

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

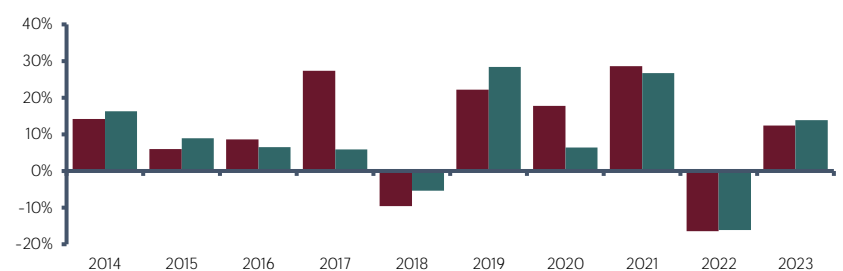
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHLXP	GALPHPWP
Alpha Wrt Comparable	2.05%	
Beta Wrt Comparable	0.99	
Sharpe Ratio	0.54	0.50
Information Ratio	0.22	

FUNDAMENTALS	
Dividend Yield	1.48
Price/Earning Trailing	23.89
Price/Earning Forward	22.66
Price/Book Value	2.57
Price/Cash Flow	13.57
Price/Sales	1.25

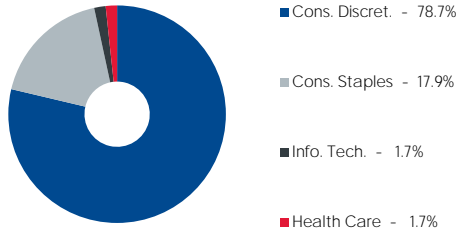
RETURN	GALPHLXP	GALPHPWP
YTD	12.38%	13.88%
1Y	13.26%	5.42%
3Y	58.33%	29.03%
5Y	44.96%	45.63%
7Y	113.08%	77.05%
CAGR	10.56%	8.74%
Data From/To	01/17/2014	08/31/2023

RETURN	GALPHLXP	GALPHPWP
Annual Volatility	17.64%	15.46%
Var 95%	-29.10%	-25.50%
Var 99%	-41.10%	-36.01%
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

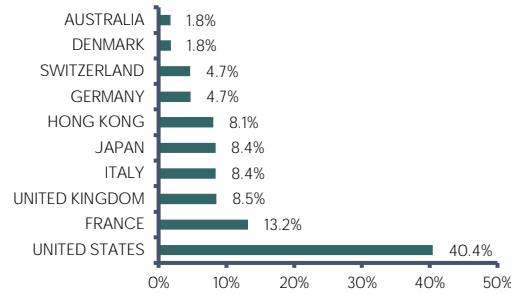
INDEX CHARACTERISTICS

Components	60	Largest Mkt Cap (Eur)	2,722,579,117,095.87
Micro-cap	0	Smallest Mkt Cap (Eur)	925,906,666.05
Small-cap	4	Average Mkt Cap (Eur)	96,354,993,018.04
Mid-cap	24	Median Mkt Cap (Eur)	13,566,395,038.78
Large-cap	26	Index Mkt Cap (Eur)	5,781,299,581,082.38
Mega-cap	6	Top 10 Holdings Weight	19.35%

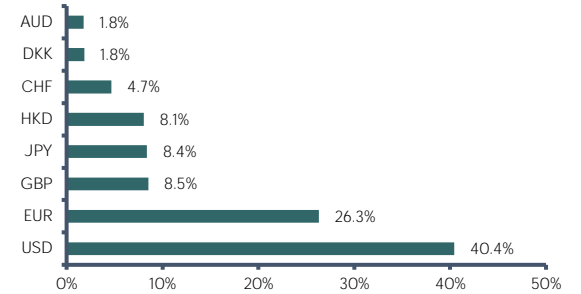
INDUSTRY SECTOR BREAKDOWN



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
Capri Holdings Ltd	2.65%	EE-
Toyota Motor Corp	1.90%	E+
InterContinental Hotels Group Plc	1.89%	EE
Signet Jewelers Ltd	1.89%	EE
Marriott Intl A	1.87%	EE

COMPANY	WEIGHT	ESG RATING
Resorttrust	1.85%	E+
Aston Martin Lagonda Global Holdings PLC	1.84%	EE
Pandora A/S	1.84%	EE
Ermenegildo Zegna N.V.	1.83%	EE
Constellation Brands Inc A	1.80%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL	SOCIAL	GOVERNANCE			
High Climate Impact Sector Exp. (%)	84.75	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	64.35
GHG intensity (tonnes CO2e/USD mn)	131.70	Tobacco Exposure (%)	0.00	Female Board Members (%)	35.17
GHG reported vs estimated (%)	78.56/21.44	Number Social Violations	0.00		
Brown Sector Exposure (%)	11.06	Adherence to ILO Principles (%)	93.27		
Green Sector Exposure (%)	1.56	Gender Pay Gap (%)	20.18		
Climate-related physical risk score	41.43	Female to Male Board Members	0.72		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	0.00		

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 | **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).

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