

ECPI GLOBAL ECO REAL ESTATE & BUILDING LIQUID INDEX

Factsheet as of 30-Apr-2024

OVERVIEW

The Index selects the best positioned Real Estate Companies vis à vis the Climate Change trend and the best positioned Real Estate Sector Suppliers owing to the environmental-friendly nature of their products or services.

KEY DATA

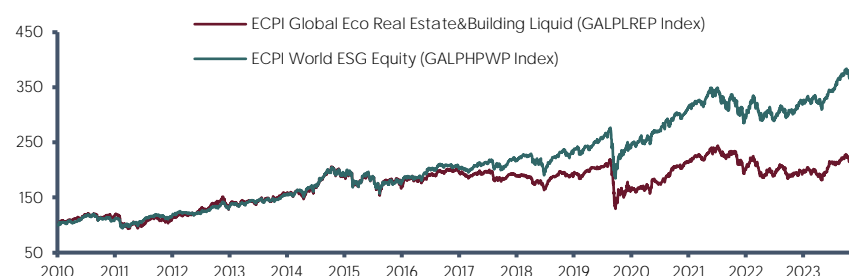
Ticker	GALPLREP - GALPLRER - GALPLREN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	July 1, 2010
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

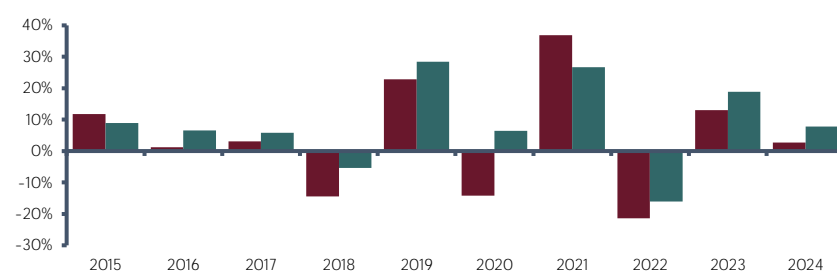
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPLREP	GALPHPWP
Alpha Wrt Comparable	-2.54%	
Beta Wrt Comparable	0.91	
Sharpe Ratio	0.31	0.62
Information Ratio	-0.40	

FUNDAMENTALS	
Dividend Yield	2.91
Price/Earning Trailing	16.77
Price/Earning Forward	16.33
Price/Book Value	1.50
Price/Cash Flow	10.65
Price/Sales	1.64

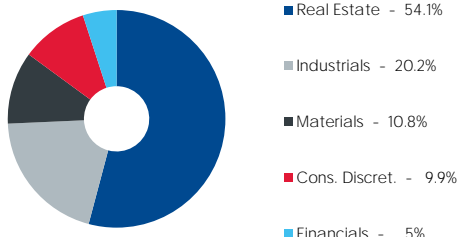
RETURN	GALPLREP	GALPHPWP
YTD	2.69%	7.79%
1Y	13.39%	20.58%
3Y	6.75%	23.39%
5Y	12.74%	58.11%
7Y	9.40%	78.17%
CAGR	5.87%	9.95%
Data From/To	07/01/2010	04/30/2024

RETURN	GALPLREP	GALPHPWP
Annual Volatility	15.70%	14.43%
Var 95%	-25.91%	-23.82%
Var 99%	-36.58%	-33.63%
Max Drawdown	-40.96%	-33.26%
Start of Max Dd Period	02/17/2020	02/19/2020
End of Max Dd	03/23/2020	03/23/2020
End of Recovery Period	07/12/2021	01/08/2021

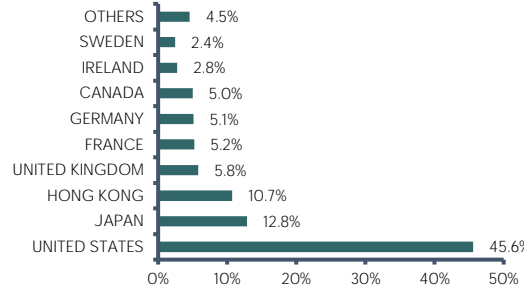
INDEX CHARACTERISTICS

Components	40	Largest Mkt Cap (Eur)	88,184,466,261.40
Micro-cap	0	Smallest Mkt Cap (Eur)	12,449,470,367.08
Small-cap	0	Average Mkt Cap (Eur)	28,786,686,393.06
Mid-cap	0	Median Mkt Cap (Eur)	23,526,446,172.95
Large-cap	40	Index Mkt Cap (Eur)	1,151,467,455,722.53
Mega-cap	0	Top 10 Holdings Weight	28.82%

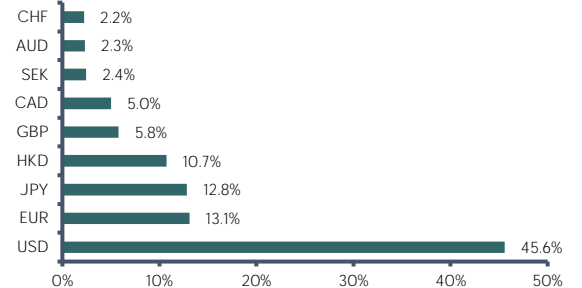
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

ESG RATING	EE-
ENVIRONMENTAL RATING	E+
SOCIAL RATING	EE-
GOVERNANCE RATING	EE-

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Mitsubishi Estate Co	3.08%	EE-
Mitsui Fudosan Co	2.98%	EE-
China Overseas Land & Investment Ltd.	2.94%	E+
Ashtead Group	2.92%	E+
Vulcan Materials Co	2.87%	EE-

COMPANY	WEIGHT	ESG RATING
Saint-Gobain, Cie de	2.86%	EE
CRH Plc	2.86%	EE+
China Resources Land Ltd.	2.85%	E
Kingspan Group Plc	2.75%	EE
Heidelberg Materials AG	2.73%	EE-

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	89.88	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	67.52
GHG intensity (tonnes CO2e/USD mn)	169.17	Tobacco Exposure (%)	0.00	Female Board Members (%)	29.38
GHG reported vs estimated (%)	81.66/18.34	Number Social Violations	0.00		
Brown Sector Exposure (%)	10.32	Adherence to ILO Principles (%)	100.00		
Green Sector Exposure (%)	7.29	Gender Pay Gap (%)	26.28		
Climate-related physical risk score	38.03	Female to Male Board Members	0.47		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	0.00		
		Corruption/Bribery (# of convictions)	1.00		
		Corrupt./Brib. (fines and settl. in EUR M)	0.00		

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 1833/2006 | **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 1833/2006 | **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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