

# ECPI GLOBAL ESG TECHNOLOGY EQUITY INDEX

Factsheet as of 29-Feb-2024

## OVERVIEW

The Index is composed of 30 Technology companies selected on the basis of fundamental indicators such as R&D Expenditure and Revenues and that are listed in the global markets.

## KEY DATA

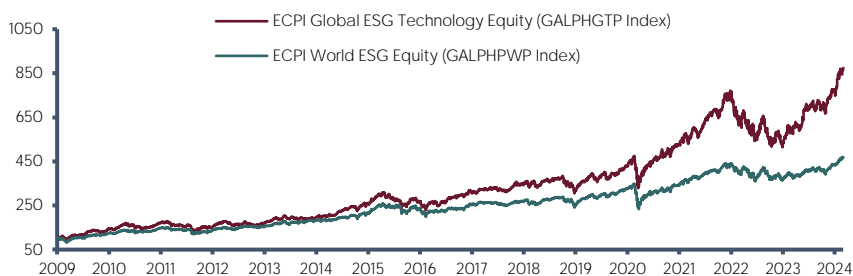
Ticker	GALPHGTP - GALPHGTR - GALPHGTN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 1, 2009
Rebalancing Frequency	Semi Annual	Index Rules	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

## 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	GALPHGTP	GALPHPWP
Alpha Wrt Comparable	3.18%	
Beta Wrt Comparable	1.12	
Sharpe Ratio	0.78	0.65
Information Ratio	0.55	

FUNDAMENTALS	
Dividend Yield	1.34
Price/Earning Trailing	31.95
Price/Earning Forward	26.47
Price/Book Value	2.86
Price/Cash Flow	21.90
Price/Sales	3.46

RETURN	GALPHGTP	GALPHPWP
YTD	12.66%	7.69%
1Y	51.44%	22.45%
3Y	55.77%	29.39%
5Y	144.58%	66.26%
7Y	169.30%	76.08%
CAGR	15.37%	10.73%
Data From/To	01/01/2009	02/29/2024

RETURN	GALPHGTP	GALPHPWP
Annual Volatility	18.47%	14.82%
Var 95%	-30.48%	-24.45%
Var 99%	-43.05%	-34.52%
Max Drawdown	-33.08%	-33.26%
Start of Max Dd Period	12/27/2021	02/19/2020
End of Max Dd	12/28/2022	03/23/2020
End of Recovery Period	12/11/2023	01/08/2021

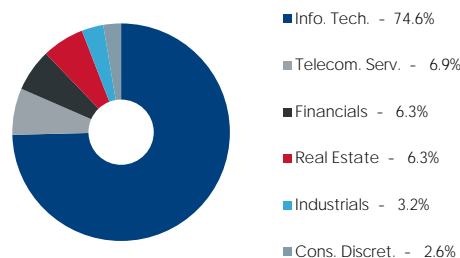
## INDEX CHARACTERISTICS

Components	30	Largest Mkt Cap (Eur)	2,840,900,848,939.60
Micro-cap	0	Smallest Mkt Cap (Eur)	44,091,817,215.73
Small-cap	0	Average Mkt Cap (Eur)	466,137,109,734.63
Mid-cap	0	Median Mkt Cap (Eur)	176,364,461,973.85
Large-cap	16	Index Mkt Cap (Eur)	13,984,113,292,038.90
Mega-cap	14	Top 10 Holdings Weight	38.33%

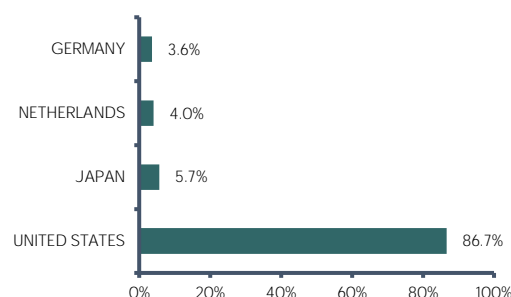
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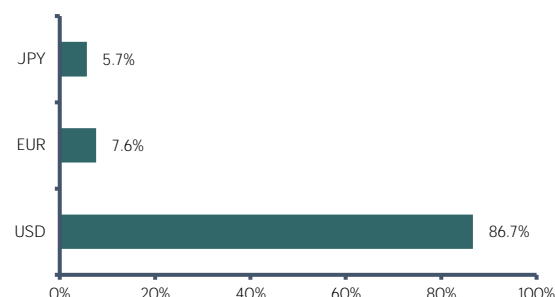
## INDUSTRY SECTOR BREAKDOWN



## COUNTRY BREAKDOWN



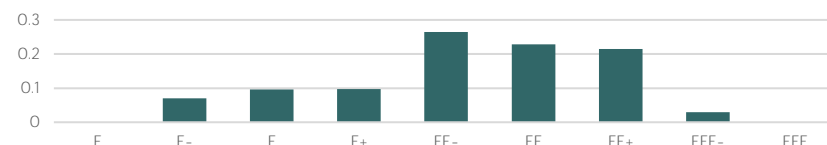
## CURRENCY BREAKDOWN



## 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	4.39%	EE+
Applied Materials Inc	4.05%	EE+
ASML Holding NV	4.03%	EE+
Advanced Micro Devices	3.99%	EE
Meta Platforms, Inc. Class A	3.98%	E-

COMPANY	WEIGHT	ESG RATING
Taiwan Semiconductor Manufacturing Co Lt	3.86%	EE
SAP SE	3.59%	EE-
Broadcom Inc	3.57%	EE-
Salesforce, Inc.	3.45%	E+
QUALCOMM Inc	3.42%	E

## BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	45.43	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	81.46
GHG intensity (tonnes CO2e/USD mn)	36.24	Tobacco Exposure (%)	0.00	Female Board Members (%)	33.04
GHG reported vs estimated (%)	86.16/13.84	Number Social Violations	0.00		
Brown Sector Exposure (%)	0.00	Adherence to ILO Principles (%)	100.00		
Green Sector Exposure (%)	0.00	Gender Pay Gap (%)	52.05		
Climate-related physical risk score	25.13	Female to Male Board Members	0.52		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	3.59		

**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

**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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