

## OVERVIEW

The Index selects companies in global developed markets characterized by a positive ESG profile and demonstrating a strong attitude to adopting practices aimed at ensuring respect of gender equality and diversity inclusion on the workplace.

## KEY DATA

Ticker	GALPHGEP - GALPHGER - GALPHGEN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 17, 2014
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.

### GENDER EQUALITY RATING

- Inclusive Culture
- Equal Economic Treatment
- Female Leadership and Workforce
- Diversity controversies

### ECPI ESG SCREENING

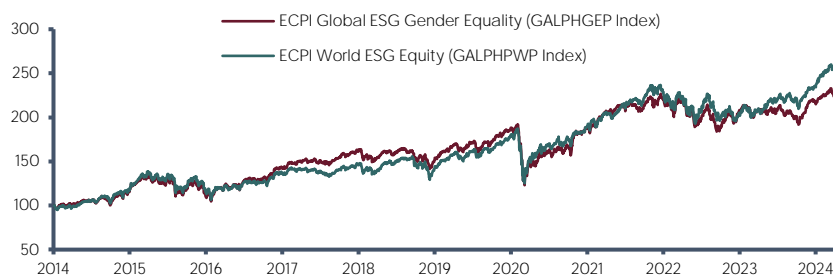
ECPI ESG Rating  $\geq$  E-

### FINANCIAL CRITERIA

MIN MKT CAP: €500 mio  
MIN 6-MONTH ADV: €5 mio

### ECPI GLOBAL ESG GENDER EQUALITY EQUITY INDEX

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHGEP	GALPHPWP
Alpha Wrt Comparable	0.08%	
Beta Wrt Comparable	0.87	
Sharpe Ratio	0.49	0.55
Information Ratio	-0.19	

FUNDAMENTALS	
Dividend Yield	3.16
Price/Earning Trailing	16.56
Price/Earning Forward	14.62
Price/Book Value	2.00
Price/Cash Flow	12.70
Price/Sales	1.72

RETURN	GALPHGEP	GALPHPWP
YTD	2.07%	7.79%
1Y	7.12%	20.58%
3Y	9.26%	23.39%
5Y	32.77%	58.11%
7Y	47.78%	78.17%
CAGR	8.16%	9.39%
Data From/To	01/17/2014	04/30/2024

RETURN	GALPHGEP	GALPHPWP
Annual Volatility	14.52%	15.16%
Var 95%	-23.95%	-25.02%
Var 99%	-33.82%	-35.33%
Max Drawdown	-36.07%	-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	02/24/2021	01/08/2021

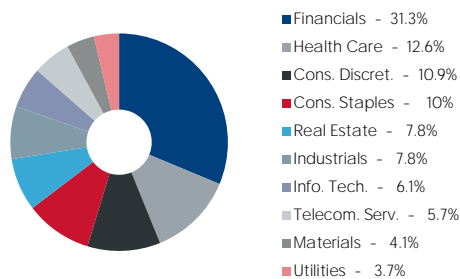
## INDEX CHARACTERISTICS

Components	101	Largest Mkt Cap (Eur)	2,705,533,456,048.63
Micro-cap	0	Smallest Mkt Cap (Eur)	4,405,630,114.57
Small-cap	0	Average Mkt Cap (Eur)	96,755,807,689.33
Mid-cap	19	Median Mkt Cap (Eur)	40,761,483,084.17
Large-cap	73	Index Mkt Cap (Eur)	9,772,336,576,622.15
Mega-cap	9	Top 10 Holdings Weight	12.25%

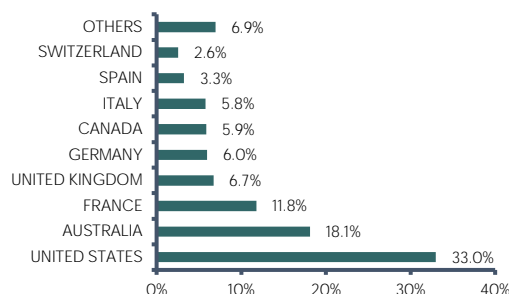
# ECPI GLOBAL ESG GENDER EQUALITY EQUITY INDEX

Factsheet as of 30-Apr-2024

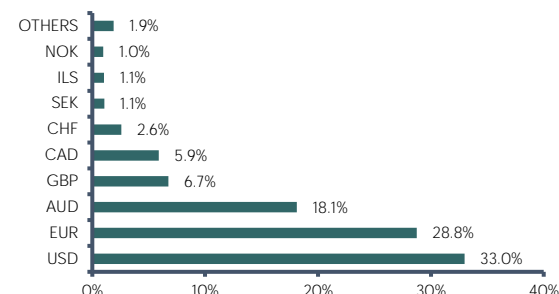
## INDUSTRY SECTOR BREAKDOWN



## COUNTRY BREAKDOWN



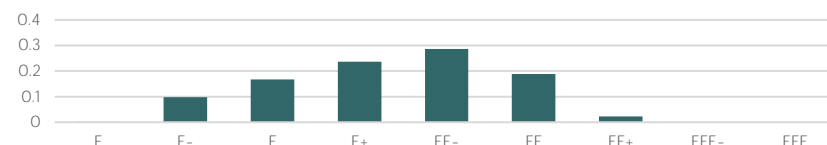
## CURRENCY BREAKDOWN



## ESG RATINGS OF THE BENCHMARK

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

## ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



## TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING	COMPANY	WEIGHT	ESG RATING
Unicredit SpA Ord	1.31%	EE	CaixaBank	1.22%	EE
American Express Co	1.28%	EE	Schneider Electric SE	1.19%	EEE-
DaVita Inc	1.27%	EE-	Suncorp Group Ltd	1.17%	EE-
Intesa SanPaolo	1.26%	EE	The Cigna Group	1.16%	EE-
Progressive Corp	1.23%	EE-	Moncler SpA	1.16%	EE+

## 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 weighing 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 1831/2006 | **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 1831/2006 | **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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