

## OVERVIEW

The index offers investors exposure to companies that are best placed to seize the opportunities presented by the challenge of climate change.

## KEY DATA

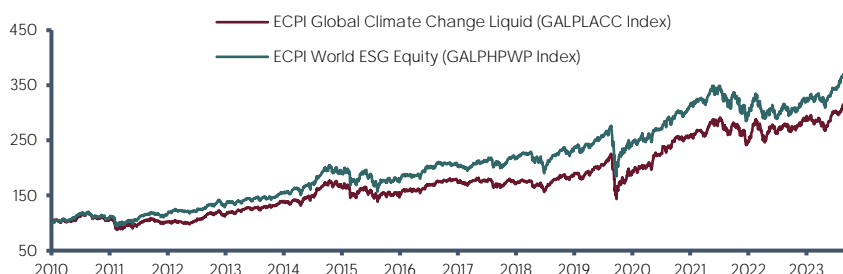
Ticker	GALPLACC - GALPLACR - GALPLACN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	July 1, 2010
Rebalancing Frequency	Semi Annual	Index Rules	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

## CONSTITUENTS SELECTION: METHODOLOGY

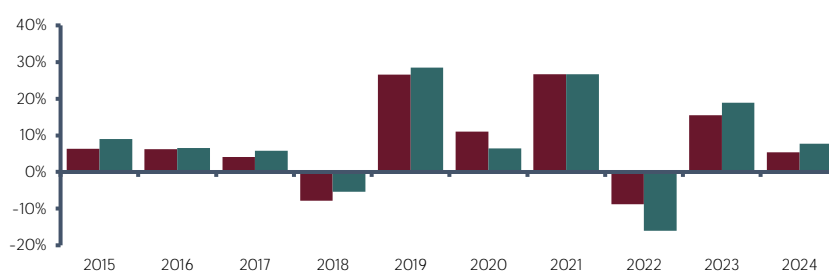
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPLACC	GALPHPWP
Alpha Wrt Comparable	-0.03%	
Beta Wrt Comparable	0.90	
Sharpe Ratio	0.55	0.62
Information Ratio	-0.18	

FUNDAMENTALS	
Dividend Yield	2.81
Price/Earning Trailing	15.73
Price/Earning Forward	15.29
Price/Book Value	2.37
Price/Cash Flow	11.01
Price/Sales	1.50

RETURN	GALPLACC	GALPHPWP
YTD	5.36%	7.69%
1Y	16.37%	22.45%
3Y	32.70%	29.39%
5Y	78.35%	66.26%
7Y	80.69%	76.08%
CAGR	8.85%	10.07%
Data From/To	07/01/2010	02/29/2024

RETURN	GALPLACC	GALPHPWP
Annual Volatility	14.22%	14.47%
Var 95%	-23.47%	-23.88%
Var 99%	-33.14%	-33.72%
Max Drawdown	-36.20%	-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	11/24/2020	01/08/2021

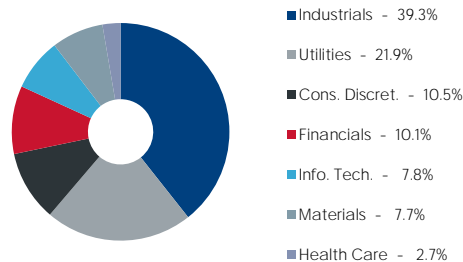
## INDEX CHARACTERISTICS

Components	40	Largest Mkt Cap (Eur)	593,042,158,185.09
Micro-cap	0	Smallest Mkt Cap (Eur)	13,732,208,843.51
Small-cap	0	Average Mkt Cap (Eur)	85,534,367,781.49
Mid-cap	0	Median Mkt Cap (Eur)	59,516,946,370.05
Large-cap	38	Index Mkt Cap (Eur)	3,421,374,711,259.65
Mega-cap	2	Top 10 Holdings Weight	27.95%

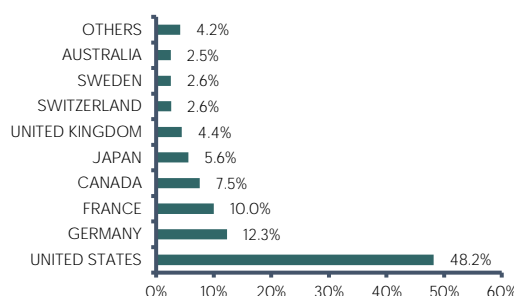
# ECPI GLOBAL CLIMATE CHANGE LIQUID EQUITY INDEX

Factsheet as of 29-Feb-2024

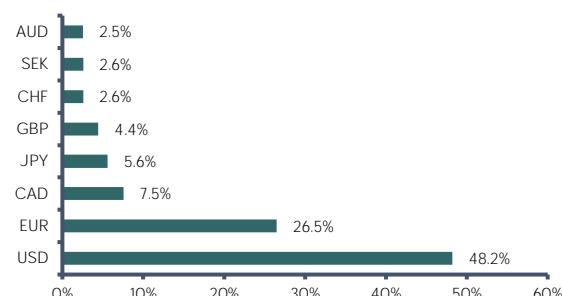
## INDUSTRY SECTOR BREAKDOWN



## COUNTRY BREAKDOWN



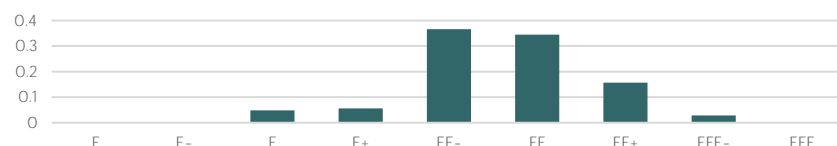
## CURRENCY BREAKDOWN



## 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
Applied Materials Inc	3.18%	EE+
Toyota Motor Corp	2.94%	E+
General Electric Co	2.88%	EE-
Schneider Electric SE	2.81%	EEE-
Waste Management Inc	2.70%	EE

COMPANY	WEIGHT	ESG RATING
Cummins Inc	2.70%	EE
Ecolab Inc	2.69%	EE+
Bayer Motoren Werke AG (BMW)	2.69%	EE
Emerson Electric Co	2.68%	EE
Danaher Corp	2.68%	E+

## BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	89.88	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	78.18
GHG intensity (tonnes CO2e/USD mn)	328.07	Tobacco Exposure (%)	0.00	Female Board Members (%)	34.26
GHG reported vs estimated (%)	89.43/10.57	Number Social Violations	0.00		
Brown Sector Exposure (%)	7.71	Adherence to ILO Principles (%)	100.00		
Green Sector Exposure (%)	30.12	Gender Pay Gap (%)	22.64		
Climate-related physical risk score	39.09	Female to Male Board Members	0.56		
		Work Related Accidents (%)	2.03		
		Corruption/Bribery (%)	2.59		

**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 1863/2006 | **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 1863/2006 | **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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