

OVERVIEW

The Index offers exposure to companies in global developed markets characterized by a positive ESG profile active in the fields of Buildings Development, Urban Management, Urban Living and Enabling Technologies.

KEY DATA

Ticker	GALPHSCP - GALPHSCR - GALPHSCN	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

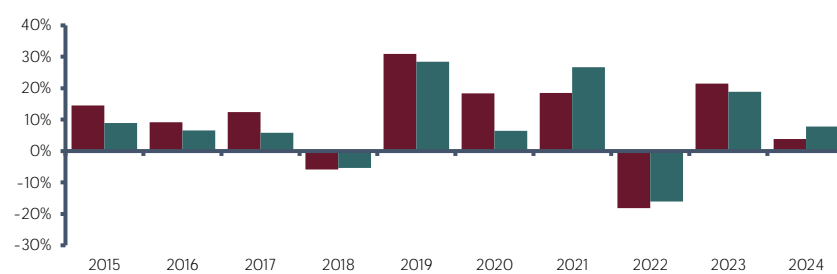
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHSCP	GALPHPWP
Alpha Wrt Comparable	2.07%	
Beta Wrt Comparable	0.91	
Sharpe Ratio	0.68	0.55
Information Ratio	0.28	

FUNDAMENTALS	
Dividend Yield	2.10
Price/Earning Trailing	16.36
Price/Earning Forward	14.23
Price/Book Value	1.90
Price/Cash Flow	9.97
Price/Sales	1.87

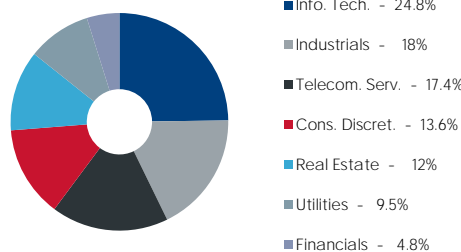
RETURN	GALPHSCP	GALPHPWP
YTD	3.87%	7.79%
1Y	17.17%	20.58%
3Y	12.05%	23.39%
5Y	58.43%	58.11%
7Y	84.45%	78.17%
CAGR	10.90%	9.39%
Data From/To	01/17/2014	04/30/2024

RETURN	GALPHSCP	GALPHPWP
Annual Volatility	14.41%	15.16%
Var 95%	-23.78%	-25.02%
Var 99%	-33.59%	-35.33%
Max Drawdown	-31.50%	-33.26%
Start of Max Dd Period	02/19/2020	02/19/2020
End of Max Dd	03/23/2020	03/23/2020
End of Recovery Period	09/02/2020	01/08/2021

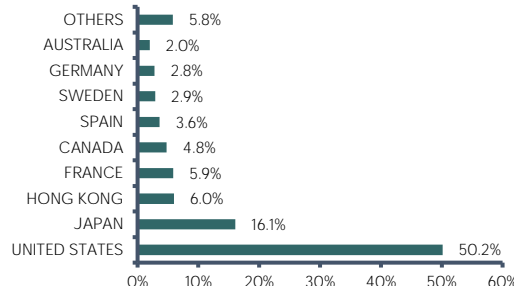
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	2,705,533,456,048.63
Micro-cap	0	Smallest Mkt Cap (Eur)	4,877,734,474.78
Small-cap	0	Average Mkt Cap (Eur)	176,971,865,301.34
Mid-cap	6	Median Mkt Cap (Eur)	42,101,369,682.98
Large-cap	80	Index Mkt Cap (Eur)	17,697,186,530,134.40
Mega-cap	14	Top 10 Holdings Weight	12.55%

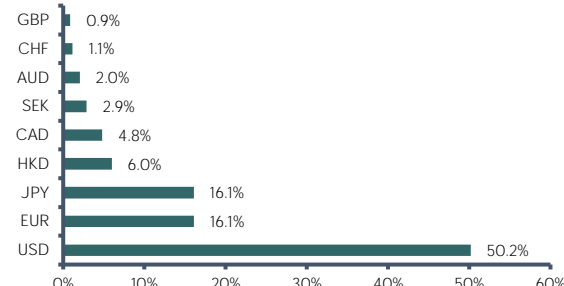
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



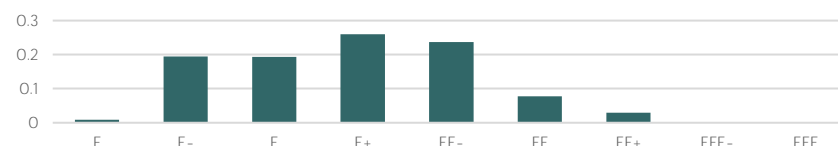
CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

ESG RATING	EE-
ENVIRONMENTAL RATING	EE-
SOCIAL RATING	EE-
GOVERNANCE RATING	EE-

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Nvidia Corp	1.56%	EE+
Eaton Corp plc	1.30%	EE+
Trane Technologies plc	1.27%	EE+
Quanta Services Inc	1.26%	E+
Mitsubishi Estate Co	1.22%	EE-

COMPANY	WEIGHT	ESG RATING
Walt Disney Co	1.22%	E+
Tencent Holdings Ltd.	1.19%	E
Mitsui Fudosan Co	1.18%	EE-
Schneider Electric SE	1.18%	EEE-
QUALCOMM Inc	1.17%	E

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	67.19	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	72.93
GHG intensity (tonnes CO2e/USD mn)	96.98	Tobacco Exposure (%)	0.00	Female Board Members (%)	30.12
GHG reported vs estimated (%)	81.48/18.52	Number Social Violations	0.00		
Brown Sector Exposure (%)	1.93	Adherence to ILO Principles (%)	97.88		
Green Sector Exposure (%)	17.67	Gender Pay Gap (%)	39.29		
Climate-related physical risk score	33.73	Female to Male Board Members	0.47		
		Work Related Accidents (%)	0.88		
		Corruption/Bribery (%)	4.10		
		Corruption/Bribery (# of convictions)	11.00		
		Corrupt./Brib. (fines and settl. in EUR M)	2009.08		

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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