

OVERVIEW

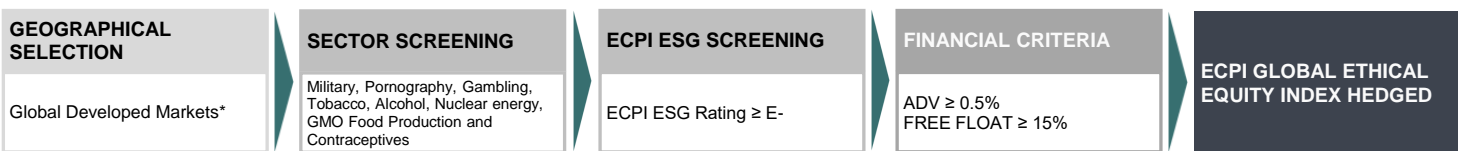
The Index selects the 300 top capitalized companies in the Global market which are eligible investments according to ECPI ESG Rating Methodology and Controversial Sectors Screening.

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/

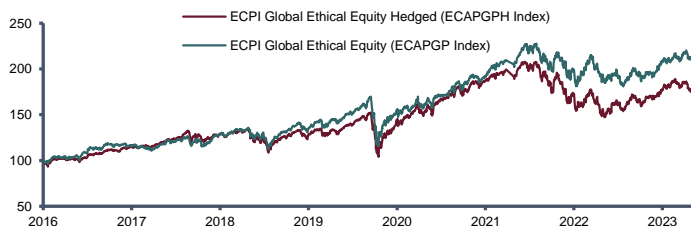
CONSTITUENTS SELECTION: METHODOLOGY

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.

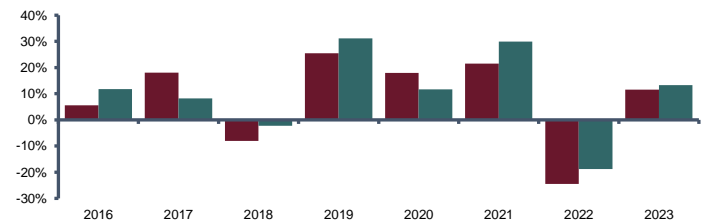


* Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, United Kingdom, USA

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	ECAPGPH	ECAPGP
Alpha Wrt Comparable	-1.52%	
Beta Wrt Comparable	0.93	
Sharpe Ratio	0.40	0.55
Information Ratio	-0.39	

FUNDAMENTALS	
Dividend Yield	1.51
Price/Earning Trailing	17.98
Price/Earning Forward	16.14
Price/Book Value	2.45
Price/Cash Flow	11.93
Price/Sales	1.93

RETURN	ECAPGPH	ECAPGP
YTD	11.52%	13.31%
1Y	11.29%	6.87%
3Y	16.52%	31.10%
5Y	40.05%	61.82%
7Y	73.91%	101.89%
CAGR	7.75%	10.32%
Data From/To	06/08/2016	10/31/2023

RETURN	ECAPGPH	ECAPGP
Annual Volatility	16.73%	16.91%
Var 95%	-27.61%	-27.91%
Var 99%	-38.98%	-39.41%
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

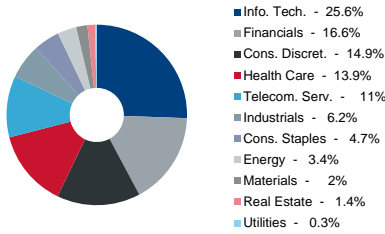
INDEX CHARACTERISTICS

Components	300	Largest Mkt Cap (Eur)	2,525,882,496,348.15	
Micro-cap	0	0.00%	Smallest Mkt Cap (Eur)	9,800,926,950.64
Small-cap	0	0.00%	Average Mkt Cap (Eur)	111,706,925,447.56
Mid-cap	1	0.30%	Median Mkt Cap (Eur)	57,612,911,664.51
Large-cap	270	87.39%	Index Mkt Cap (Eur)	33,512,077,634,268.70
Mega-cap	29	12.31%	Top 10 Holdings Weight	27.30%

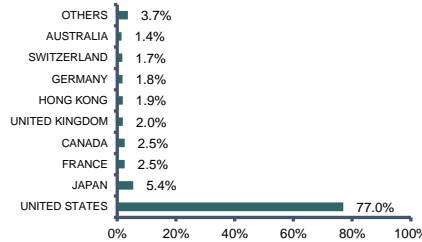
ECPI GLOBAL ETHICAL EQUITY INDEX HEDGED

Factsheet as of 31-Oct-2023

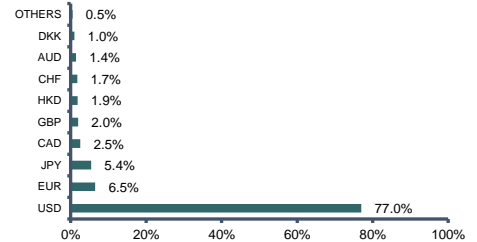
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



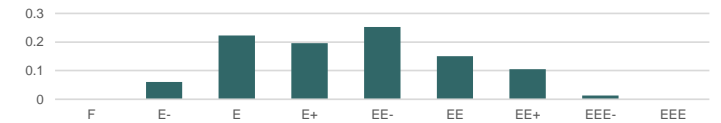
CURRENCY BREAKDOWN



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
Microsoft Corp	4.29%	EE-
Apple Inc.	4.09%	E+
Amazon.com Inc	3.98%	E
Nvidia Corp	3.32%	EE+
Alphabet Inc A	2.42%	E

COMPANY	WEIGHT	ESG RATING
Meta Platforms, Inc. Class A	2.21%	E-
Alphabet Inc C	2.08%	E
Tesla, Inc	1.83%	E
Unitedhealth Group Inc	1.63%	EE-
Eli Lilly & Co	1.45%	EE-

BMR ESG DISCLOSURE

ENVIRONMENTAL

High Climate Impact Sector Exp. (%)	56.46
GHG intensity (tonnes CO2e/USD mn)	59.33
GHG reported vs estimated (%)	84.94/15.06
Brown Sector Exposure (%)	8.33
Green Sector Exposure (%)	3.29
Climate-related physical risk score	27.72

SOCIAL

Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	73.22
Gender Pay Gap (%)	46.85
Female to Male Board Members	0.52
Work Related Accidents (%)	4.26
Corruption/Bribery (%)	7.31

GOVERNANCE

Independent Board Members (%)	79.95
Female Board Members (%)	32.52

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).

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