

OVERVIEW

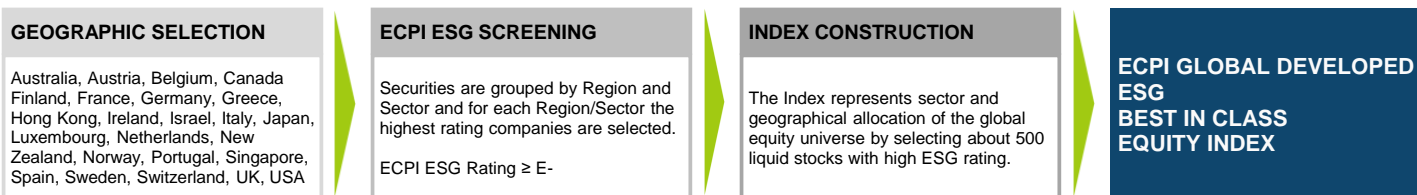
The Index represents global developed market companies selected on the basis of their ESG performance as measured by ECPI ESG ratings and scores (Best-in-Class approach).

KEY DATA

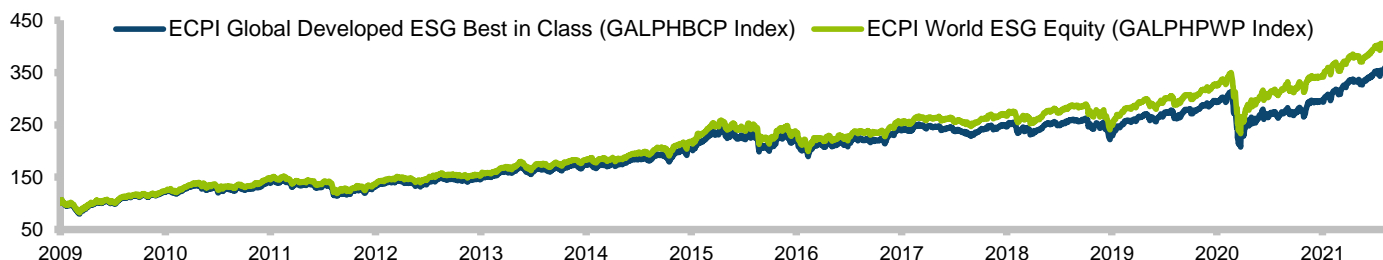
Ticker	GALPHBCP - GALPHBCR - GALPHBCN	Dividend Yield	1.95
Components	561	Price/Earning Trailing	21.30
Weighting	Cap Weighted	Price/Earning Forward	19.43
Rebalancing Frequency	Quarterly	Price/Book Value	3.13
Currency	EUR and LC	Price/Cash Flow	13.23
Historical Series Since	January 1, 2007	Price/Sales	2.36
Index Rules	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.



PERFORMANCE



RETURN	GALPHBCP	GALPHPWP	RELATIVE ANALYSIS	GALPHBCP	GALPHPWP
YTD	22.33%	19.34%	Alpha Wrt Comparable	-0.91%	
1Y	31.75%	26.58%	Beta Wrt Comparable	1.00	
3Y	40.57%	43.51%	Sharpe Ratio	0.65	0.73
5Y	62.59%	72.97%	Information Ratio	-0.49	
7Y	89.91%	101.49%			
CAGR	10.72%	11.81%			
RISK	GALPHBCP	GALPHPWP			
Annual Volatility	14.96%	14.85%			
Var 95%	-24.69%	-24.50%			
Var 99%	-34.86%	-34.60%			
Max Drawdown	-33.59%	-33.26%			
Start of Max Dd Period	19-Feb-20	19-Feb-20			
End of Max Dd	23-Mar-20	23-Mar-20			
End of Recovery Period	8-Feb-21	8-Jan-21			

Year	2013	2014	2015	2016	2017	2018	2019	2020	2021
Alpha Wrt Comparable	~18%	~18%	~10%	~10%	~5%	~-5%	~25%	~28%	~20%

Data From/To 1-Jan-09 1-Sep-21

ECPI GLOBAL DEVELOPED ESG BEST IN CLASS INDEX

Factsheet as of 1-Sep-2021

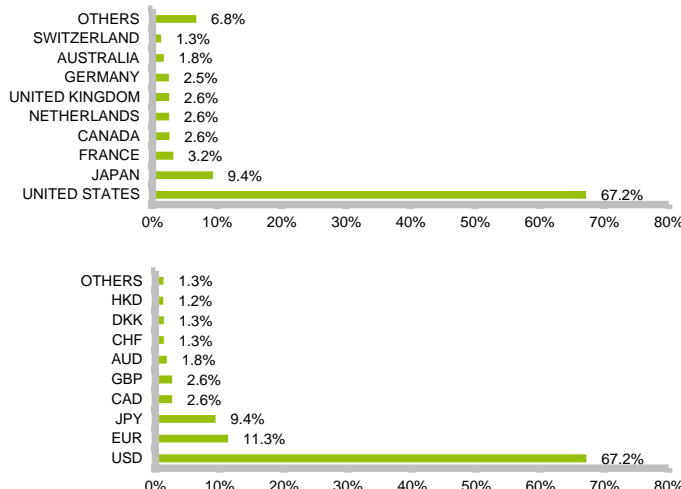


INDUSTRY SECTOR BREAKDOWN



- Info. Tech. - 21.7%
- Cons. Discret. - 14.4%
- Financials - 14.1%
- Industrials - 12.6%
- Health Care - 10.3%
- Telecom. Serv. - 8.5%
- Cons. Staples - 5.7%
- Materials - 4.4%
- Real Estate - 2.9%
- Utilities - 2.7%
- Energy - 2.6%

COUNTRY AND CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

ESG RATING	EE
ENVIRONMENTAL RATING	EE-
SOCIAL RATING	EE
GOVERNANCE RATING	EE-

TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Microsoft Corp	3.94%	EE-
Tesla, Inc	2.92%	EE-
Nvidia Corp	2.40%	EE+
ASML Holding NV	1.46%	EE+
Walt Disney Co	1.43%	E+
Adobe Inc.	1.27%	EE
NetFlix Inc	1.26%	E
Comcast Corp A	1.19%	EE
Cisco Systems Inc	1.07%	EEE-
Verizon Communications Inc	1.04%	E+

ESG DISCLOSURE

Environmental	
High Climate Impact Sector Exposure (%)	65.58
GHG intensity (tonnes CO2e/USD mn)	151.66
GHG reported vs estimated (%)	87.83/12.17
Brown Sector Exposure (%)	11.32
Green Sector Exposure (%)	8.71
Climate-related physical risk score	14.91
Social	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.06
Number Social Violations	0.00
Adherence to ILO Principles (%)	90.89
Gender Pay Gap (%)	27.92
Female to Male Board Members	0.46
Work Related Accidents (%)	0.05
Corruption/Bribery (%)	3.40
Governance	
Independent Board Members (%)	76.96
Female Board Members (%)	29.52

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 tobacco 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

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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