

ECPI GLOBAL ESG MULTITREND EQUITY INDEX

Factsheet as of 30-Apr-2024

OVERVIEW

The Index is an equally weighted index (100 Components) designed to offer investors exposure to companies most exposed to three distinctive Global MegaTrends: Science for Life, Millennial Generation and Digital Revolution.

KEY DATA

Ticker	GALPH3TP - GALPH3TR - GALPH3TN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 17, 2014
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

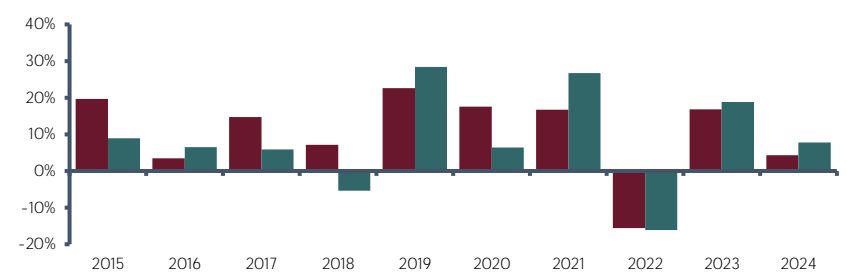
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPH3TP	GALPHPWP
Alpha Wrt Comparable	2.49%	
Beta Wrt Comparable	0.94	
Sharpe Ratio	0.65	0.55
Information Ratio	0.26	

FUNDAMENTALS	
Dividend Yield	1.25
Price/Earning Trailing	18.82
Price/Earning Forward	14.12
Price/Book Value	2.87
Price/Cash Flow	12.08
Price/Sales	1.90

RETURN	GALPH3TP	GALPHPWP
YTD	4.28%	7.79%
1Y	13.86%	20.58%
3Y	13.38%	23.39%
5Y	55.55%	58.11%
7Y	86.15%	78.17%
CAGR	11.44%	9.39%
Data From/To	01/17/2014	04/30/2024

RETURN	GALPH3TP	GALPHPWP
Annual Volatility	15.99%	15.16%
Var 95%	-26.38%	-25.02%
Var 99%	-37.26%	-35.33%
Max Drawdown	-28.02%	-33.26%
Start of Max Dd Period	02/19/2020	02/19/2020
End of Max Dd	03/16/2020	03/23/2020
End of Recovery Period	08/26/2020	01/08/2021

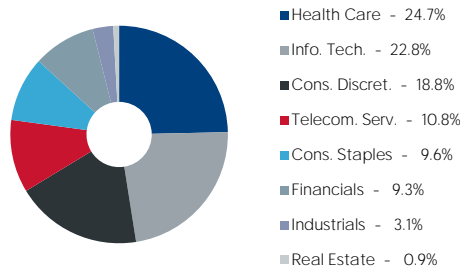
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	2,705,533,456,048.63
Micro-cap	0	Smallest Mkt Cap (Eur)	14,299,674,051.91
Small-cap	0	Average Mkt Cap (Eur)	210,707,393,511.06
Mid-cap	0	Median Mkt Cap (Eur)	94,185,417,348.61
Large-cap	74	Index Mkt Cap (Eur)	21,070,739,351,106.40
Mega-cap	26	Top 10 Holdings Weight	12.34%

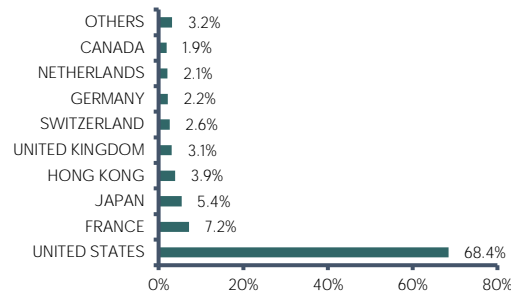
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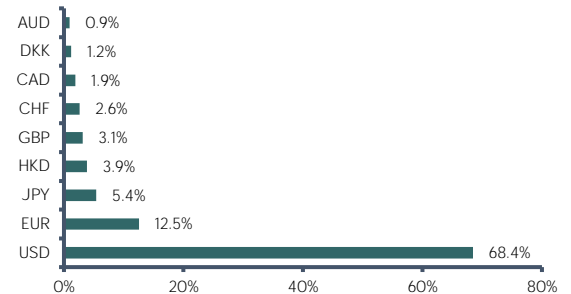
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

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

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Meituan - Class B	1.45%	E-
The Trade Desk, Inc.	1.24%	E
Walt Disney Co	1.23%	E+
NXP Semiconductor NV	1.22%	EE-
Xiaomi Corporation - Class B	1.22%	E-

COMPANY	WEIGHT	ESG RATING
Eli Lilly & Co	1.21%	EE-
Novo Nordisk AS B	1.21%	EE
Tencent Holdings Ltd.	1.20%	E
Hermes Intl	1.20%	EE-
The Cigna Group	1.17%	EE-

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	55.21	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	75.97
GHG intensity (tonnes CO2e/USD mn)	22.14	Tobacco Exposure (%)	0.00	Female Board Members (%)	33.44
GHG reported vs estimated (%)	84.83/15.17	Number Social Violations	0.00		
Brown Sector Exposure (%)	9.09	Adherence to ILO Principles (%)	96.81		
Green Sector Exposure (%)	0.84	Gender Pay Gap (%)	34.15		
Climate-related physical risk score	29.90	Female to Male Board Members	0.54		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	3.14		
		Corruption/Bribery (# of convictions)	14.00		
		Corrupt./Brib. (fines and settl. in EUR M)	1859.40		

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).

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