

## OVERVIEW

The Index is an equally weighted index (100 Components) designed to offer investors exposure to companies most exposed to five distinctive Global MegaTrends - Digitalization, Smart Cities, Energetic Transition, Sustainable Transportation and Healthcare & Pharma - that are expected to benefit the most from the EU Recovery Fund.

## KEY DATA

Ticker	GALPHRFP - GALPHRFR - GALPHRFN	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

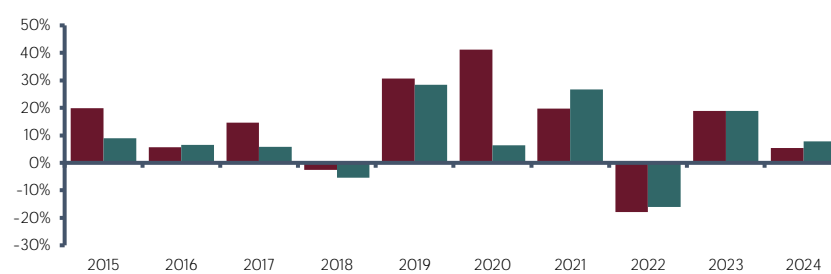
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHRFP	GALPHPWP
Alpha Wrt Comparable	3.73%	
Beta Wrt Comparable	0.96	
Sharpe Ratio	0.75	0.55
Information Ratio	0.50	

FUNDAMENTALS	
Dividend Yield	1.92
Price/Earning Trailing	20.18
Price/Earning Forward	18.25
Price/Book Value	2.56
Price/Cash Flow	10.74
Price/Sales	1.65

RETURN	GALPHRFP	GALPHPWP
YTD	5.36%	7.79%
1Y	13.56%	20.58%
3Y	16.38%	23.39%
5Y	88.34%	58.11%
7Y	121.71%	78.17%
CAGR	13.15%	9.39%
Data From/To	01/17/2014	04/30/2024

RETURN	GALPHRFP	GALPHPWP
Annual Volatility	16.09%	15.16%
Var 95%	-26.55%	-25.02%
Var 99%	-37.50%	-35.33%
Max Drawdown	-30.18%	-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	06/17/2020	01/08/2021

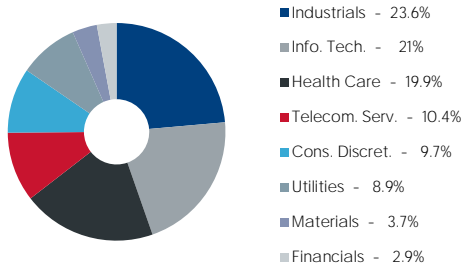
## INDEX CHARACTERISTICS

Components	102	Largest Mkt Cap (Eur)	2,705,533,456,048.63
Micro-cap	0	Smallest Mkt Cap (Eur)	3,180,173,981.76
Small-cap	0	Average Mkt Cap (Eur)	205,775,259,402.08
Mid-cap	8	Median Mkt Cap (Eur)	49,771,020,821.65
Large-cap	69	Index Mkt Cap (Eur)	20,989,076,459,012.00
Mega-cap	25	Top 10 Holdings Weight	12.70%

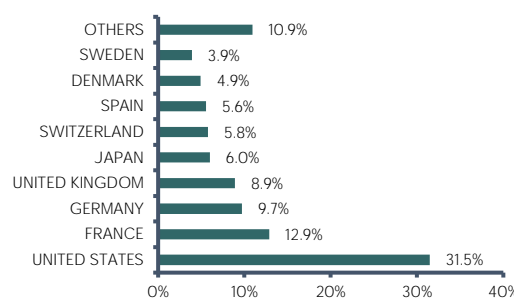
# ECPI GLOBAL ESG RECOVERY INDEX

Factsheet as of 30-Apr-2024

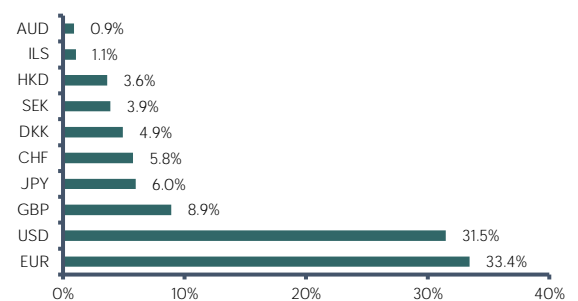
## INDUSTRY SECTOR BREAKDOWN



## 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
Nvidia Corp	1.54%	EE+
Meituan - Class B	1.41%	E-
Renault SA	1.29%	EE-
Eaton Corp plc	1.28%	EE+
Lonza AG	1.25%	EE+

COMPANY	WEIGHT	ESG RATING
GE Aerospace	1.22%	EE-
Eli Lilly & Co	1.19%	EE-
Novo Nordisk AS B	1.19%	EE
Tencent Holdings Ltd.	1.17%	E
Schneider Electric SE	1.17%	EEE-

## BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	70.06	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	71.07
GHG intensity (tonnes CO2e/USD mn)	105.56	Tobacco Exposure (%)	0.00	Female Board Members (%)	34.57
GHG reported vs estimated (%)	87.88/12.12	Number Social Violations	0.00		
Brown Sector Exposure (%)	8.37	Adherence to ILO Principles (%)	99.10		
Green Sector Exposure (%)	12.23	Gender Pay Gap (%)	35.83		
Climate-related physical risk score	35.20	Female to Male Board Members	0.57		
		Work Related Accidents (%)	0.87		
		Corruption/Bribery (%)	4.19		
		Corruption/Bribery (# of convictions)	8.00		
		Corrupt./Brib. (fines and settl. in EUR M)	2.80		

**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](http://www.ecpigroup.com)).

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