

ECPI GLOBAL ESG MEDIA ECONOMY EQUITY INDEX

Factsheet as of 30-Apr-2024

OVERVIEW

The Index selects the 100 top capitalized companies in the Global market that maintain an active role in activities such as film-making, news production, print and online publishing, video-on-demand streaming services, and television and radio broadcasting, e-gaming and entertainment, advertisement, and related technologies.

KEY DATA

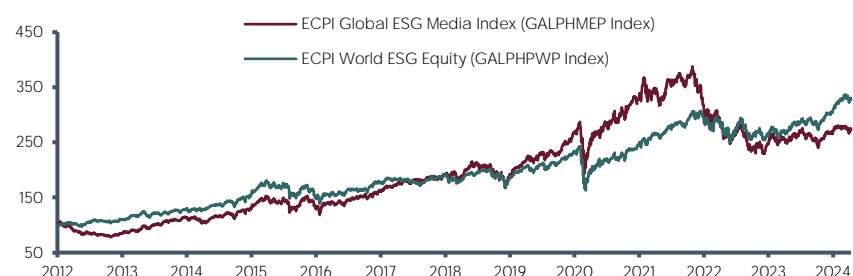
Ticker	GALPHMEP - GALPHMER - GALPHMEN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 20, 2012
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

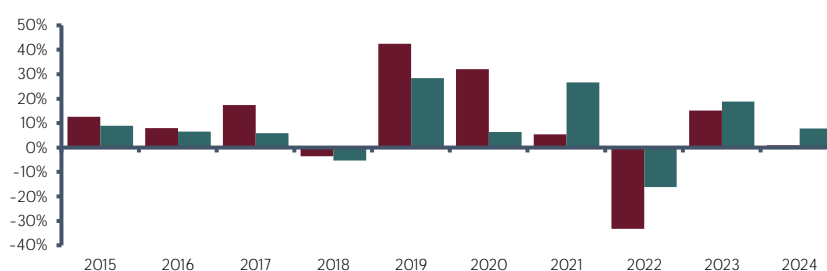
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHMEP	GALPHPWP
Alpha Wrt Comparable	-1.59%	
Beta Wrt Comparable	1.06	
Sharpe Ratio	0.42	0.63
Information Ratio	-0.11	

FUNDAMENTALS	
Dividend Yield	1.32
Price/Earning Trailing	19.12
Price/Earning Forward	15.62
Price/Book Value	1.76
Price/Cash Flow	9.33
Price/Sales	1.56

RETURN	GALPHMEP	GALPHPWP
YTD	0.95%	7.79%
1Y	6.58%	20.58%
3Y	-20.69%	23.39%
5Y	21.79%	58.11%
7Y	53.76%	78.17%
CAGR	8.47%	10.12%
Data From/To	01/20/2012	04/30/2024

RETURN	GALPHMEP	GALPHPWP
Annual Volatility	17.67%	14.43%
Var 95%	-29.15%	-23.82%
Var 99%	-41.17%	-33.63%
Max Drawdown	-40.78%	-33.26%
Start of Max Dd Period	11/16/2021	02/19/2020
End of Max Dd	12/28/2022	03/23/2020
End of Recovery Period	-	01/08/2021

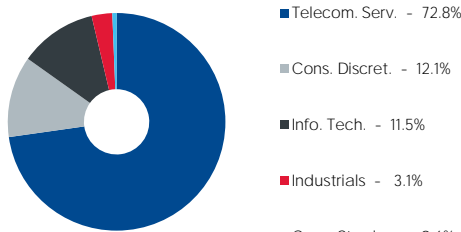
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	2,705,533,456,048.63
Micro-cap	0	Smallest Mkt Cap (Eur)	1,864,710,030.40
Small-cap	1	Average Mkt Cap (Eur)	134,958,897,924.69
Mid-cap	47	Median Mkt Cap (Eur)	10,684,502,518.05
Large-cap	43	Index Mkt Cap (Eur)	13,495,889,792,469.20
Mega-cap	9	Top 10 Holdings Weight	13.81%

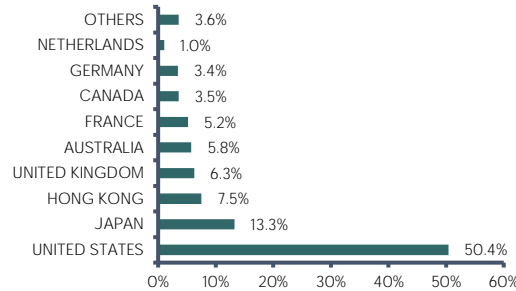
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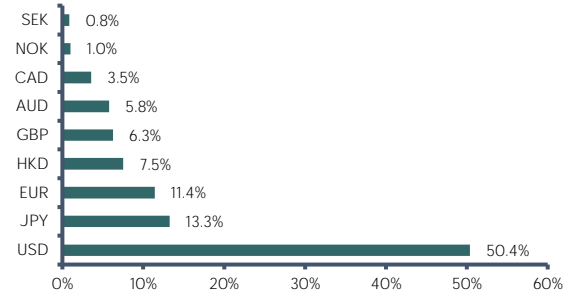
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

ESG RATING	E+
ENVIRONMENTAL RATING	E+
SOCIAL RATING	E+
GOVERNANCE RATING	E+

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Sea Ltd. (Singapore)-A	1.80%	E+
Nvidia Corp	1.61%	EE+
Spotify Technology S.A.	1.41%	E-
Tencent Music Entertainment Group ADR-/	1.37%	E
CTS Eventim	1.35%	E+

COMPANY	WEIGHT	ESG RATING
Hasbro Inc	1.29%	E
The Trade Desk, Inc.	1.27%	E
Walt Disney Co	1.26%	E+
Kuaishou Technology Class B	1.23%	E-
Tencent Holdings Ltd.	1.23%	E

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	25.02	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	63.89
GHG intensity (tonnes CO2e/USD mn)	17.57	Tobacco Exposure (%)	0.00	Female Board Members (%)	29.63
GHG reported vs estimated (%)	62.05/37.95	Number Social Violations	0.00		
Brown Sector Exposure (%)	1.03	Adherence to ILO Principles (%)	96.69		
Green Sector Exposure (%)	1.06	Gender Pay Gap (%)	23.11		
Climate-related physical risk score	26.09	Female to Male Board Members	0.50		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	0.84		
		Corruption/Bribery (# of convictions)	8.00		
		Corrupt./Brib. (fines and settl. in EUR M)	2011.84		

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 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).

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