

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

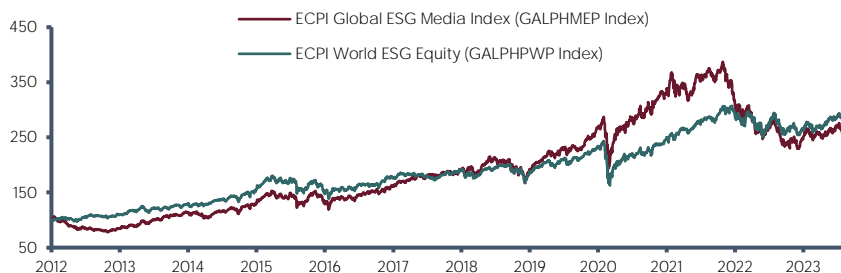
Ticker	GALPHMEP - GALPHMER - GALPHMEN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 20, 2012
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

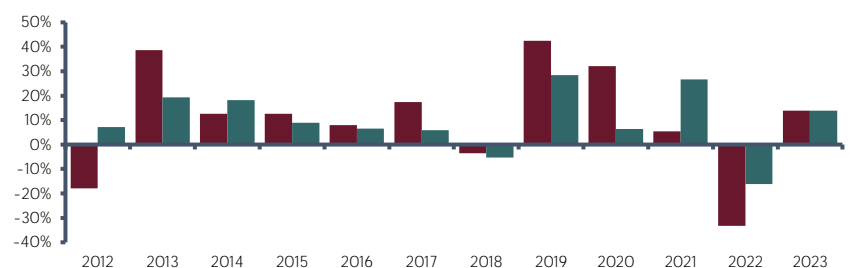
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHMEP	GALPHPWP
Alpha Wrt Comparable	-0.85%	
Beta Wrt Comparable	1.07	
Sharpe Ratio	0.43	0.59
Information Ratio	-0.02	

FUNDAMENTALS	
Dividend Yield	1.24
Price/Earning Trailing	19.93
Price/Earning Forward	16.37
Price/Book Value	1.86
Price/Cash Flow	9.78
Price/Sales	1.67

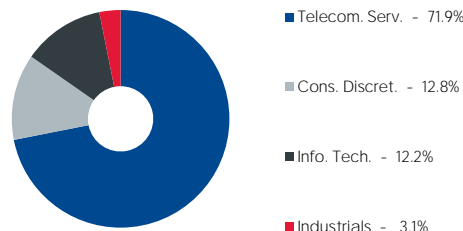
RETURN	GALPHMEP	GALPHPWP
YTD	13.90%	13.88%
1Y	0.46%	5.42%
3Y	-10.73%	29.03%
5Y	27.61%	45.63%
7Y	78.03%	77.05%
CAGR	8.78%	9.62%
Data From/To	01/20/2012	08/31/2023

RETURN	GALPHMEP	GALPHPWP
Annual Volatility	17.96%	14.65%
Var 95%	-29.64%	-24.17%
Var 99%	-41.86%	-34.13%
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

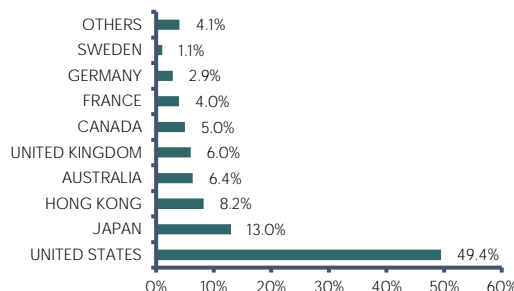
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	2,722,579,117,095.87
Micro-cap	0	Smallest Mkt Cap (Eur)	1,305,861,202.96
Small-cap	3	Average Mkt Cap (Eur)	116,382,505,444.23
Mid-cap	41	Median Mkt Cap (Eur)	12,034,017,028.45
Large-cap	47	Index Mkt Cap (Eur)	11,638,250,544,423.00
Mega-cap	9	Top 10 Holdings Weight	11.69%

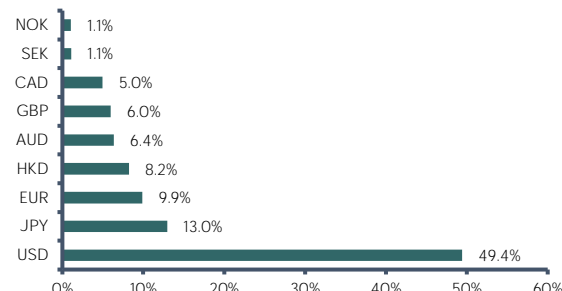
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



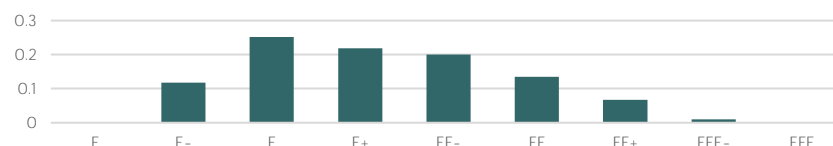
CURRENCY BREAKDOWN



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
East Buy Holding Ltd	1.33%	E-
Charter Communications Inc A	1.22%	E
Warner Music Group Corp.	1.17%	EE-
Hasbro Inc	1.17%	E
Comcast Corp A	1.16%	EE

COMPANY	WEIGHT	ESG RATING
Carsales.com Ltd	1.16%	EE
Alphabet Inc C	1.14%	E+
Konami Group	1.12%	E+
Kuaishou Technology Class B	1.12%	E-
Adobe Inc.	1.11%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	27.26	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	65.96
GHG intensity (tonnes CO2e/USD mn)	18.84	Tobacco Exposure (%)	0.00	Female Board Members (%)	29.73
GHG reported vs estimated (%)	56.5/43.5	Number Social Violations	0.00		
Brown Sector Exposure (%)	1.08	Adherence to ILO Principles (%)	90.55		
Green Sector Exposure (%)	0.93	Gender Pay Gap (%)	24.32		
Climate-related physical risk score	26.13	Female to Male Board Members	0.51		
		Work Related Accidents (%)	1.08		
		Corruption/Bribery (%)	1.09		

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 (EU) 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 (EU) 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:** 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).

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