%
7Y	119.06%	91.37%
CAGR	11.16%	10.50%
Data From/To	01/01/2009	03/31/2026

RETURN	ECAPGP	GALPHPWP
Annual Volatility	15.68%	14.69%
Var 95%	-25.87%	-24.25%
Var 99%	-36.52%	-34.24%
Max Drawdown	-31.73%	-33.26%
Start of Max Dd Period	02/19/2020	02/19/2020
End of Max Dd	03/23/2020	03/23/2020
End of Recovery Period	11/11/2020	01/08/2021

## INDEX CHARACTERISTICS

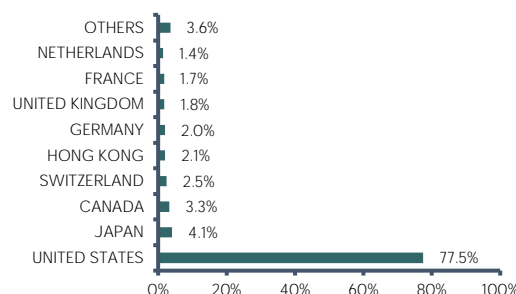
Components	300	Largest Mkt Cap (Eur)	3,678,111,438,986.28
Micro-cap	0	Smallest Mkt Cap (Eur)	11,812,206,900.00
Small-cap	0	Average Mkt Cap (Eur)	155,250,986,097.35
Mid-cap	0	Median Mkt Cap (Eur)	74,054,559,873.46
Large-cap	265	Index Mkt Cap (Eur)	46,575,295,829,203.90
Mega-cap	35	Top 10 Holdings Weight	32.83%

## INDUSTRY SECTOR BREAKDOWN

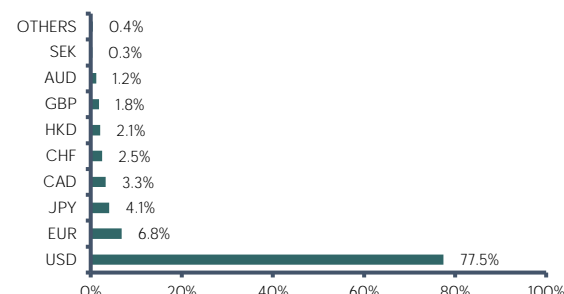


- Info. Tech. - 26.5%
- Financials - 19.2%
- Telecom. Serv. - 14%
- Cons. Discret. - 13%
- Health Care - 11.1%
- Industrials - 6.5%
- Cons. Staples - 3.5%
- Energy - 2.4%
- Materials - 1.8%
- Real Estate - 1.5%
- Utilities - 0.5%

## COUNTRY BREAKDOWN



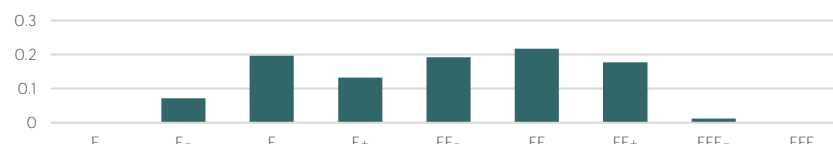
## CURRENCY BREAKDOWN



## ESG RATINGS

	BENCHMARK	TOP 10 POSITIONS
ESG RATING	EE-	E+
ENVIRONMENTAL RATING	EE	EE+
SOCIAL RATING	EE-	E+
GOVERNANCE RATING	E	F

## ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



## TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Apple Inc.	4.15%	E
Amazon.com Inc	4.07%	E+
Nvidia Corp	3.94%	EE+
Microsoft Corp	3.83%	EE
Alphabet Inc A	3.72%	E

COMPANY	WEIGHT	ESG RATING
Broadcom Inc	3.26%	EE-
Alphabet Inc C	2.98%	E
Meta Platforms, Inc. Class A	2.78%	E
Tesla, Inc	2.33%	E-
JP Morgan Chase & Co	1.76%	E-

## BMR ESG DISCLOSURE

ENVIRONMENTAL	SOCIAL	GOVERNANCE
High Climate Impact Sector Exp. (%)	Controversial Weapons Exp. (%)	Independent Board Members (%)
49.20	0.00	82.47
GHG intensity (tonnes CO2e/USD mn)	Tobacco Exposure (%)	Female Board Members (%)
50.72	0.00	34.80
GHG reported vs estimated (%)	Number Social Violations	
90.37/9.63	0.00	
Brown Sector Exposure (%)	Adherence to ILO Principles (%)	
6.50	97.88	
Green Sector Exposure (%)	Gender Pay Gap (%)	
2.91	51.64	
Climate-related physical risk score	Female to Male Board Members	
26.15	0.57	
	Work Related Accidents (%)	
	0.19	
	Corruption/Bribery (%)	
	2.39	
	Corruption/Bribery (# of convictions)	
	31.00	
	Corrupt./Brib. (fines and settl. in EUR M)	
	9362.31	

**ESG RATING:** Weighted average ESG rating of the benchmark | **ENV RATING:** Weighted average environmental rating of the benchmark | **SOC RATING:** Weighted average social rating of the benchmark | **GOV RATING:** Weighted average governance rating of the benchmark | **TOP 10 POSITIONS:** Overall ESG rating of top ten benchmark constituents by weighting in the benchmark | **High Climate Impact Sector Exposure (%)**: Benchmark exposure to activities included in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006 | **GHG intensity (tonnes CO2e/USD mn)**: Greenhouse gas (GHG) intensity of the benchmark | **GHG reported vs estimated (%)**: Percentage of GHG emissions reported versus estimated | **Brown Sector Exposure (%)**: Benchmark exposure to activities included in Divisions 05 to 09, 19 and 20 of Annex I to Regulation (EC) No 1893/2006 | **Green Sector Exposure (%)**: Benchmark exposure to activities included in the environmental goods and services sector, as defined in Article 2, point (5) of Regulation (EU) No 891/2011 | **Climate-related physical risk score**: Exposure of the benchmark portfolio to climate-related physical risks, expressed as a weighted average physical risk score with exposure to a moderate climate change scenario in the year 2030. Scores are represented as values from 1 (lowest risk) to 100 (highest risk) | **Controversial Weapons Exposure (%)**: Weighted average percentage of benchmark constituents in the controversial weapons sector | **Controversial Weapons definition** covers cluster munitions, landmines, nuclear and depleted uranium weapons, biological/chemical weapons | **Tobacco Exposure (%)**: Weighted average percentage of benchmark constituents in the tobacco sector | **Number of Social Violations**: Number of benchmark constituents subject to very severe controversies related to Human Rights and Labour Rights | **Adherence to ILO Principles**: Weighted average percentage of benchmark constituents with no significant labour related controversies | **Gender Pay Gap (%)**: Weighted average gender pay gap | **Female to Male Board Members**: Weighted average ratio of female to male board members | **Work Related Accidents (%)**: Weighted average percentage of benchmark constituents with significant health & safety related controversies | **Corruption/Bribery (%)**: Weighted average percentage of benchmark constituents with significant corruption/bribery related controversies | **Corruption/Bribery (# of convictions)**: Numbers of convictions for violations of anti-corruption and anti-bribery laws | **Corrupt./Brib. (fines and settl. in EUR M)**: Amount of fines for violations of anti-corruption and anti-bribery laws | **Independent Board Members (%)**: Weighted average percentage of board members who are independent | **Female Board Members (%)**: Weighted average percentage of female board members

**Meq-cap:** Market cap of €200 billion and greater | **Big-cap:** €10 billion to €200 billion | **Mid-cap:** €2 billion to €10 billion | **Small-cap:** €300 million to €2 billion | **Micro-cap:** €50 million to €300 million  
Data source: ECPI, Trucost, LSEG  
For more information on EU ESG Disclosure Regulation and ECPI published ESG dimensions, please refer to ECPI benchmark statements and/or ECPI Index rule ([www.ecpigroup.com](http://www.ecpigroup.com)).

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