

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

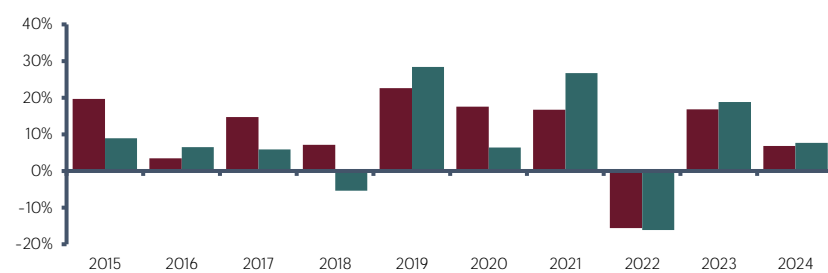
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPH3TP	GALPHWP
Alpha Wrt Comparable	2.77%	
Beta Wrt Comparable	0.94	
Sharpe Ratio	0.68	0.56
Information Ratio	0.30	

FUNDAMENTALS	
Dividend Yield	1.38
Price/Earning Trailing	18.03
Price/Earning Forward	14.45
Price/Book Value	2.99
Price/Cash Flow	13.40
Price/Sales	1.97

RETURN	GALPH3TP	GALPHWP
YTD	6.87%	7.69%
1Y	20.68%	22.45%
3Y	19.19%	29.39%
5Y	69.23%	66.26%
7Y	96.06%	76.08%
CAGR	11.91%	9.55%
Data From/To	01/17/2014	02/29/2024

RETURN	GALPH3TP	GALPHWP
Annual Volatility	16.06%	15.23%
Var 95%	-26.50%	-25.13%
Var 99%	-37.43%	-35.48%
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

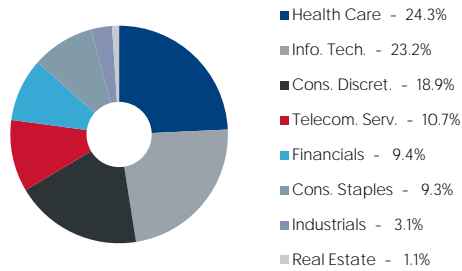
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	2,840,900,848,939.60
Micro-cap	0	Smallest Mkt Cap (Eur)	16,972,538,834.73
Small-cap	0	Average Mkt Cap (Eur)	215,512,276,399.36
Mid-cap	0	Median Mkt Cap (Eur)	97,913,321,180.06
Large-cap	75	Index Mkt Cap (Eur)	21,551,227,639,935.80
Mega-cap	25	Top 10 Holdings Weight	11.86%

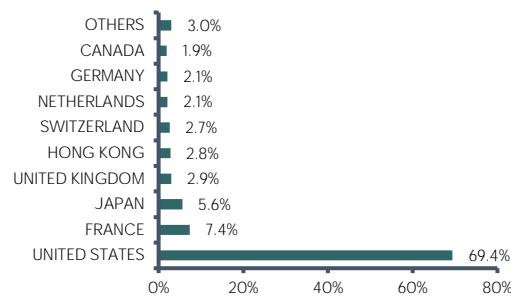
ECPI GLOBAL ESG MULTITREND EQUITY INDEX

Factsheet as of 29-Feb-2024

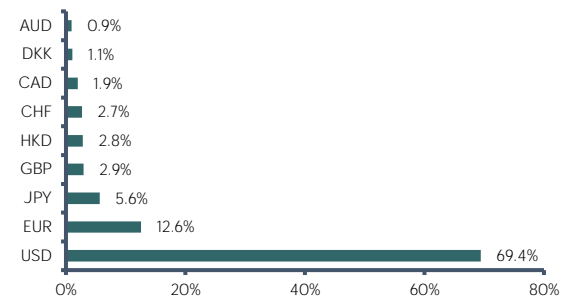
INDUSTRY SECTOR BREAKDOWN



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
Meta Platforms, Inc. Class A	1.26%	E-
The Trade Desk, Inc.	1.23%	E
Hermes Intl	1.20%	EE-
LVMH-Moet Vuitton	1.20%	EE-
Walt Disney Co	1.19%	E+

COMPANY	WEIGHT	ESG RATING
NetFlix Inc	1.18%	E
Adyen NV	1.16%	E-
Block, Inc. A	1.15%	E
NXP Semiconductor NV	1.15%	EE-
NetEase Inc	1.14%	E

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	54.58	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	75.87
GHG intensity (tonnes CO2e/USD mn)	22.96	Tobacco Exposure (%)	0.00	Female Board Members (%)	33.47
GHG reported vs estimated (%)	84.43/15.57	Number Social Violations	0.00		
Brown Sector Exposure (%)	9.06	Adherence to ILO Principles (%)	96.93		
Green Sector Exposure (%)	0.74	Gender Pay Gap (%)	34.29		
Climate-related physical risk score	29.75	Female to Male Board Members	0.54		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	2.93		

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