

## OVERVIEW

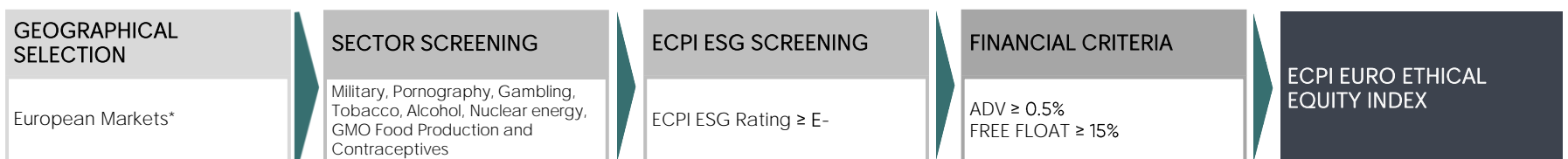
The Index selects the 150 top capitalized companies in the European market which are eligible investments according to ECPI ESG Rating Methodology and Controversial Sectors Screening.

## KEY DATA

|                       |                           |                         |   |
|-----------------------|---------------------------|-------------------------|---|
| Ticker                | ECAPEP - ECAPER - ECAPEND | Currency                | EUR and LC  |
| Weighting             | Cap Weighted              | Historical Series Since | January 1, 2007   |
| Rebalancing Frequency | Quarterly                 | Index Rules             | <a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a> |

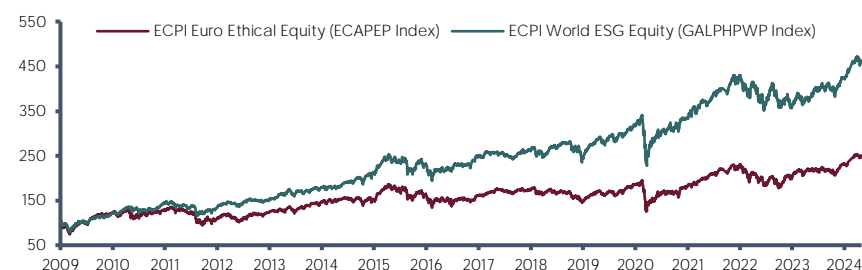
## CONSTITUENTS SELECTION: METHODOLOGY

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.

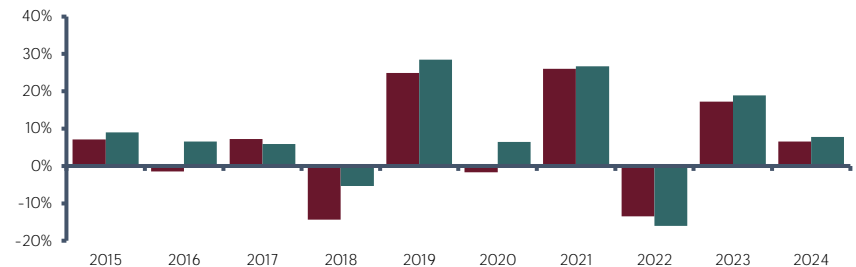


\* Austria, Belgium, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



| RELATIVE ANALYSIS    | ECAPEP | GALPHPWP |
|----------------------|--------|----------|
| Alpha Wrt Comparable | -2.05% |          |
| Beta Wrt Comparable  | 0.87   |          |
| Sharpe Ratio         | 0.28   | 0.63     |
| Information Ratio    | -0.27  |          |

| FUNDAMENTALS           |       |
|------------------------|-------|
| Dividend Yield         | 2.94  |
| Price/Earning Trailing | 15.00 |
| Price/Earning Forward  | 14.22 |
| Price/Book Value       | 2.20  |
| Price/Cash Flow        | 11.65 |
| Price/Sales            | 1.71  |

| RETURN       | ECAPEP     | GALPHPWP   |
|--------------|------------|------------|
| YTD          | 6.56%      | 7.79%      |
| 1Y           | 12.77%     | 20.58%     |
| 3Y           | 24.41%     | 23.39%     |
| 5Y           | 44.96%     | 58.11%     |
| 7Y           | 42.24%     | 78.17%     |
| CAGR         | 6.09%      | 10.44%     |
| Data From/To | 01/02/2009 | 04/30/2024 |

| RETURN                 | ECAPEP     | GALPHPWP   |
|------------------------|------------|------------|
| Annual Volatility      | 17.99%     | 14.91%     |
| Var 95%                | -29.68%    | -24.60%    |
| Var 99%                | -41.91%    | -34.74%    |
| 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 |

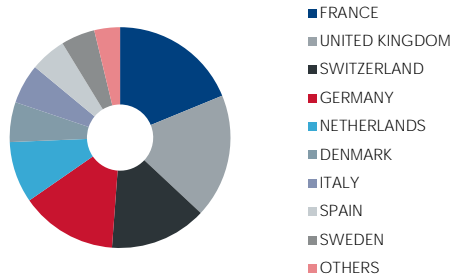
## INDEX CHARACTERISTICS

|            |     |                        |                      |
|------------|-----|------------------------|----------------------|
| Components | 151 | Largest Mkt Cap (Eur)  | 415,712,411,238.79   |
| Micro-cap  | 0   | Smallest Mkt Cap (Eur) | 469,990,131.37       |
| Small-cap  | 1   | Average Mkt Cap (Eur)  | 47,184,928,758.76    |
| Mid-cap    | 2   | Median Mkt Cap (Eur)   | 29,169,689,400.00    |
| Large-cap  | 142 | Index Mkt Cap (Eur)    | 7,124,924,242,572.38 |
| Mega-cap   | 6   | Top 10 Holdings Weight | 28.42%               |

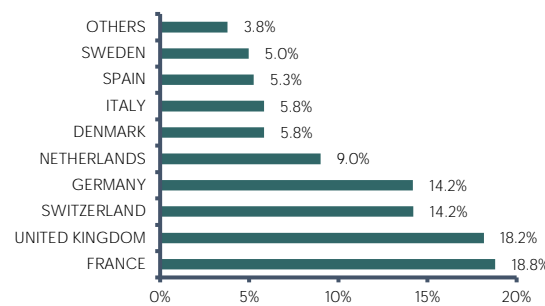
# ECPI EURO ETHICAL EQUITY INDEX

Factsheet as of 30-Apr-2024

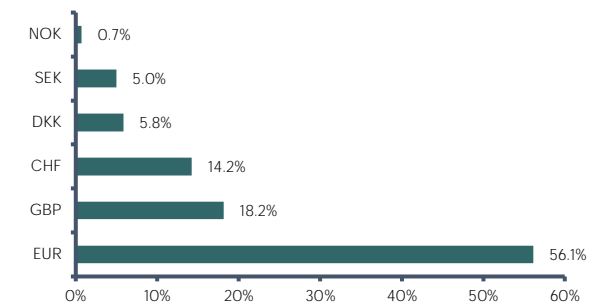
## INDUSTRY SECTOR BREAKDOWN



## 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        | 4.05%  | EE         | TotalEnergies         | 2.76%  | E+         |
| AstraZeneca Plc          | 3.93%  | E          | Unilever              | 2.19%  | EE-        |
| ASML Holding NV          | 3.78%  | EE+        | Schneider Electric SE | 2.07%  | EEE-       |
| SAP SE                   | 3.11%  | EE-        | Allianz SE            | 1.87%  | EE-        |
| Roche Hldgs AG Ptg Genus | 2.84%  | E+         | L'Oreal               | 1.81%  | EEE-       |

## BMR ESG DISCLOSURE

| ENVIRONMENTAL                       |          | SOCIAL                                     |          | GOVERNANCE                    |       |
|-------------------------------------|----------|--|----------|-------------------------------|-------|
| High Climate Impact Sector Exp. (%) | 58.69    | Controversial Weapons Exp. (%)             | 0.00     | Independent Board Members (%) | 70.30 |
| GHG intensity (tonnes CO2e/USD mn)  | 73.25    | Tobacco Exposure (%)                       | 0.00     | Female Board Members (%)      | 40.37 |
| GHG reported vs estimated (%)       | 92.5/7.5 | Number Social Violations                   | 0.00     |                               |       |
| Brown Sector Exposure (%)           | 18.03    | Adherence to ILO Principles (%)            | 98.13    |                               |       |
| Green Sector Exposure (%)           | 6.24     | Gender Pay Gap (%)                         | 28.41    |                               |       |
| Climate-related physical risk score | 30.09    | Female to Male Board Members               | 0.71     |                               |       |
|                                     |          | Work Related Accidents (%)                 | 0.00     |                               |       |
|                                     |          | Corruption/Bribery (%)                     | 14.12    |                               |       |
|                                     |          | Corruption/Bribery (# of convictions)      | 10.00    |                               |       |
|                                     |          | Corrupt./Brib. (fines and settl. in EUR M) | 8,667.27 |                               |       |

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

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