

## OVERVIEW

The Index offers investors liquid exposure to companies best placed to seize the opportunities presented by the long term Global Macro Mega Trends.

## KEY DATA

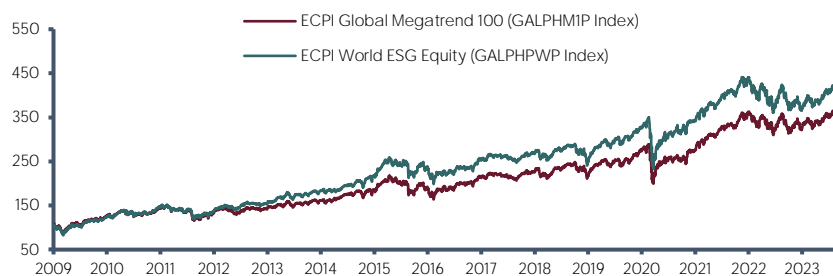
<b>Ticker</b>	GALPHM1P - GALPHMIR - GALPHMIN	<b>Currency</b>	EUR and LC
<b>Weighting</b>	Equal Weighted	<b>Historical Series Since</b>	January 1, 2009
<b>Rebalancing Frequency</b>	Semi Annual	<b>Index Rules</b>	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

## CONSTITUENTS SELECTION: METHODOLOGY

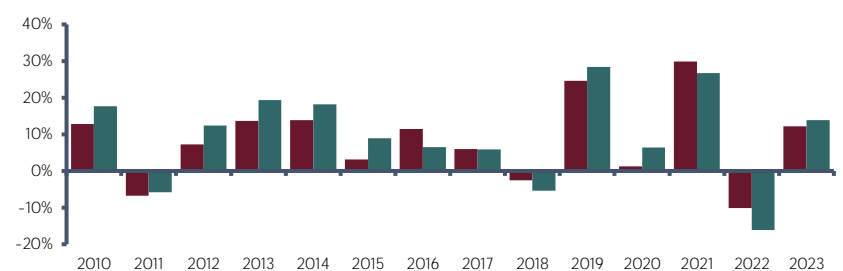
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHM1P	GALPHPWP
Alpha Wrt Comparable	-0.76%	
Beta Wrt Comparable	0.99	
Sharpe Ratio	0.54	0.62
Information Ratio	-0.27	

FUNDAMENTALS	
Dividend Yield	1.78
Price/Earning Trailing	18.15
Price/Earning Forward	15.87
Price/Book Value	2.24
Price/Cash Flow	12.83
Price/Sales	1.57

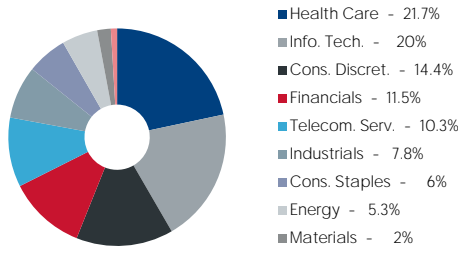
RETURN	GALPHM1P	GALPHPWP
YTD	12.24%	13.88%
1Y	7.80%	5.42%
3Y	39.43%	29.03%
5Y	48.22%	45.63%
7Y	81.96%	77.05%
CAGR	9.17%	10.24%
Data From/To	01/01/2009	08/31/2023

RETURN	GALPHM1P	GALPHPWP
Annual Volatility	15.13%	14.94%
Var 95%	-24.96%	-24.66%
Var 99%	-35.25%	-34.82%
Max Drawdown	-30.80%	-33.26%
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	01/14/2021	01/08/2021

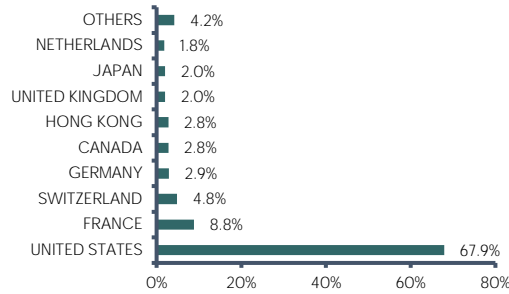
## INDEX CHARACTERISTICS

<b>Components</b>	101	<b>Largest Mkt Cap (Eur)</b>	2,722,579,117,095.87
<b>Micro-cap</b>	0	<b>Smallest Mkt Cap (Eur)</b>	40,667,348,505.09
<b>Small-cap</b>	0	<b>Average Mkt Cap (Eur)</b>	261,827,865,644.39
<b>Mid-cap</b>	0	<b>Median Mkt Cap (Eur)</b>	144,609,514,340.00
<b>Large-cap</b>	65	<b>Index Mkt Cap (Eur)</b>	26,444,614,430,082.90
<b>Mega-cap</b>	36	<b>Top 10 Holdings Weight</b>	11.36%

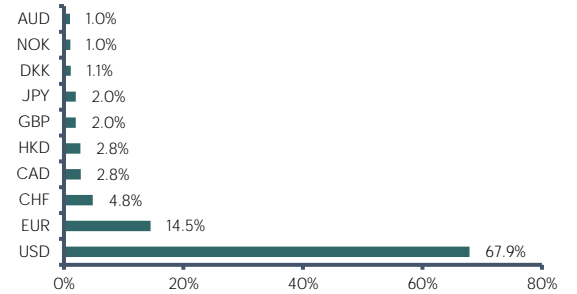
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



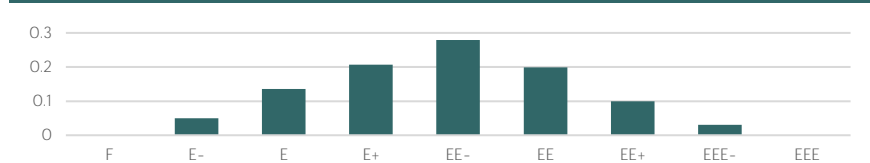
CURRENCY BREAKDOWN



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
Eli Lilly & Co	1.24%	EE-
Novo Nordisk AS B	1.15%	EE
Regeneron Pharmaceuticals Inc	1.15%	EE-
Cisco Systems Inc	1.13%	EEE-
Amgen Inc	1.13%	EE

COMPANY	WEIGHT	ESG RATING
ConocoPhillips	1.12%	E+
Danaher Corp	1.12%	E+
Verizon Communications Inc	1.11%	E+
Comcast Corp A	1.11%	EE
Intuit Inc	1.11%	EE-

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	64.27	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	79.83
GHG intensity (tonnes CO2e/USD mn)	74.51	Tobacco Exposure (%)	0.00	Female Board Members (%)	32.64
GHG reported vs estimated (%)	89.61/10.39	Number Social Violations	0.00		
Brown Sector Exposure (%)	12.06	Adherence to ILO Principles (%)	81.08		
Green Sector Exposure (%)	3.96	Gender Pay Gap (%)	43.17		
Climate-related physical risk score	28.50	Female to Male Board Members	0.52		
		Work Related Accidents (%)	1.96		
		Corruption/Bribery (%)	9.68		

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

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