

ECPI CHINA CONSUMPTION TRAD. EQUITY INDEX

Factsheet as of 29-Feb-2024

OVERVIEW

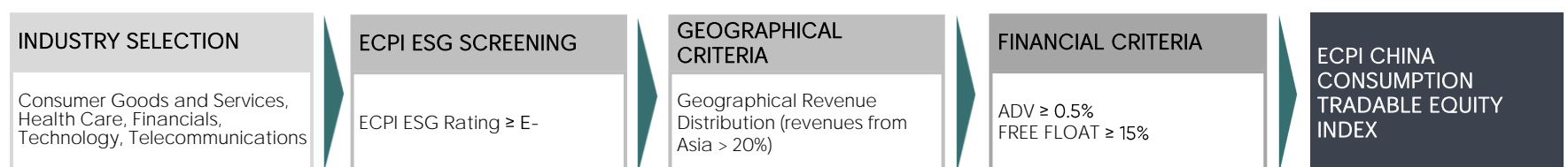
The Index selects 40 companies in the developed markets that are expected to benefit from the boom in consumer spending in China.

KEY DATA

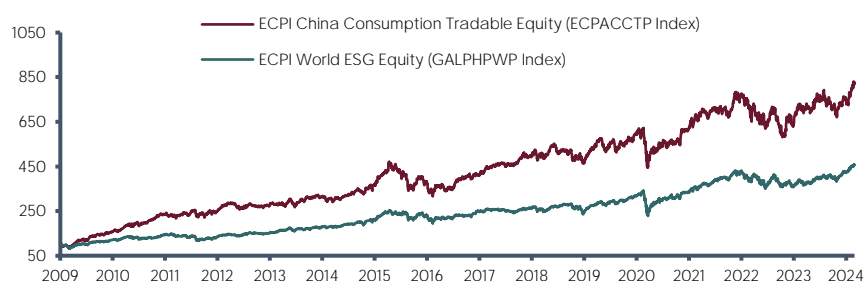
| | | | |
|-----------------------|--------------------------------|-------------------------|---|
| Ticker | ECPACCTP - ECPACCTR - ECPACCTN | Currency | EUR and LC |
| Weighting | Equal Weighted | Historical Series Since | January 2, 2009 |
| Rebalancing Frequency | Semi Annual | Index Rules | https://www.ecpigroup.com/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

CONSTITUENTS SELECTION: METHODOLOGY

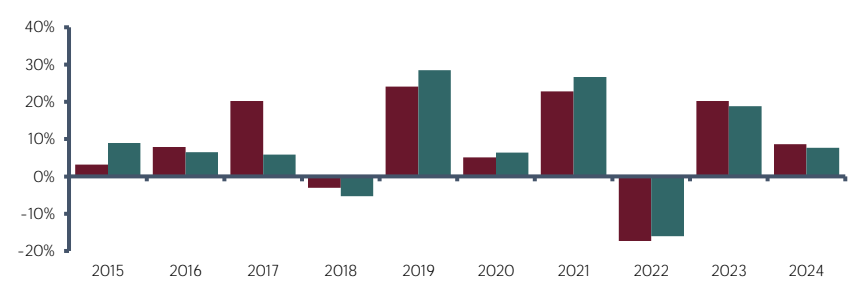
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



| RELATIVE ANALYSIS | ECPACCTP | GALPHPWP |
|----------------------|----------|----------|
| Alpha Wrt Comparable | 4.65% | |
| Beta Wrt Comparable | 0.94 | |
| Sharpe Ratio | 0.84 | 0.64 |
| Information Ratio | 0.44 | |

| FUNDAMENTALS | |
|------------------------|-------|
| Dividend Yield | 1.70 |
| Price/Earning Trailing | 18.10 |
| Price/Earning Forward | 16.03 |
| Price/Book Value | 2.53 |
| Price/Cash Flow | 10.93 |
| Price/Sales | 2.23 |

| RETURN | ECPACCTP | GALPHPWP |
|--------------|------------|------------|
| YTD | 8.65% | 7.69% |
| 1Y | 17.28% | 22.45% |
| 3Y | 22.18% | 29.39% |
| 5Y | 55.23% | 66.26% |
| 7Y | 86.21% | 76.08% |
| CAGR | 14.94% | 10.56% |
| Data From/To | 01/02/2009 | 02/29/2024 |

| RETURN | ECPACCTP | GALPHPWP |
|------------------------|------------|------------|
| Annual Volatility | 16.67% | 14.83% |
| Var 95% | -27.51% | -24.48% |
| Var 99% | -38.85% | -34.56% |
| 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 |

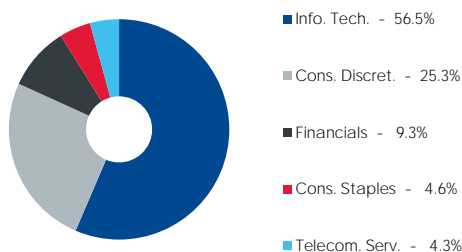
INDEX CHARACTERISTICS

| | | | |
|------------|----|------------------------|----------------------|
| Components | 40 | Largest Mkt Cap (Eur) | 2,597,754,400,036.96 |
| Micro-cap | 0 | Smallest Mkt Cap (Eur) | 26,557,327,486.95 |
| Small-cap | 0 | Average Mkt Cap (Eur) | 212,837,898,310.54 |
| Mid-cap | 0 | Median Mkt Cap (Eur) | 76,772,860,464.08 |
| Large-cap | 32 | Index Mkt Cap (Eur) | 8,513,515,932,421.44 |
| Mega-cap | 8 | Top 10 Holdings Weight | 29.34% |

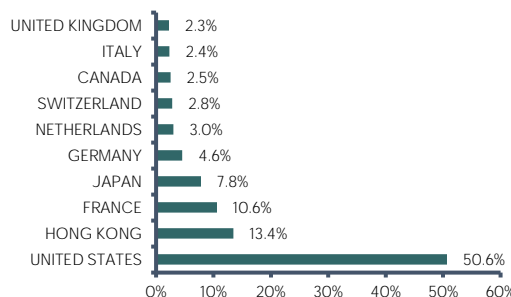
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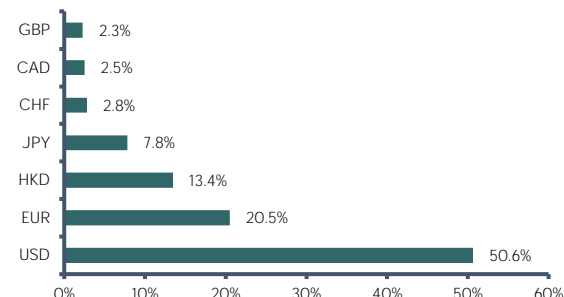
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



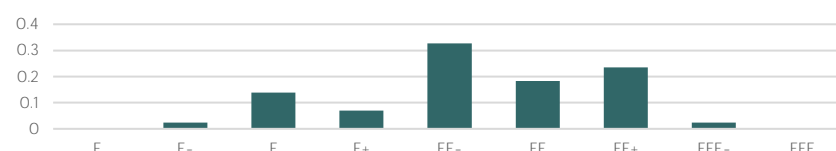
CURRENCY BREAKDOWN



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 |
|------------------------|--------|------------|
| Nvidia Corp | 3.27% | EE+ |
| Tokyo Electron | 3.09% | EE- |
| Applied Materials Inc | 3.01% | EE+ |
| ASML Holding NV | 3.00% | EE+ |
| Advanced Micro Devices | 2.97% | EE |

| COMPANY | WEIGHT | ESG RATING |
|-----------------------------------|--------|------------|
| Hermes Intl | 2.82% | EE- |
| LVMH-Moët Vuitton | 2.81% | EE- |
| Compagnie financière Richemont SA | 2.81% | EE |
| Lam Research Corp | 2.79% | EE+ |
| KLA Corporation | 2.75% | EE |

BMR ESG DISCLOSURE

| ENVIRONMENTAL | | SOCIAL | | GOVERNANCE | |
|-------------------------------------|-------------|---------------------------------|--------|-------------------------------|-------|
| High Climate Impact Sector Exp. (%) | 67.76 | Controversial Weapons Exp. (%) | 0.00 | Independent Board Members (%) | 73.01 |
| GHG intensity (tonnes CO2e/USD mn) | 40.32 | Tobacco Exposure (%) | 0.00 | Female Board Members (%) | 31.97 |
| GHG reported vs estimated (%) | 88.23/11.77 | Number Social Violations | 0.00 | | |
| Brown Sector Exposure (%) | 10.23 | Adherence to ILO Principles (%) | 100.00 | | |
| Green Sector Exposure (%) | 0.00 | Gender Pay Gap (%) | 35.98 | | |
| Climate-related physical risk score | 33.19 | Female to Male Board Members | 0.51 | | |
| | | 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

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