

## 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

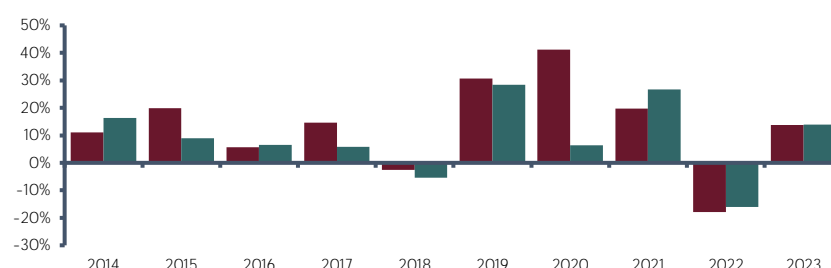
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHRFP	GALPHPWP
Alpha Wrt Comparable	4.12%	
Beta Wrt Comparable	0.97	
Sharpe Ratio	0.73	0.50
Information Ratio	0.56	

FUNDAMENTALS	
Dividend Yield	1.92
Price/Earning Trailing	18.24
Price/Earning Forward	16.56
Price/Book Value	2.51
Price/Cash Flow	11.17
Price/Sales	1.47

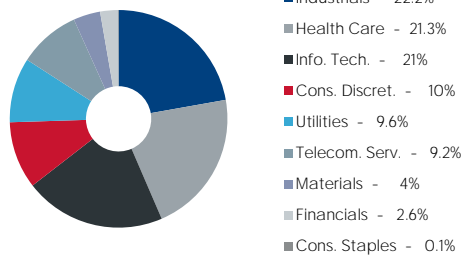
RETURN	GALPHRFP	GALPHPWP
YTD	13.70%	13.88%
1Y	8.83%	5.42%
3Y	22.72%	29.03%
5Y	73.87%	45.63%
7Y	142.15%	77.05%
CAGR	12.98%	8.74%
Data From/To	01/17/2014	08/31/2023

RETURN	GALPHRFP	GALPHPWP
Annual Volatility	16.45%	15.46%
Var 95%	-27.14%	-25.50%
Var 99%	-38.32%	-36.01%
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

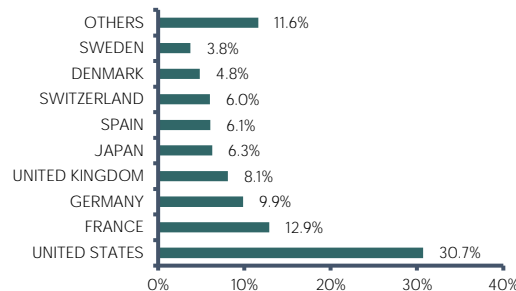
## INDEX CHARACTERISTICS

Components	101	Largest Mkt Cap (Eur)	2,722,579,117,095.87
Micro-cap	0	Smallest Mkt Cap (Eur)	5,484,264,688.81
Small-cap	0	Average Mkt Cap (Eur)	178,112,947,374.57
Mid-cap	7	Median Mkt Cap (Eur)	52,972,996,377.44
Large-cap	74	Index Mkt Cap (Eur)	17,989,407,684,831.40
Mega-cap	20	Top 10 Holdings Weight	11.57%

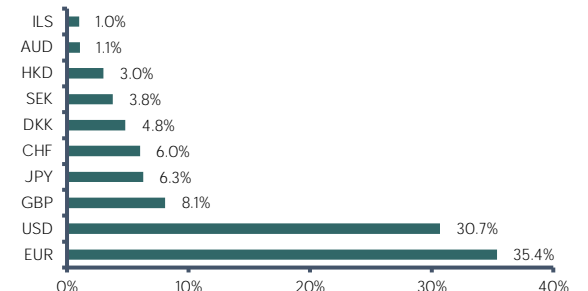
## INDUSTRY SECTOR BREAKDOWN



## 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
Eli Lilly & Co	1.30%	EE-
Novo Nordisk AS B	1.21%	EE
Eaton Corp plc	1.17%	EE+
Alphabet Inc A	1.15%	E+
AbbVie Inc.	1.14%	EE-

COMPANY	WEIGHT	ESG RATING
Toyota Motor Corp	1.14%	E+
MERCK KGaA	1.13%	EE
Nvidia Corp	1.12%	EE+
Thermo Fisher Scientific	1.11%	EE-
Hitachi	1.10%	EE

## BMR ESG DISCLOSURE

ENVIRONMENTAL	SOCIAL	GOVERNANCE
High Climate Impact Sector Exp. (%)	Controversial Weapons Exp. (%)	Independent Board Members (%)
GHG intensity (tonnes CO2e/USD mn)	Tobacco Exposure (%)	Female Board Members (%)
GHG reported vs estimated (%)	Number Social Violations	
Brown Sector Exposure (%)	Adherence to ILO Principles (%)	
Green Sector Exposure (%)	Gender Pay Gap (%)	
Climate-related physical risk score	Female to Male Board Members	
	Work Related Accidents (%)	
	Corruption/Bribery (%)	

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

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