

## OVERVIEW

The Index represents global developed market companies selected on the basis of their ESG performance as measured by ECPI ESG ratings and scores (Best-in-Class approach).

## KEY DATA

|                       |                                |                         |   |
|-----------------------|--------------------------------|-------------------------|---|
| Ticker                | GALPHBCP - GALPHBCR - GALPHBCN | 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.

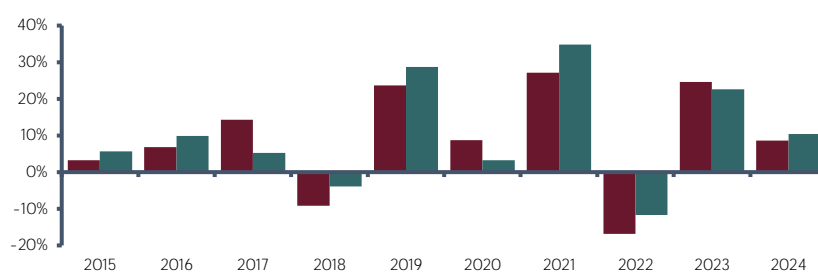


\* Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, United Kingdom, USA

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



| RELATIVE ANALYSIS    | GALPBCNH | GALPHBCN |
|----------------------|----------|----------|
| Alpha Wrt Comparable | -0.49%   |          |
| Beta Wrt Comparable  | 0.91     |          |
| Sharpe Ratio         | 0.57     | 0.66     |
| Information Ratio    | -0.28    |          |

| FUNDAMENTALS           |       |
|------------------------|-------|
| Dividend Yield         | 2.13  |
| Price/Earning Trailing | 20.35 |
| Price/Earning Forward  | 18.67 |
| Price/Book Value       | 3.30  |
| Price/Cash Flow        | 15.22 |
| Price/Sales            | 2.34  |

| RETURN       | GALPBCNH   | GALPHBCN   |
|--------------|------------|------------|
| YTD          | 8.62%      | 10.45%     |
| 1Y           | 24.24%     | 26.96%     |
| 3Y           | 28.80%     | 43.32%     |
| 5Y           | 69.20%     | 83.86%     |
| 7Y           | 88.92%     | 108.56%    |
| CAGR         | 9.54%      | 11.23%     |
| Data From/To | 08/31/2015 | 04/30/2024 |

| RETURN                 | GALPBCNH   | GALPHBCN   |
|------------------------|------------|------------|
| Annual Volatility      | 15.05%     | 15.53%     |
| Var 95%                | -24.84%    | -25.63%    |
| Var 99%                | -35.08%    | -36.19%    |
| Max Drawdown           | -33.34%    | -33.49%    |
| 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 | 11/11/2020 | 01/20/2021 |

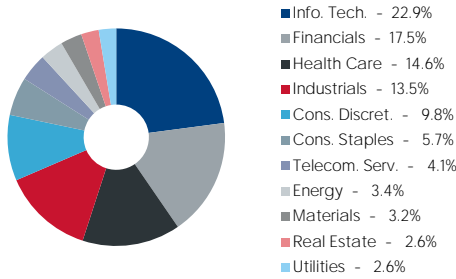
## INDEX CHARACTERISTICS

|            |     |                        |                       |
|------------|-----|------------------------|-----------------------|
| Components | 503 | Largest Mkt Cap (Eur)  | 2,705,533,456,048.63  |
| Micro-cap  | 0   | Smallest Mkt Cap (Eur) | 1,119,588,718.54      |
| Small-cap  | 4   | Average Mkt Cap (Eur)  | 49,656,871,183.31     |
| Mid-cap    | 131 | Median Mkt Cap (Eur)   | 19,757,990,000.00     |
| Large-cap  | 356 | Index Mkt Cap (Eur)    | 24,977,406,205,205.00 |
| Mega-cap   | 12  | Top 10 Holdings Weight | 21.90%                |

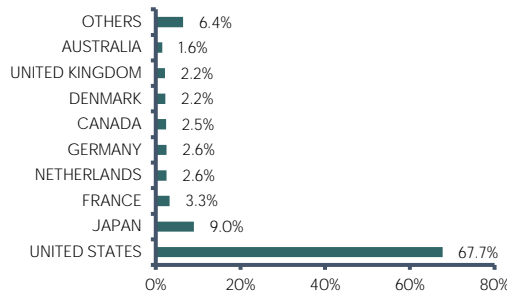
# ECPI GLOB. DEV. ESG BEST IN CLASS INDEX HEDGED

Factsheet as of 30-Apr-2024

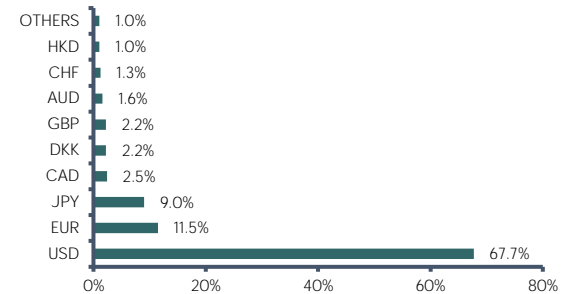
## INDUSTRY SECTOR BREAKDOWN



## 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 |
|-------------------|--------|------------|
| Nvidia Corp       | 4.15%  | EE+        |
| Microsoft Corp    | 3.97%  | EE-        |
| Eli Lilly & Co    | 2.93%  | EE-        |
| Visa Inc A        | 2.00%  | EE-        |
| Novo Nordisk AS B | 1.96%  | EE         |

| COMPANY                | WEIGHT | ESG RATING |
|------------------------|--------|------------|
| ASML Holding NV        | 1.67%  | EE+        |
| Merck & Co Inc         | 1.54%  | EE         |
| AbbVie Inc.            | 1.35%  | EE-        |
| Advanced Micro Devices | 1.20%  | EE         |
| Coca-Cola Co           | 1.13%  | EE         |

## BMR ESG DISCLOSURE

| ENVIRONMENTAL                       |            | SOCIAL                                     |          | GOVERNANCE                    |       |
|-------------------------------------|------------|--|----------|-------------------------------|-------|
| High Climate Impact Sector Exp. (%) | 62.49      | Controversial Weapons Exp. (%)             | 0.00     | Independent Board Members (%) | 79.40 |
| GHG intensity (tonnes CO2e/USD mn)  | 102.06     | Tobacco Exposure (%)                       | 0.00     | Female Board Members (%)      | 33.78 |
| GHG reported vs estimated (%)       | 94.06/5.94 | Number Social Violations                   | 0.00     |                               |       |
| Brown Sector Exposure (%)           | 10.13      | Adherence to ILO Principles (%)            | 99.01    |                               |       |
| Green Sector Exposure (%)           | 5.83       | Gender Pay Gap (%)                         | 40.59    |                               |       |
| Climate-related physical risk score | 30.35      | Female to Male Board Members               | 0.55     |                               |       |
|                                     |            | Work Related Accidents (%)                 | 0.00     |                               |       |
|                                     |            | Corruption/Bribery (%)                     | 1.02     |                               |       |
|                                     |            | Corruption/Bribery (# of convictions)      | 15.00    |                               |       |
|                                     |            | Corrupt./Brib. (fines and settl. in EUR M) | 5,831.58 |                               |       |

**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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