

ECPI GLOBAL ESG SUSTAINABLE LUXURY EQUITY INDEX

Factsheet as of 30-Apr-2024

OVERVIEW

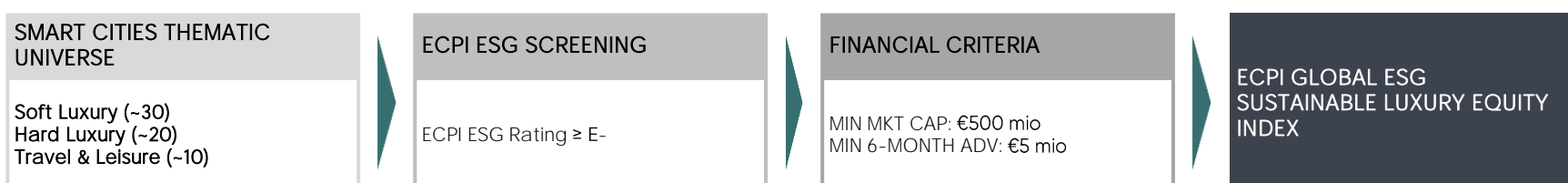
The Index offers exposure to companies in global developed markets characterized by a positive ESG profile active in the fields of Soft Luxuries, Hard Luxuries, and Travel & Leisures

KEY DATA

Ticker	GALPHLXP - GALPHLXR - GALPHLXN	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

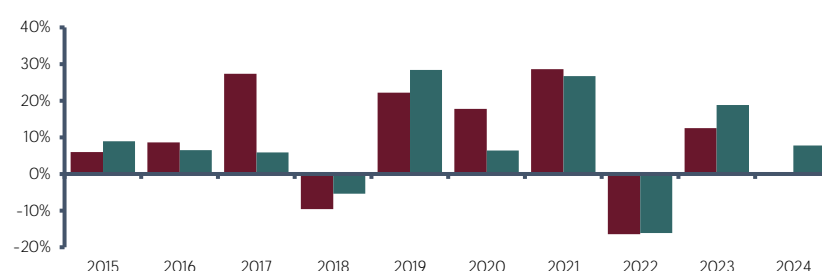
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHLXP	GALPHPWP
Alpha Wrt Comparable	0.93%	
Beta Wrt Comparable	0.98	
Sharpe Ratio	0.51	0.55
Information Ratio	0.09	

FUNDAMENTALS	
Dividend Yield	1.30
Price/Earning Trailing	25.96
Price/Earning Forward	24.97
Price/Book Value	2.50
Price/Cash Flow	11.70
Price/Sales	1.31

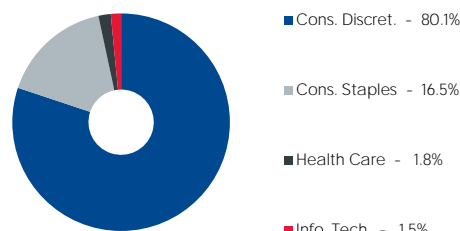
RETURN	GALPHLXP	GALPHPWP
YTD	0.19%	7.79%
1Y	1.12%	20.58%
3Y	2.47%	23.39%
5Y	49.82%	58.11%
7Y	77.71%	78.17%
CAGR	9.88%	9.39%
Data From/To	01/17/2014	04/30/2024

RETURN	GALPHLXP	GALPHPWP
Annual Volatility	17.35%	15.16%
Var 95%	-28.63%	-25.02%
Var 99%	-40.44%	-35.33%
Max Drawdown	-41.19%	-33.26%
Start of Max Dd Period	01/17/2020	02/19/2020
End of Max Dd	03/18/2020	03/23/2020
End of Recovery Period	11/09/2020	01/08/2021

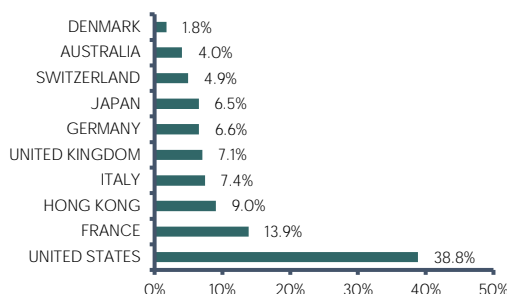
INDEX CHARACTERISTICS

Components	60	Largest Mkt Cap (Eur)	2,459,869,619,574.47
Micro-cap	0	Smallest Mkt Cap (Eur)	950,501,777.69
Small-cap	4	Average Mkt Cap (Eur)	118,270,864,246.90
Mid-cap	22	Median Mkt Cap (Eur)	12,207,632,825.02
Large-cap	27	Index Mkt Cap (Eur)	7,096,251,854,814.11
Mega-cap	7	Top 10 Holdings Weight	20.38%

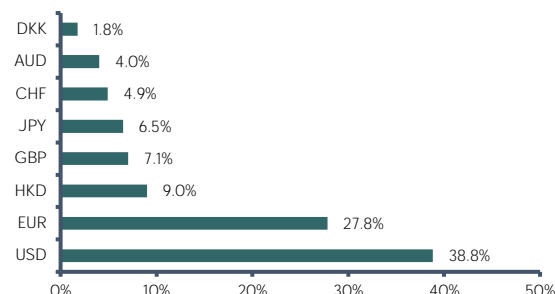
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



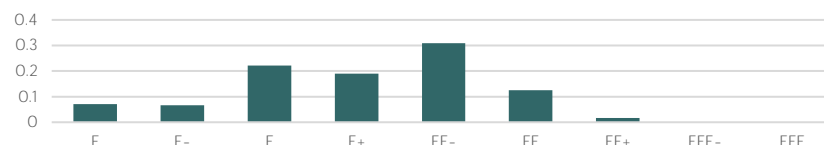
CURRENCY BREAKDOWN



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
Prada SpA	2.45%	E-
Lovisa Holdings Ltd	2.14%	E+
MGM China Holdings Ltd	2.09%	EE
Ferrari NV	2.00%	EE
Hermes Intl	1.99%	EE-

COMPANY	WEIGHT	ESG RATING
Ralph Lauren Corp A	1.97%	EE
Toyota Motor Corp	1.95%	E+
Toll Brothers Inc	1.95%	E+
Moncler SpA	1.94%	EE+
Treasury Wine Estates	1.90%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	84.04	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	65.74
GHG intensity (tonnes CO2e/USD mn)	87.05	Tobacco Exposure (%)	0.00	Female Board Members (%)	36.81
GHG reported vs estimated (%)	80.09/19.91	Number Social Violations	0.00		
Brown Sector Exposure (%)	10.47	Adherence to ILO Principles (%)	100.00		
Green Sector Exposure (%)	1.39	Gender Pay Gap (%)	26.17		
Climate-related physical risk score	41.52	Female to Male Board Members	0.72		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	0.00		
		Corruption/Bribery (# of convictions)	2.00		
		Corrupt./Brib. (fines and settl. in EUR M)	0.05		

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 weighing 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).

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