

ECPI CHINA CONSUMPTION TRAD. EQUITY INDEX

Factsheet as of 30-Apr-2024

OVERVIEW

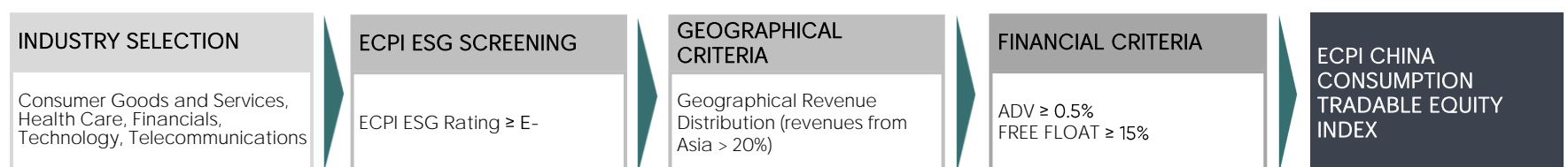
The Index selects 40 companies in the developed markets that are expected to benefit from the boom in consumer spending in China.

KEY DATA

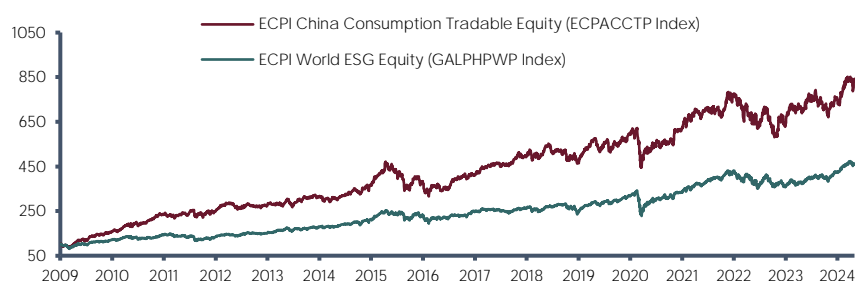
Ticker	ECPACCTP - ECPACCTR - ECPACCTN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 2, 2009
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

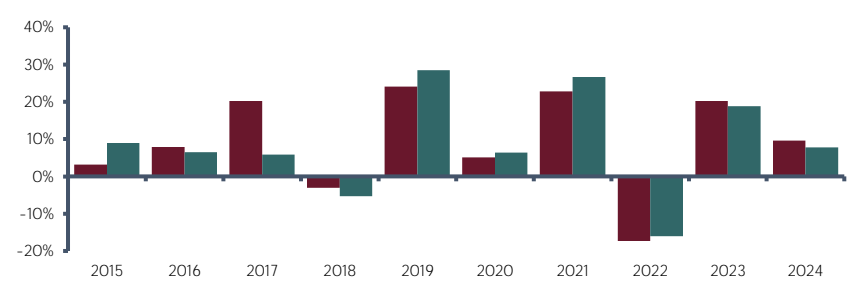
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	ECPACCTP	GALPHPWP
Alpha Wrt Comparable	4.63%	
Beta Wrt Comparable	0.94	
Sharpe Ratio	0.83	0.64
Information Ratio	0.44	

FUNDAMENTALS	
Dividend Yield	1.67
Price/Earning Trailing	17.98
Price/Earning Forward	15.96
Price/Book Value	2.51
Price/Cash Flow	12.60
Price/Sales	2.28

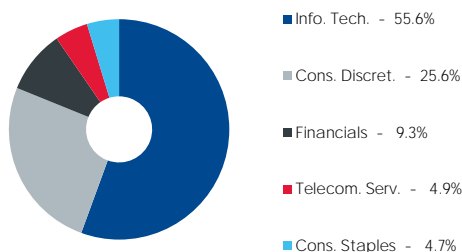
RETURN	ECPACCTP	GALPHPWP
YTD	9.57%	7.79%
1Y	17.69%	20.58%
3Y	21.25%	23.39%
5Y	45.15%	58.11%
7Y	81.65%	78.17%
CAGR	14.83%	10.44%
Data From/To	01/02/2009	04/30/2024

RETURN	ECPACCTP	GALPHPWP
Annual Volatility	16.67%	14.79%
Var 95%	-27.51%	-24.41%
Var 99%	-38.84%	-34.47%
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

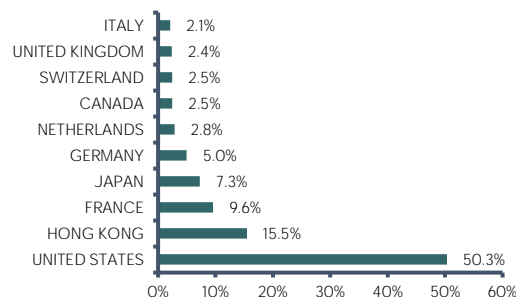
INDEX CHARACTERISTICS

Components	40	Largest Mkt Cap (Eur)	2,459,869,619,574.47
Micro-cap	0	Smallest Mkt Cap (Eur)	27,426,795,604.40
Small-cap	0	Average Mkt Cap (Eur)	213,464,316,602.28
Mid-cap	0	Median Mkt Cap (Eur)	71,993,293,820.90
Large-cap	32	Index Mkt Cap (Eur)	8,538,572,664,091.35
Mega-cap	8	Top 10 Holdings Weight	29.88%

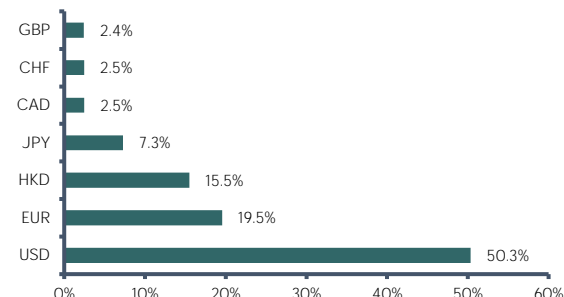
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



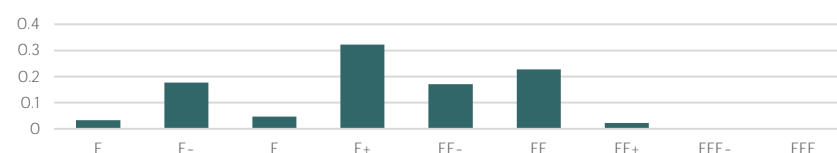
CURRENCY BREAKDOWN



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
Nvidia Corp	3.58%	EE+	ASML Holding NV	2.85%	EE+
Meituan - Class B	3.28%	E-	Amphenol Corp A	2.84%	E
Micron Technology Inc	3.11%	EE-	Tokyo Electron	2.81%	EE-
Applied Materials Inc	2.98%	EE+	KLA Corporation	2.79%	EE
Adidas AG	2.86%	EE	NXP Semiconductor NV	2.78%	EE-

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	67.43	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	73.48
GHG intensity (tonnes CO2e/USD mn)	39.78	Tobacco Exposure (%)	0.00	Female Board Members (%)	31.59
GHG reported vs estimated (%)	88.16/11.84	Number Social Violations	0.00		
Brown Sector Exposure (%)	10.00	Adherence to ILO Principles (%)	100.00		
Green Sector Exposure (%)	0.00	Gender Pay Gap (%)	34.06		
Climate-related physical risk score	33.13	Female to Male Board Members	0.51		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	0.00		
		Corruption/Bribery (# of convictions)	2.00		
		Corrupt./Brib. (fines and settl. in EUR M)	0.05		

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 681/2011 | **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, 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).

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