

## OVERVIEW

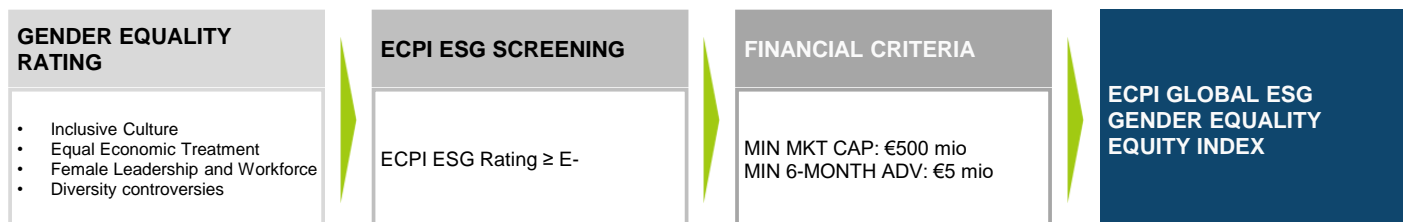
The Index selects companies in global developed markets characterized by a positive ESG profile and demonstrating a strong attitude to adopting practices aimed at ensuring respect of gender equality and diversity inclusion on the workplace.

## KEY DATA

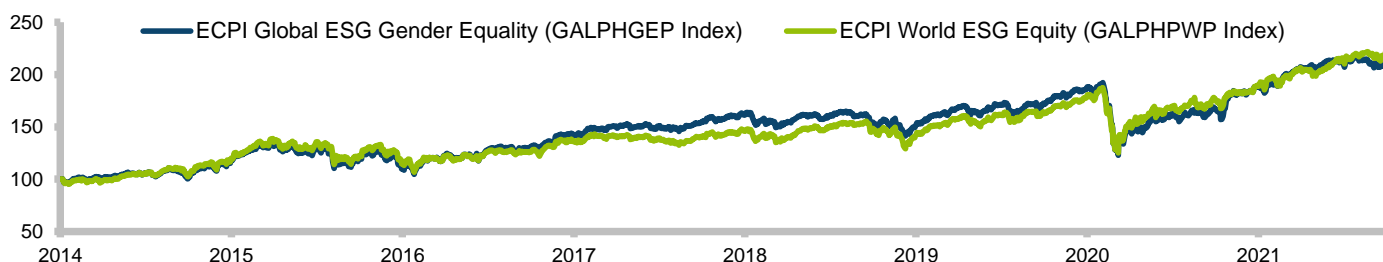
<b>Ticker</b>	GALPHGEP - GALPHGER - GALPHGEN	<b>Dividend Yield</b>	2.85
<b>Components</b>	100	<b>Price/Earning Trailing</b>	20.25
<b>Weighting</b>	Equal Weighted	<b>Price/Earning Forward</b>	17.40
<b>Rebalancing Frequency</b>	Semi Annual	<b>Price/Book Value</b>	2.46
<b>Currency</b>	EUR and LC	<b>Price/Cash Flow</b>	34.52
<b>Historical Series Since</b>	January 17, 2014	<b>Price/Sales</b>	1.98
<b>Index Rules</b>	<a href="http://www.ecpigroup.com">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.



## PERFORMANCE



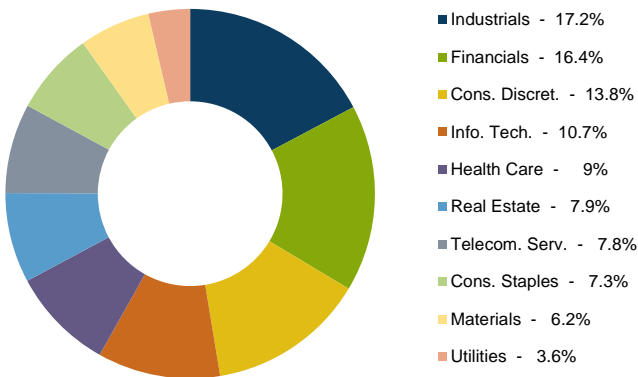
RETURN	GALPHGEP	GALPHPWP	RELATIVE ANALYSIS	GALPHGEP	GALPHPWP
<b>YTD</b>	17.70%	22.86%	<b>Alpha Wrt Comparable</b>	0.29%	
<b>1Y</b>	37.66%	33.89%	<b>Beta Wrt Comparable</b>	0.92	
<b>3Y</b>	42.78%	57.78%	<b>Sharpe Ratio</b>	0.62	0.66
<b>5Y</b>	65.48%	79.58%	<b>Information Ratio</b>	-0.11	
<b>7Y</b>	97.90%	102.95%			
<b>CAGR</b>	10.46%	11.11%			
RISK	GALPHGEP	GALPHPWP			
<b>Annual Volatility</b>	15.14%	15.34%			
<b>Var 95%</b>	-24.98%	-25.31%			
<b>Var 99%</b>	-35.28%	-35.74%			
<b>Max Drawdown</b>	-36.07%	-33.26%			
<b>Start of Max Dd Period</b>	19-Feb-20	19-Feb-20			
<b>End of Max Dd</b>	23-Mar-20	23-Mar-20			
<b>End of Recovery Period</b>	24-Feb-21	8-Jan-21			

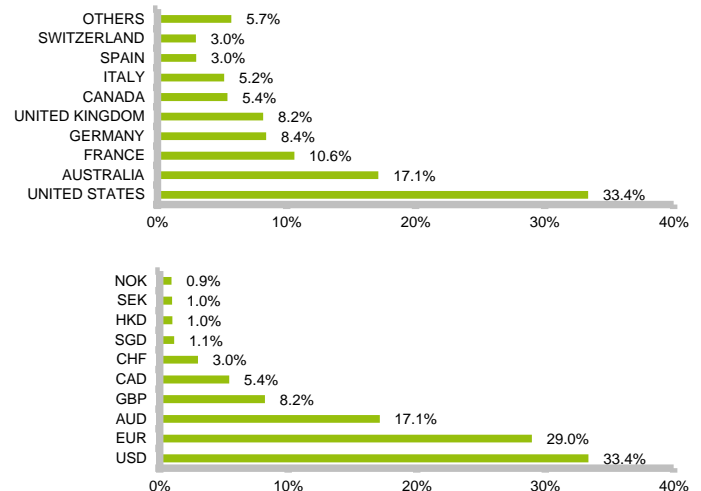
Year	2017	2018	2019	2020	2021
Alpha Wrt Comparable	~12%	~-5%	~28%	~5%	~18%
Beta Wrt Comparable	~5%	~-2%	~25%	~2%	~15%
Sharpe Ratio	~10%	~-8%	~20%	~1%	~12%
Information Ratio	~15%	~-10%	~25%	~3%	~18%

**Data From/To**      17-Jan-14      29-Oct-21

## INDUSTRY SECTOR BREAKDOWN



## 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
Nvidia Corp	1.26%	EE+
Salesforce.com	1.25%	E+
Microsoft Corp	1.21%	EE-
Thomson Reuters Corporation	1.20%	E+
Accenture plc A	1.17%	EE+
Merck & Co Inc	1.15%	EE
Marriott Intl A	1.15%	EE
Aristocrat Leisure Ltd	1.14%	E+
Ramsay Health Care Ltd	1.14%	EE-
Scentre Group	1.13%	EE-

## ESG DISCLOSURE

<b>Environmental</b>	
High Climate Impact Sector Exposure (%)	59.35
GHG intensity (tonnes CO2e/USD mn)	184.76
GHG reported vs estimated (%)	94.49/5.51
Brown Sector Exposure (%)	13.22
Green Sector Exposure (%)	4.68
Climate-related physical risk score	13.80
<b>Social</b>	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	93.99
Gender Pay Gap (%)	49.10
Female to Male Board Members	0.63
Work Related Accidents (%)	3.46
Corruption/Bribery (%)	8.09
<b>Governance</b>	
Independent Board Members (%)	75.03
Female Board Members (%)	37.06

**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

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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