

OVERVIEW

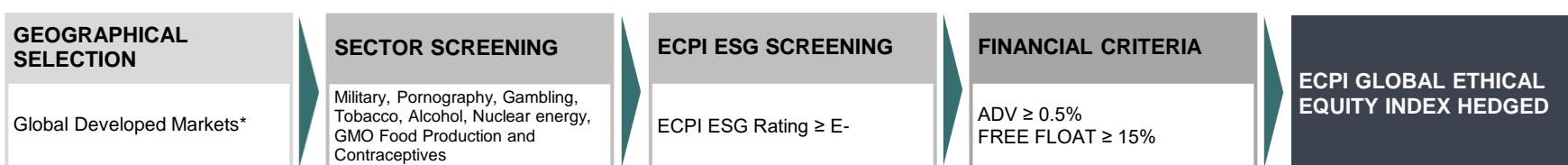
The Index selects the 300 top capitalized companies in the Global market which are eligible investments according to ECPI ESG Rating Methodology and Controversial Sectors Screening.

KEY DATA

| | | | |
|-----------------------|-----------------------------|-------------------------|---|
| Ticker | ECAPGPH - ECAPGRH - ECAPGNH | Currency | EUR and LC |
| Weighting | Cap Weighted | Historical Series Since | January 1, 2007 |
| Rebalancing Frequency | Quarterly | Index Rules | https://www.ecpigroup.com/ |

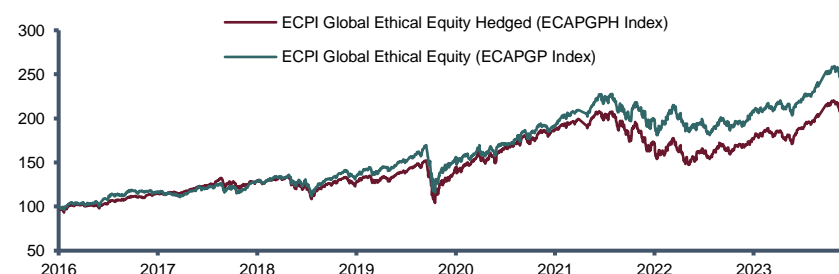
CONSTITUENTS SELECTION: METHODOLOGY

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.

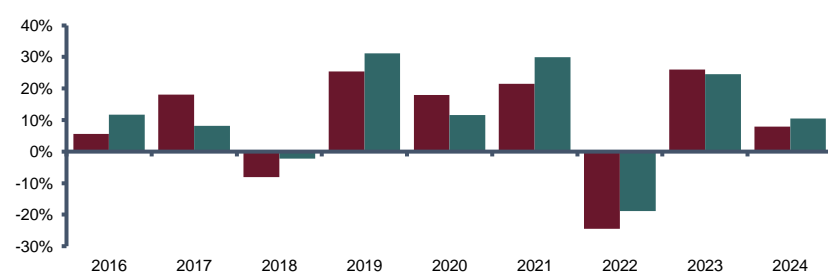


* Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, United Kingdom, USA

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



| RELATIVE ANALYSIS | ECAPGPH | ECAPGP |
|----------------------|---------|--------|
| Alpha Wrt Comparable | -1.21% | |
| Beta Wrt Comparable | 0.93 | |
| Sharpe Ratio | 0.54 | 0.67 |
| Information Ratio | -0.36 | |

| FUNDAMENTALS | |
|------------------------|-------|
| Dividend Yield | 1.69 |
| Price/Earning Trailing | 20.19 |
| Price/Earning Forward | 18.04 |
| Price/Book Value | 3.61 |
| Price/Cash Flow | 15.68 |
| Price/Sales | 2.57 |

| RETURN | ECAPGPH | ECAPGP |
|--------------|------------|------------|
| YTD | 7.96% | 10.50% |
| 1Y | 24.00% | 27.93% |
| 3Y | 14.21% | 30.73% |
| 5Y | 60.25% | 79.43% |
| 7Y | 86.76% | 113.29% |
| CAGR | 9.97% | 12.36% |
| Data From/To | 06/08/2016 | 04/30/2024 |

| RETURN | ECAPGPH | ECAPGP |
|------------------------|------------|------------|
| Annual Volatility | 16.64% | 16.83% |
| Var 95% | -27.46% | -27.77% |
| Var 99% | -38.77% | -39.22% |
| Max Drawdown | -31.79% | -31.73% |
| Start of Max Dd Period | 02/19/2020 | 02/19/2020 |
| End of Max Dd | 03/23/2020 | 03/23/2020 |
| End of Recovery Period | 08/12/2020 | 11/11/2020 |

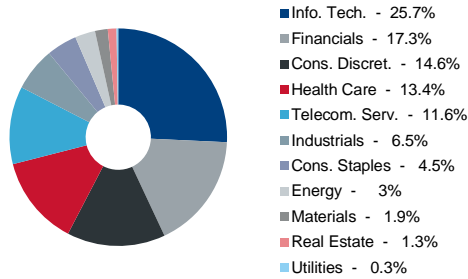
INDEX CHARACTERISTICS

| | | | |
|------------|-----|------------------------|-----------------------|
| Components | 301 | Largest Mkt Cap (Eur) | 2,705,533,456,048.63 |
| Micro-cap | 0 | Smallest Mkt Cap (Eur) | 8,400,988,309.56 |
| Small-cap | 0 | Average Mkt Cap (Eur) | 132,197,993,563.88 |
| Mid-cap | 1 | Median Mkt Cap (Eur) | 68,078,294,729.95 |
| Large-cap | 267 | Index Mkt Cap (Eur) | 39,791,596,062,726.40 |
| Mega-cap | 33 | Top 10 Holdings Weight | 28.55% |

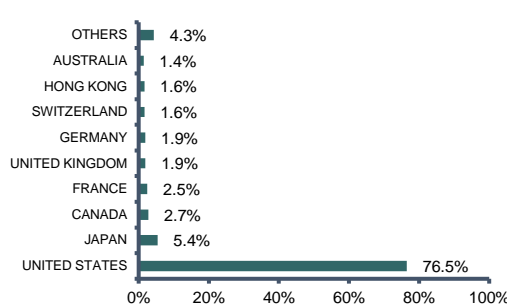
ECPI GLOBAL ETHICAL EQUITY INDEX HEDGED

Factsheet as of 30-Apr-2024

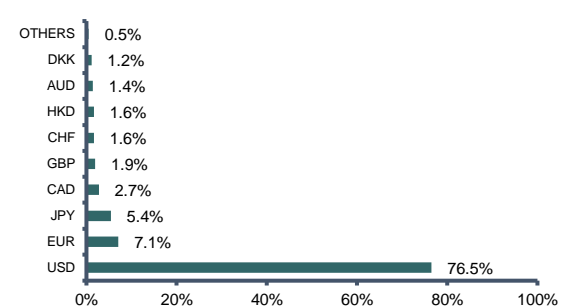
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



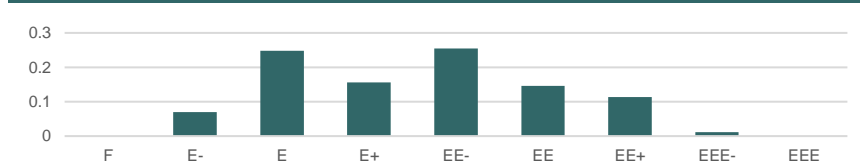
CURRENCY BREAKDOWN



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 |
|----------------|--------|------------|
| Amazon.com Inc | 4.15% | E |
| Nvidia Corp | 4.11% | EE+ |
| Apple Inc. | 4.02% | E |
| Microsoft Corp | 3.93% | EE- |
| Alphabet Inc A | 2.65% | E |

| COMPANY | WEIGHT | ESG RATING |
|------------------------------|--------|------------|
| Meta Platforms, Inc. Class A | 2.61% | E- |
| Alphabet Inc C | 2.24% | E |
| Eli Lilly & Co | 1.72% | EE- |
| Broadcom Inc | 1.58% | EE- |
| JP Morgan Chase & Co | 1.53% | E |

BMR ESG DISCLOSURE

| ENVIRONMENTAL | | SOCIAL | | GOVERNANCE | |
|-------------------------------------|-------------|--|-----------|-------------------------------|-------|
| High Climate Impact Sector Exp. (%) | 54.58 | Controversial Weapons Exp. (%) | 0.00 | Independent Board Members (%) | 80.63 |
| GHG intensity (tonnes CO2e/USD mn) | 49.28 | Tobacco Exposure (%) | 0.00 | Female Board Members (%) | 33.86 |
| GHG reported vs estimated (%) | 89.01/10.99 | Number Social Violations | 0.00 | | |
| Brown Sector Exposure (%) | 7.75 | Adherence to ILO Principles (%) | 97.38 | | |
| Green Sector Exposure (%) | 3.04 | Gender Pay Gap (%) | 49.53 | | |
| Climate-related physical risk score | 27.04 | Female to Male Board Members | 0.55 | | |
| | | Work Related Accidents (%) | 0.00 | | |
| | | Corruption/Bribery (%) | 2.80 | | |
| | | Corruption/Bribery (# of convictions) | 31.00 | | |
| | | Corrupt./Brib. (fines and settl. in EUR M) | 11,177.84 | | |

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).

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