

## OVERVIEW

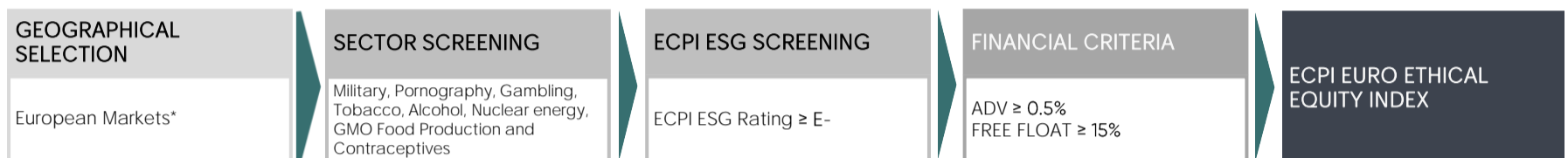
The Index selects the 150 top capitalized companies in the European market which are eligible investments according to ECPI ESG Rating Methodology and Controversial Sectors Screening.

## KEY DATA

<b>Ticker</b>	ECAPEP - ECAPER - ECAPEND	<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.ecpigroup.com/">https://www.ecpigroup.com/</a>

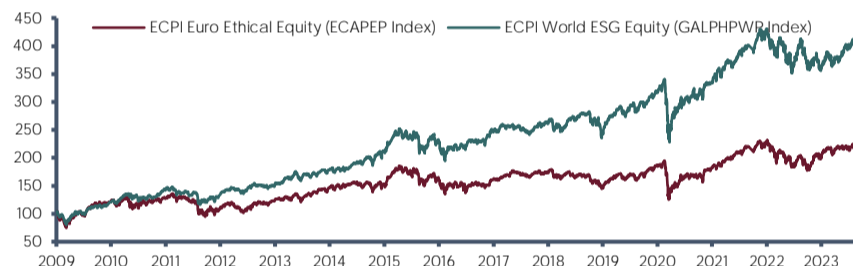
## CONSTITUENTS SELECTION: METHODOLOGY

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.

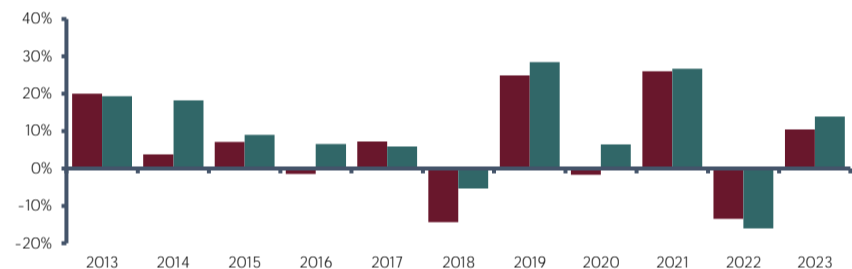


\* Austria, Belgium, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	ECAPEP	GALPHPWP
Alpha Wrt Comparable	-2.35%	
Beta Wrt Comparable	0.88	
Sharpe Ratio	0.25	0.60
Information Ratio	-0.28	

FUNDAMENTALS	
Dividend Yield	2.90
Price/Earning Trailing	13.29
Price/Earning Forward	13.14
Price/Book Value	2.03
Price/Cash Flow	8.23
Price/Sales	1.59

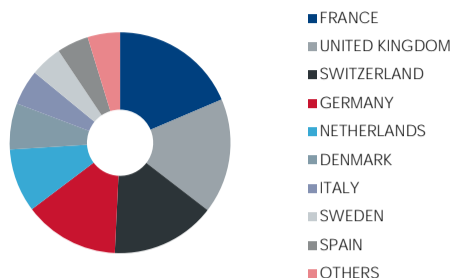
RETURN	ECAPEP	GALPHPWP
YTD	10.47%	13.88%
1Y	14.37%	5.42%
3Y	30.65%	29.03%
5Y	29.92%	45.63%
7Y	42.70%	77.05%
CAGR	5.49%	10.06%
Data From/To	01/02/2009	08/31/2023

RETURN	ECAPEP	GALPHPWP
Annual Volatility	18.21%	15.01%
Var 95%	-30.04%	-24.76%
Var 99%	-42.42%	-34.96%
Max Drawdown	-35.83%	-33.26%
Start of Max Dd Period	02/19/2020	02/19/2020
End of Max Dd	03/18/2020	03/23/2020
End of Recovery Period	03/30/2021	01/08/2021

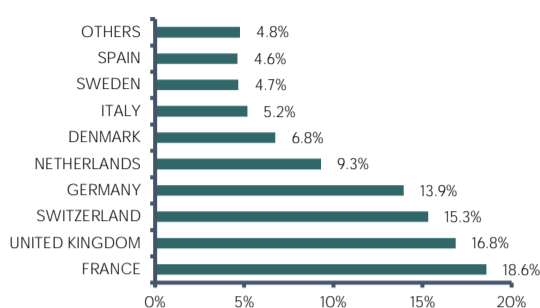
## INDEX CHARACTERISTICS

<b>Components</b>	150	<b>Largest Mkt Cap (Eur)</b>	293,595,003,923.08
<b>Micro-cap</b>	0	<b>Smallest Mkt Cap (Eur)</b>	7,506,903,348.07
<b>Small-cap</b>	0	<b>Average Mkt Cap (Eur)</b>	43,131,056,676.47
<b>Mid-cap</b>	2	<b>Median Mkt Cap (Eur)</b>	28,147,060,750.78
<b>Large-cap</b>	144	<b>Index Mkt Cap (Eur)</b>	6,469,658,501,470.03
<b>Mega-cap</b>	4	<b>Top 10 Holdings Weight</b>	28.64%

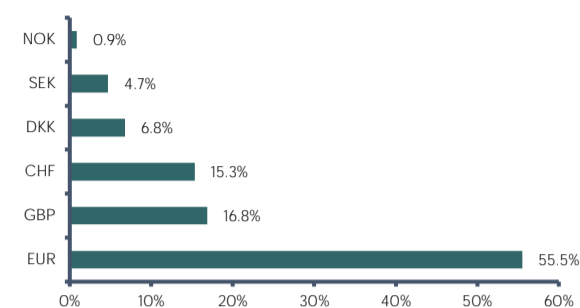
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

ESG RATING	EE-
ENVIRONMENTAL RATING	EE
SOCIAL RATING	EE
GOVERNANCE RATING	E+

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING	COMPANY	WEIGHT	ESG RATING
Novo Nordisk AS B	4.66%	EE	TotalEnergies	2.60%	E+
Roche Hldgs AG Ptg Genus	3.65%	E+	Unilever	2.37%	EE-
ASML Holding NV	3.62%	EE+	L'Oreal	1.96%	EEE-
AstraZeneca Plc	3.61%	E	UBS Group AG	1.74%	E-
SAP SE	2.70%	EE-	Schneider Electric SE	1.73%	EEE-

BMR ESG DISCLOSURE

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

**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](http://www.ecpigroup.com)).

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