

# ECPI WORLD ESG EQUITY INDEX HEDGED

Factsheet as of 30-Apr-2024

## OVERVIEW

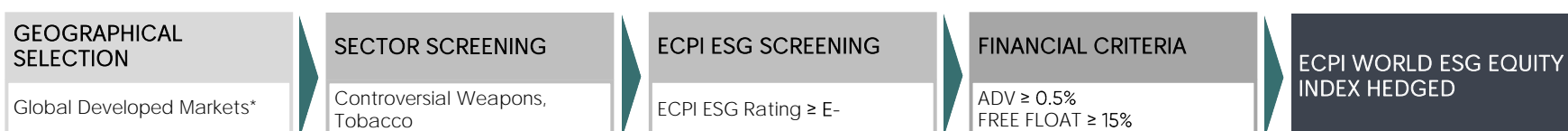
The Index is a broad benchmark representative of developed market companies that satisfy ECPI ESG criteria.

## KEY DATA

Ticker	GALPHEWN	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>

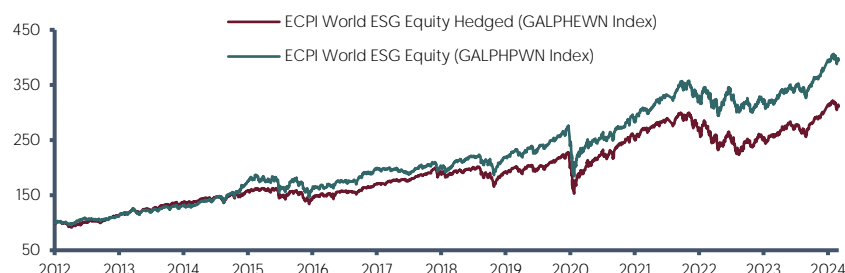
## CONSTITUENTS SELECTION: METHODOLOGY

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.

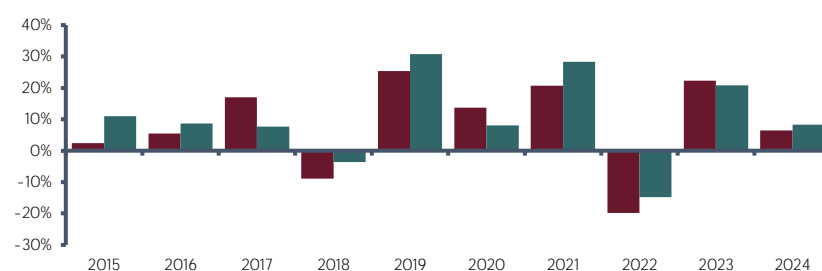


\* Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, United Kingdom, USA

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHEWN	GALPHPWN
Alpha Wrt Comparable	-0.50%	
Beta Wrt Comparable	0.88	
Sharpe Ratio	0.63	0.75
Information Ratio	-0.34	

FUNDAMENTALS	
Dividend Yield	1.83
Price/Earning Trailing	20.36
Price/Earning Forward	18.70
Price/Book Value	3.24
Price/Cash Flow	15.13
Price/Sales	2.26

RETURN	GALPHEWN	GALPHPWN
YTD	6.41%	8.33%
1Y	19.36%	22.41%
3Y	15.06%	28.97%
5Y	55.18%	70.48%
7Y	78.38%	99.13%
CAGR	9.76%	11.94%
Data From/To	03/01/2012	04/30/2024

RETURN	GALPHEWN	GALPHPWN
Annual Volatility	13.91%	14.60%
Var 95%	-22.95%	-24.08%
Var 99%	-32.41%	-34.01%
Max Drawdown	-32.89%	-33.15%
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	08/26/2020	12/31/2020

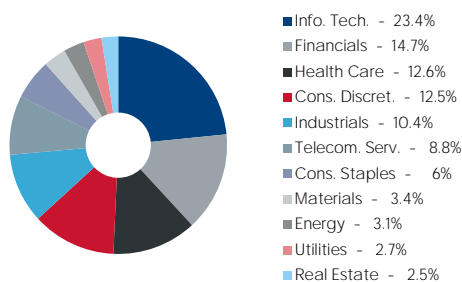
## INDEX CHARACTERISTICS

Components	1523	Largest Mkt Cap (Eur)	2,705,533,456,048.63
Micro-cap	0	Smallest Mkt Cap (Eur)	469,990,131.37
Small-cap	21	Average Mkt Cap (Eur)	39,702,102,988.41
Mid-cap	544	Median Mkt Cap (Eur)	14,458,411,116.00
Large-cap	919	Index Mkt Cap (Eur)	60,466,302,851,355.80
Mega-cap	39	Top 10 Holdings Weight	22.28%

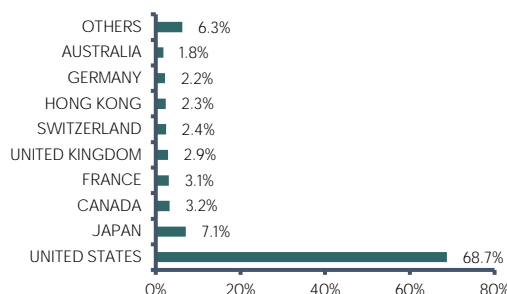
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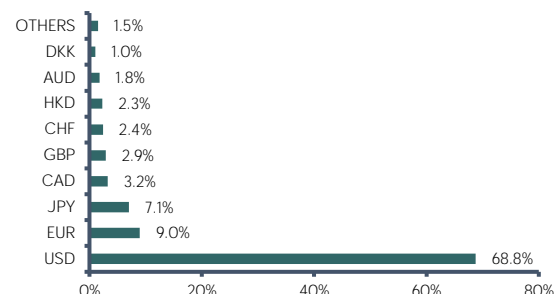
## INDUSTRY SECTOR BREAKDOWN



## COUNTRY BREAKDOWN



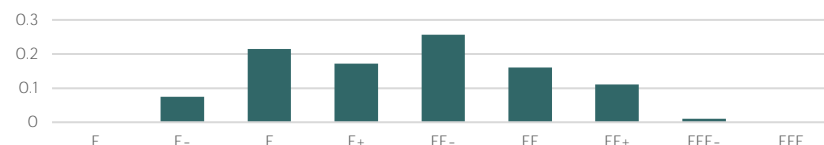
## CURRENCY BREAKDOWN



## 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
Apple Inc.	4.03%	E	Meta Platforms, Inc. Class A	1.65%	E-
Microsoft Corp	3.93%	EE-	Alphabet Inc C	1.42%	E
Nvidia Corp	3.73%	EE+	Eli Lilly & Co	1.09%	EE-
Amazon.com Inc	2.79%	E	Broadcom Inc	1.00%	EE-
Alphabet Inc A	1.67%	E	JP Morgan Chase & Co	0.97%	E

## 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 (%)	
	Corruption/Bribery (# of convictions)	
	Corrupt./Brib. (fines and settl. in EUR M)	

**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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