

## OVERVIEW

The Index is the decrement version of the ECPI Robotics and Artificial Intelligence Net Return Index (GALPRAIN Index), with 5% synthetic dividend decrement, designed to offer investors exposure to companies best placed to seize the opportunities presented by the long term trends in Robotics and Artificial Intelligence.

## KEY DATA

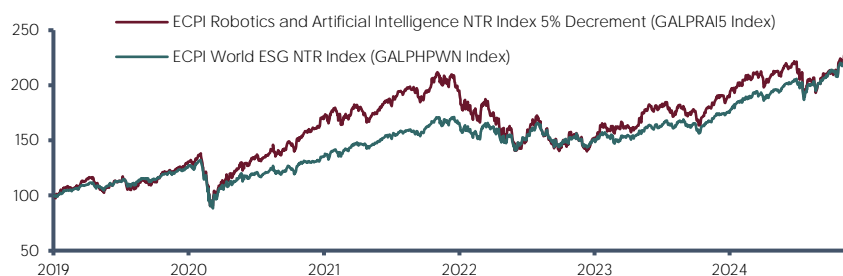
Ticker	GALPRAI5	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 18, 2019
Rebalancing Frequency	Semi Annual	Index Rules	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

## CONSTITUENTS SELECTION: METHODOLOGY

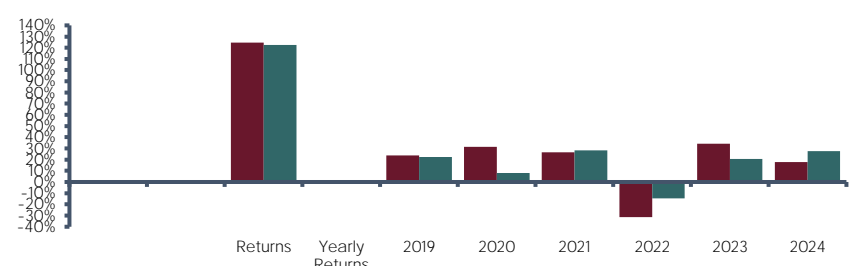
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPRAI5	GALPHPWN
Alpha Wrt Comparable	-2.46%	
Beta Wrt Comparable	1.25	
Sharpe Ratio	0.63	0.82
Information Ratio	0.15	

FUNDAMENTALS	
Dividend Yield	0.90
Price/Earning Trailing	29.20
Price/Earning Forward	25.19
Price/Book Value	4.55
Price/Cash Flow	20.35
Price/Sales	4.43

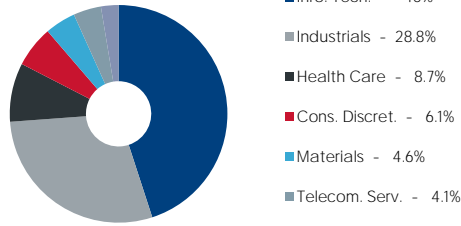
RETURN	GALPRAI5	GALPHPWN
YTD	17.96%	27.48%
1Y	23.47%	32.25%
3Y	10.70%	35.04%
5Y	83.93%	84.24%
7Y	NA	NA
CAGR	14.79%	14.59%
Data From/To	01/18/2019	11/29/2024

RETURN	GALPRAI5	GALPHPWN
Annual Volatility	21.74%	16.42%
Var 95%	-35.88%	-27.09%
Var 99%	-50.66%	-38.25%
Max Drawdown	-34.62%	-33.15%
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	08/24/2020	12/31/2020

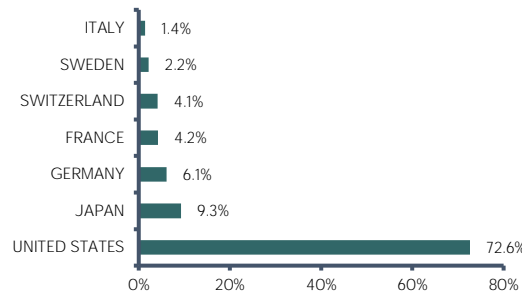
## INDEX CHARACTERISTICS

Components	50	Largest Mkt Cap (Eur)	3,174,198,217,821.79
Micro-cap	0	Smallest Mkt Cap (Eur)	11,726,136,821.83
Small-cap	0	Average Mkt Cap (Eur)	345,028,144,814.29
Mid-cap	0	Median Mkt Cap (Eur)	70,498,496,586.17
Large-cap	39	Index Mkt Cap (Eur)	17,251,407,240,714.30
Mega-cap	11	Top 10 Holdings Weight	23.43%

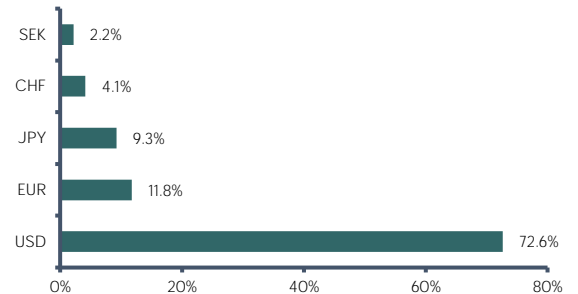
## INDUSTRY SECTOR BREAKDOWN



## 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
PayPal Holdings Inc.	2.61%	EE-
Howmet Aerospace Inc.	2.57%	EE+
ServiceNow Inc.	2.35%	E
Meta Platforms, Inc. Class A	2.33%	E-
Eastman Chemical Co	2.32%	EE-

COMPANY	WEIGHT	ESG RATING
Intuitive Surgical Inc	2.27%	E+
Deere & Co	2.27%	EE
SAP SE	2.25%	EE-
DuPont de Nemours Inc.	2.25%	E
Stryker Corp	2.22%	EE-

## BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	72.75	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	80.43
GHG intensity (tonnes CO2e/USD mn)	49.15	Tobacco Exposure (%)	0.00	Female Board Members (%)	33.94
GHG reported vs estimated (%)	82.46/17.54	Number Social Violations	0.00		
Brown Sector Exposure (%)	4.56	Adherence to ILO Principles (%)	100.00		
Green Sector Exposure (%)	2.09	Gender Pay Gap (%)	33.91		
Climate-related physical risk score	37.17	Female to Male Board Members	0.55		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	6.38		
		Corruption/Bribery (# of convictions)	4.00		
		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 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 | **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

**Mid-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](http://www.ecpigroup.com)).

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