

OVERVIEW

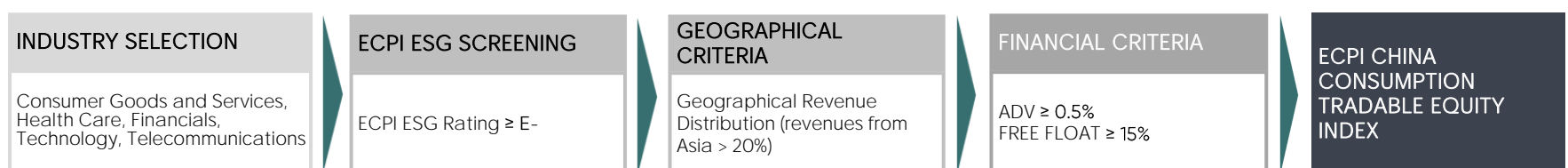
The Index selects 40 companies in the developed markets that are expected to benefit from the boom in consumer spending in China.

KEY DATA

Ticker	ECPACCTP - ECPACCTR - ECPACCTN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 2, 2009
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

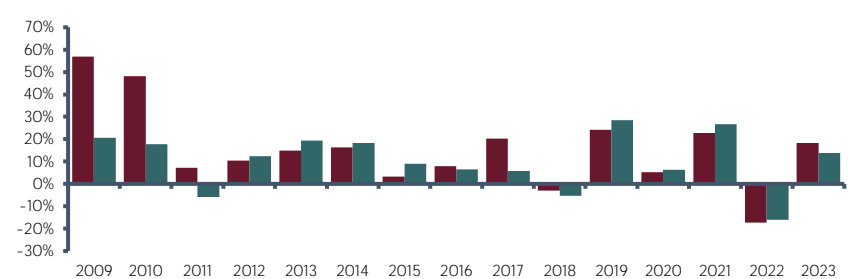
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	ECPACCTP	GALPHPWP
Alpha Wrt Comparable	4.89%	
Beta Wrt Comparable	0.94	
Sharpe Ratio	0.82	0.60
Information Ratio	0.46	

FUNDAMENTALS	
Dividend Yield	1.76
Price/Earning Trailing	18.63
Price/Earning Forward	16.43
Price/Book Value	2.41
Price/Cash Flow	12.23
Price/Sales	2.44

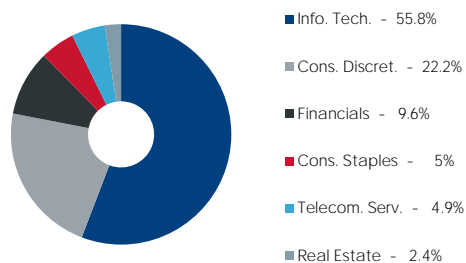
RETURN	ECPACCTP	GALPHPWP
YTD	18.21%	13.88%
1Y	12.32%	5.42%
3Y	34.76%	29.03%
5Y	43.62%	45.63%
7Y	88.94%	77.05%
CAGR	14.70%	10.06%
Data From/To	01/02/2009	08/31/2023

RETURN	ECPACCTP	GALPHPWP
Annual Volatility	16.73%	14.97%
Var 95%	-27.60%	-24.71%
Var 99%	-38.97%	-34.89%
Max Drawdown	-33.11%	-33.26%
Start of Max Dd Period	04/13/2015	02/19/2020
End of Max Dd	02/11/2016	03/23/2020
End of Recovery Period	09/27/2017	01/08/2021

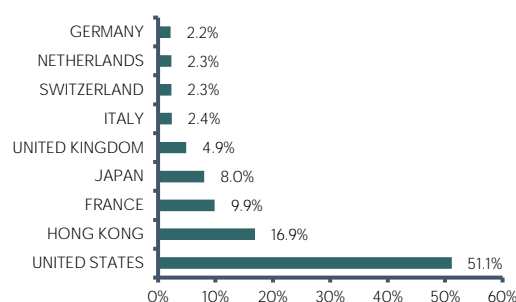
INDEX CHARACTERISTICS

Components	40	Largest Mkt Cap (Eur)	2,722,579,117,095.87
Micro-cap	0	Smallest Mkt Cap (Eur)	30,063,761,057.47
Small-cap	0	Average Mkt Cap (Eur)	187,299,747,859.33
Mid-cap	0	Median Mkt Cap (Eur)	63,919,387,639.33
Large-cap	33	Index Mkt Cap (Eur)	7,491,989,914,373.35
Mega-cap	7	Top 10 Holdings Weight	27.39%

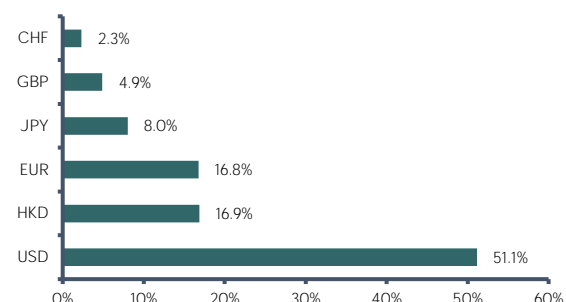
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



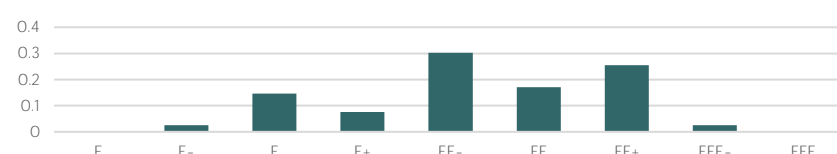
CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

ESG RATING	EE-
ENVIRONMENTAL RATING	EE-
SOCIAL RATING	EE
GOVERNANCE RATING	EE-

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING	COMPANY	WEIGHT	ESG RATING
Micron Technology Inc	2.82%	EE-	Amphenol Corp A	2.72%	E
Honda Motor Co	2.81%	EE-	KLA Corporation	2.69%	EE
Lam Research Corp	2.79%	EE+	Intel Corp	2.68%	EE+
Nvidia Corp	2.79%	EE+	Tokyo Electron	2.68%	EE-
Applied Materials Inc	2.76%	EE+	Hong Kong Exchanges and Clearing Ltd.	2.64%	EE+

BMR ESG DISCLOSURE

ENVIRONMENTAL	SOCIAL	GOVERNANCE
High Climate Impact Sector Exp. (%)	Controversial Weapons Exp. (%)	Independent Board Members (%)
70.38	0.00	71.87
GHG intensity (tonnes CO2e/USD mn)	Tobacco Exposure (%)	Female Board Members (%)
53.69	0.00	30.09
GHG reported vs estimated (%)	Number Social Violations	
85.59/14.41	0.00	
Brown Sector Exposure (%)	Adherence to ILO Principles (%)	
9.88	94.90	
Green Sector Exposure (%)	Gender Pay Gap (%)	
0.00	31.56	
Climate-related physical risk score	Female to Male Board Members	
34.36	0.48	
	Work Related Accidents (%)	
	0.00	
	Corruption/Bribery (%)	
	0.00	

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 | **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

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).

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