

## OVERVIEW

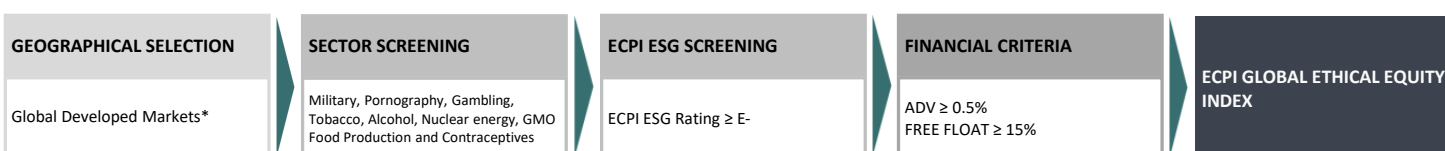
The Index selects the 300 top capitalized companies in the Global market which are eligible investments according to ECPI ESG Rating Methodology and Controversial Sectors Screening.

## KEY DATA

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

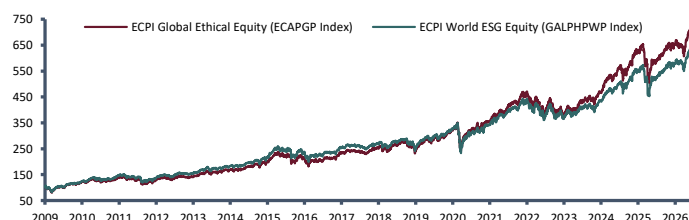
## CONSTITUENTS SELECTION: METHODOLOGY

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.

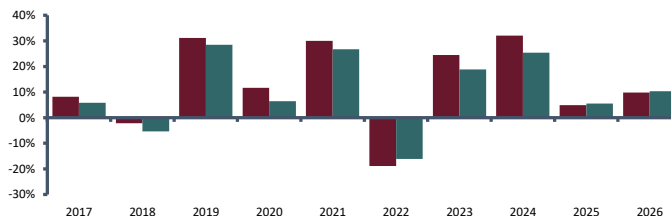


\* Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, United Kingdom, USA

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	ECAPGP	GALPHPWP
Alpha Wrt Comparable	0.16%	
Beta Wrt Comparable	1.06	
Sharpe Ratio	0.70	0.69
Information Ratio	0.33	

FUNDAMENTALS	
Dividend Yield	1.29
Price/Earning Trailing	22.41
Price/Earning Forward	21.22
Price/Book Value	4.54
Price/Cash Flow	20.47
Price/Sales	3.80

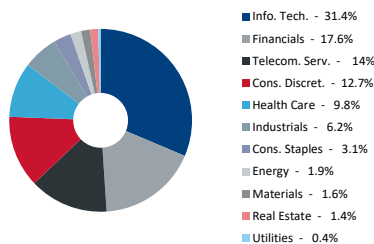
RETURN	ECAPGP	GALPHPWP
YTD	9.87%	10.30%
1Y	22.23%	22.30%
3Y	68.92%	59.14%
5Y	81.17%	67.17%
7Y	161.76%	125.71%
CAGR	11.95%	11.21%
Data From/To	1/1/2009	5/29/2026

RETURN	ECAPGP	GALPHPWP
Annual Volatility	15.63%	14.65%
Var 95%	-25.79%	-24.18%
Var 99%	-36.42%	-34.14%
Max Drawdown	-31.73%	-33.26%
Start of Max Dd Period	2/19/2020	2/19/2020
End of Max Dd	3/23/2020	3/23/2020
End of Recovery Period	11/11/2020	1/8/2021

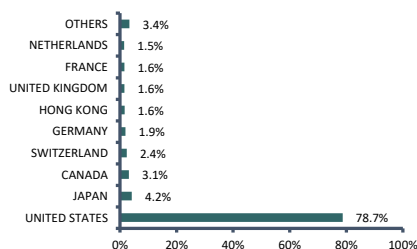
## INDEX CHARACTERISTICS

<b>Components</b>	300	<b>Largest Mkt Cap (Eur)</b>	4,396,676,807,061.13	
<b>Micro-cap</b>	0	0.00%	<b>Smallest Mkt Cap (Eur)</b>	11,879,908,840.00
<b>Small-cap</b>	0	0.00%	<b>Average Mkt Cap (Eur)</b>	179,405,638,213.83
<b>Mid-cap</b>	0	0.00%	<b>Median Mkt Cap (Eur)</b>	77,244,475,868.72
<b>Large-cap</b>	261	85.14%	<b>Index Mkt Cap (Eur)</b>	53,821,691,464,150.00
<b>Mega-cap</b>	39	14.86%	<b>Top 10 Holdings Weight</b>	35.67%

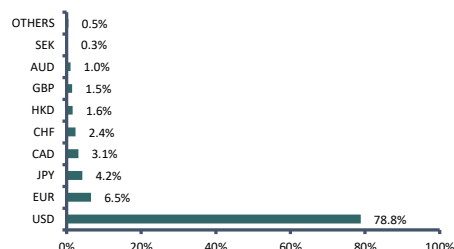
## INDUSTRY SECTOR BREAKDOWN



## COUNTRY BREAKDOWN



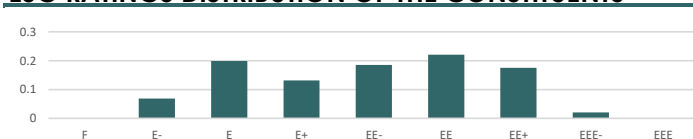
## CURRENCY BREAKDOWN



## 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
Amazon.com Inc	4.53%	E+
Apple Inc.	4.38%	E
Alphabet Inc A	4.22%	E
Nvidia Corp	4.09%	EE+
Broadcom Inc	4.04%	EE-

COMPANY	WEIGHT	ESG RATING
Microsoft Corp	3.99%	EE
Alphabet Inc C	3.36%	E
Meta Platforms, Inc. Class A	2.64%	E
Tesla, Inc	2.34%	E-
Micron Technology Inc	2.08%	EE

## BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	49.11	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	82.27
GHG intensity (tonnes CO2e/USD mn)	50.30	Tobacco Exposure (%)	0.00	Female Board Members (%)	34.79
GHG reported vs estimated (%)	90.69/9.31	Number Social Violations	0.00		
Brown Sector Exposure (%)	5.60	Adherence to ILO Principles (%)	98.16		
Green Sector Exposure (%)	2.69	Gender Pay Gap (%)	51.76		
Climate-related physical risk score	26.41	Female to Male Board Members	0.57		
		Work Related Accidents (%)	0.17		
		Corruption/Bribery (%)	2.38		
		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 691/2011 | 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 | Mega-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, ISEG  
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.stoxx.com](http://www.stoxx.com)).

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