

ECPI GLOBAL RENEWABLE ENERGY LIQ. EQUITY INDEX

Factsheet as of 30-Apr-2024

OVERVIEW

The index selects the 40 highest ESG-rated Companies active in the production or trading of energy from sources which are inexhaustible.

KEY DATA

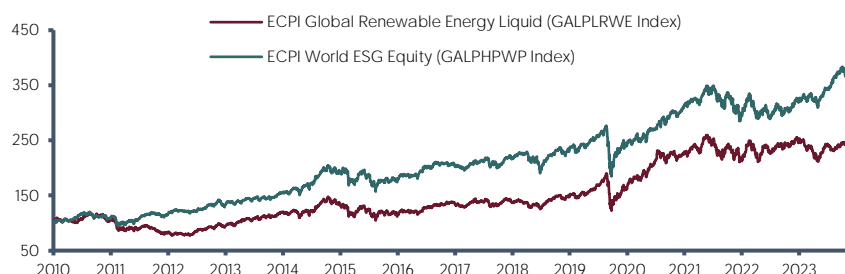
Ticker	GALPLRWE - GALPLRWR - GALPLRWN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	July 1, 2010
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

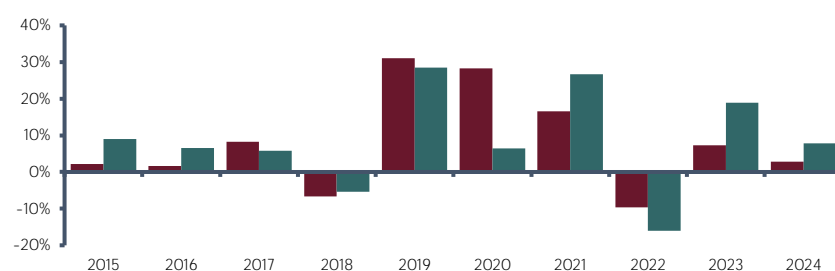
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPLRWE	GALPHPWP
Alpha Wrt Comparable	-1.80%	
Beta Wrt Comparable	0.92	
Sharpe Ratio	0.37	0.62
Information Ratio	-0.31	

FUNDAMENTALS	
Dividend Yield	1.96
Price/Earning Trailing	17.66
Price/Earning Forward	17.91
Price/Book Value	2.34
Price/Cash Flow	9.91
Price/Sales	1.42

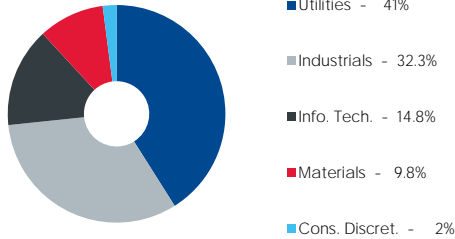
RETURN	GALPLRWE	GALPHPWP
YTD	2.82%	7.79%
1Y	3.58%	20.58%
3Y	11.79%	23.39%
5Y	67.38%	58.11%
7Y	85.03%	78.17%
CAGR	6.84%	9.95%
Data From/To	07/01/2010	04/30/2024

RETURN	GALPLRWE	GALPHPWP
Annual Volatility	15.64%	14.43%
Var 95%	-25.80%	-23.81%
Var 99%	-36.44%	-33.62%
Max Drawdown	-35.79%	-33.26%
Start of Max Dd Period	02/17/2011	02/19/2020
End of Max Dd	07/25/2012	03/23/2020
End of Recovery Period	06/18/2014	01/08/2021

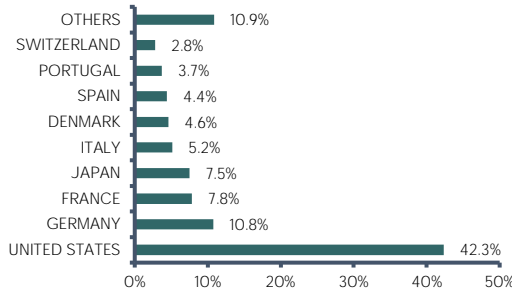
INDEX CHARACTERISTICS

Components	41	Largest Mkt Cap (Eur)	545,904,429,459.90
Micro-cap	0	Smallest Mkt Cap (Eur)	6,997,069,759.18
Small-cap	0	Average Mkt Cap (Eur)	58,709,746,460.29
Mid-cap	2	Median Mkt Cap (Eur)	25,509,374,890.66
Large-cap	38	Index Mkt Cap (Eur)	2,407,099,604,871.95
Mega-cap	1	Top 10 Holdings Weight	30.82%

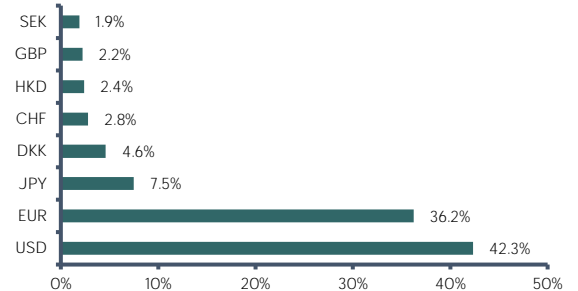
INDUSTRY SECTOR BREAKDOWN



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
Siemens Energy AG	3.80%	E+
Eaton Corp plc	3.22%	EE+
Applied Materials Inc	3.21%	EE+
Quanta Services Inc	3.12%	E+
GE Aerospace	3.05%	EE-

COMPANY	WEIGHT	ESG RATING
Prysmian SpA	2.99%	EE
Schneider Electric SE	2.92%	EEE-
Mitsui & Co	2.90%	EE
ABB Ltd	2.81%	E
Ecolab Inc	2.78%	EE+

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	90.55	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	73.97
GHG intensity (tonnes CO2e/USD mn)	566.21	Tobacco Exposure (%)	0.00	Female Board Members (%)	33.97
GHG reported vs estimated (%)	93.89/6.11	Number Social Violations	0.00		
Brown Sector Exposure (%)	14.75	Adherence to ILO Principles (%)	100.00		
Green Sector Exposure (%)	47.17	Gender Pay Gap (%)	14.93		
Climate-related physical risk score	48.32	Female to Male Board Members	0.55		
		Work Related Accidents (%)	2.17		
		Corruption/Bribery (%)	2.81		
		Corruption/Bribery (# of convictions)	3.00		
		Corrupt./Brib. (fines and settl. in EUR M)	43.48		

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 1831/2006 | **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 1831/2006 | **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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