

## OVERVIEW

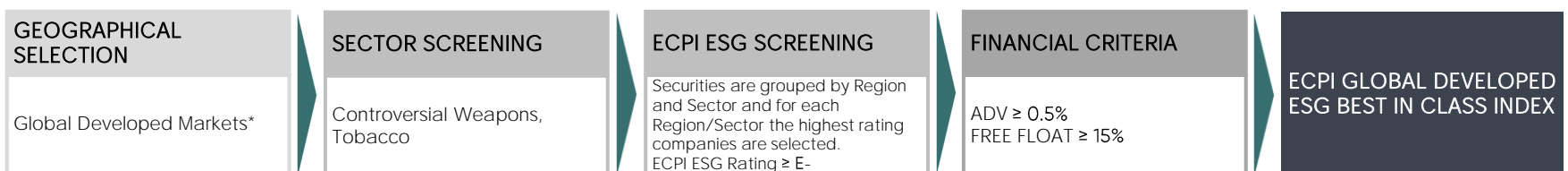
The Index represents global developed market companies selected on the basis of their ESG performance as measured by ECPI ESG ratings and scores (Best-in-Class approach).

## KEY DATA

Ticker	GALPHBCP - GALPHBCR - GALPHBCN	Currency	EUR and LC
Weighting	Cap Weighted	Historical Series Since	January 1, 2007
Rebalancing Frequency	Quarterly	Index Rules	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

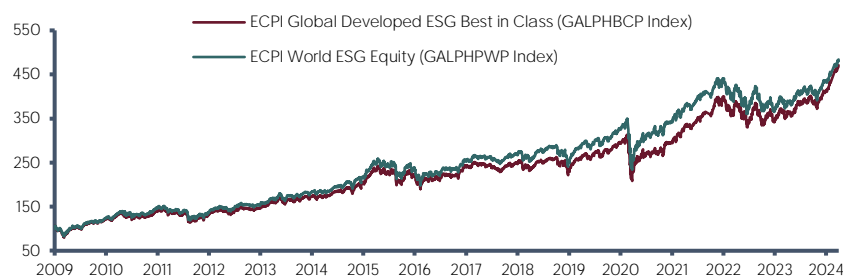
## CONSTITUENTS SELECTION: METHODOLOGY

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.

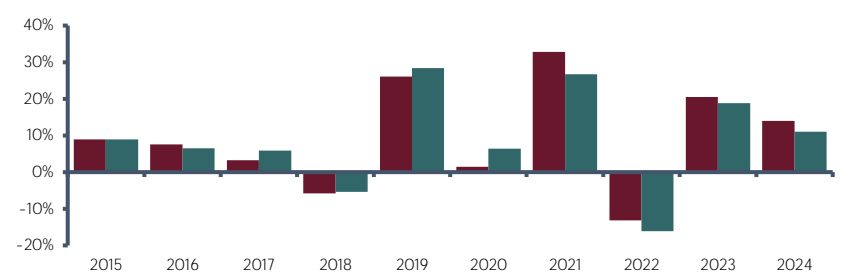


\* Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, United Kingdom, USA

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHBCP	GALPHWP
Alpha Wrt Comparable	-0.11%	
Beta Wrt Comparable	1.00	
Sharpe Ratio	0.65	0.66
Information Ratio	-0.08	

FUNDAMENTALS	
Dividend Yield	2.15
Price/Earning Trailing	20.93
Price/Earning Forward	19.41
Price/Book Value	3.45
Price/Cash Flow	15.78
Price/Sales	2.42

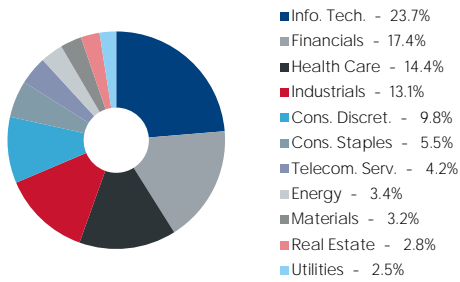
RETURN	GALPHBCP	GALPHWP
YTD	13.97%	11.04%
1Y	30.71%	26.29%
3Y	42.58%	29.48%
5Y	80.07%	67.91%
7Y	90.12%	83.55%
CAGR	10.69%	10.90%
Data From/To	01/01/2009	03/29/2024

RETURN	GALPHBCP	GALPHWP
Annual Volatility	14.96%	14.90%
Var 95%	-24.68%	-24.58%
Var 99%	-34.85%	-34.71%
Max Drawdown	-33.59%	-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	02/08/2021	01/08/2021

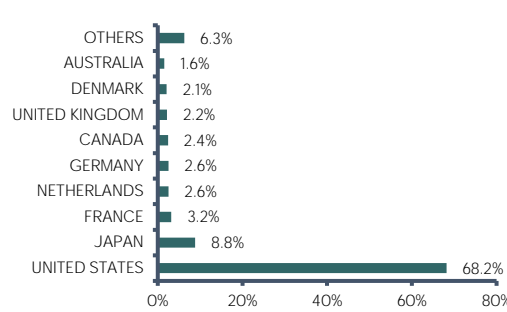
## INDEX CHARACTERISTICS

Components	501	Largest Mkt Cap (Eur)	2,894,567,624,000.01	
Micro-cap	0	0.00%	Smallest Mkt Cap (Eur)	1,143,510,420.39
Small-cap	4	1.43%	Average Mkt Cap (Eur)	51,794,445,819.67
Mid-cap	127	25.59%	Median Mkt Cap (Eur)	21,113,000,359.89
Large-cap	355	68.27%	Index Mkt Cap (Eur)	25,949,017,355,656.40
Mega-cap	15	4.71%	Top 10 Holdings Weight	21.89%

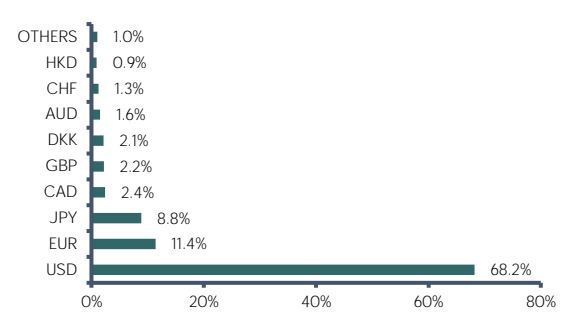
## INDUSTRY SECTOR BREAKDOWN



## COUNTRY BREAKDOWN



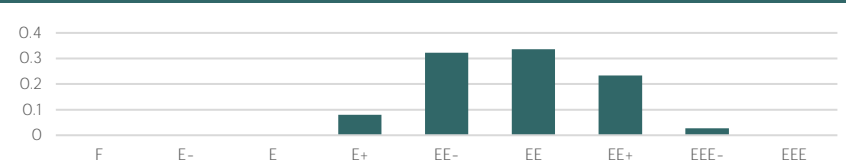
## CURRENCY BREAKDOWN



## 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	4.14%	EE+
Microsoft Corp	4.09%	EE-
Eli Lilly & Co	2.78%	EE-
Visa Inc A	1.98%	EE-
Novo Nordisk AS B	1.85%	EE

COMPANY	WEIGHT	ESG RATING
ASML Holding NV	1.73%	EE+
Merck & Co Inc	1.50%	EE
AbbVie Inc.	1.44%	EE-
Advanced Micro Devices	1.31%	EE
Coca-Cola Co	1.07%	EE

## BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	62.49	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	79.74
GHG intensity (tonnes CO2e/USD mn)	99.44	Tobacco Exposure (%)	0.00	Female Board Members (%)	33.57
GHG reported vs estimated (%)	94.2/5.8	Number Social Violations	0.00		
Brown Sector Exposure (%)	9.91	Adherence to ILO Principles (%)	98.96		
Green Sector Exposure (%)	5.63	Gender Pay Gap (%)	39.57		
Climate-related physical risk score	30.31	Female to Male Board Members	0.55		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	0.94		

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

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