

## OVERVIEW

The Index offers investors liquid exposure to companies best placed to seize the opportunities presented by the long term Global Macro Mega Trends

## KEY DATA

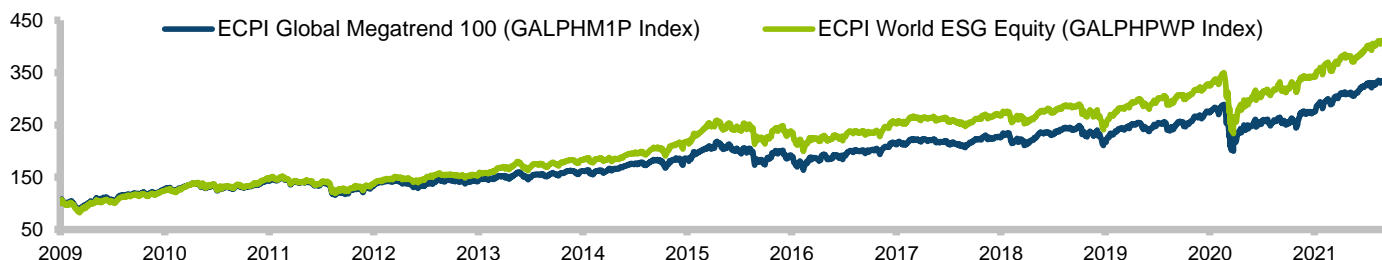
<b>Ticker</b>	GALPHM1P - GALPHM1R - GALPHM1N	<b>Dividend Yield</b>	2.15
<b>Components</b>	101	<b>Price/Earning Trailing</b>	18.08
<b>Weighting</b>	Equal Weighted	<b>Price/Earning Forward</b>	16.52
<b>Rebalancing Frequency</b>	Semi Annual	<b>Price/Book Value</b>	1.47
<b>Currency</b>	EUR and LC	<b>Price/Cash Flow</b>	12.56
<b>Historical Series Since</b>	January 1, 2009	<b>Price/Sales</b>	1.33
<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



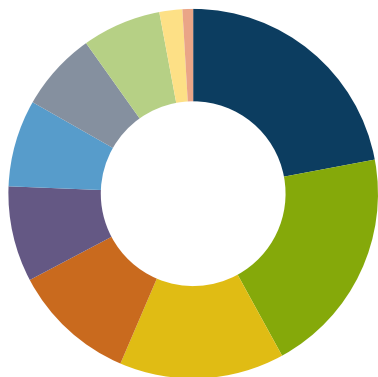
RETURN	GALPHM1P	GALPHPWP	RELATIVE ANALYSIS	GALPHM1P	GALPHPWP
<b>YTD</b>	18.36%	16.20%	<b>Alpha Wrt Comparable</b>	-1.46%	
<b>1Y</b>	29.14%	25.71%	<b>Beta Wrt Comparable</b>	1.00	
<b>3Y</b>	31.61%	38.42%	<b>Sharpe Ratio</b>	0.57	0.71
<b>5Y</b>	63.13%	70.42%	<b>Information Ratio</b>	-0.43	
<b>7Y</b>	83.82%	98.59%			
<b>CAGR</b>	9.75%	11.50%			
RISK	GALPHM1P	GALPHPWP			
<b>Annual Volatility</b>	15.21%	14.83%			
<b>Var 95%</b>	-25.10%	-24.46%			
<b>Var 99%</b>	-35.45%	-34.54%			
<b>Max Drawdown</b>	-30.80%	-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>	14-Jan-21	8-Jan-21			

Year	2013	2014	2015	2016	2017	2018	2019	2020	2021
Alpha Wrt Comparable	15%	18%	5%	10%	5%	-5%	25%	5%	15%
Beta Wrt Comparable	18%	15%	10%	8%	5%	2%	28%	5%	15%

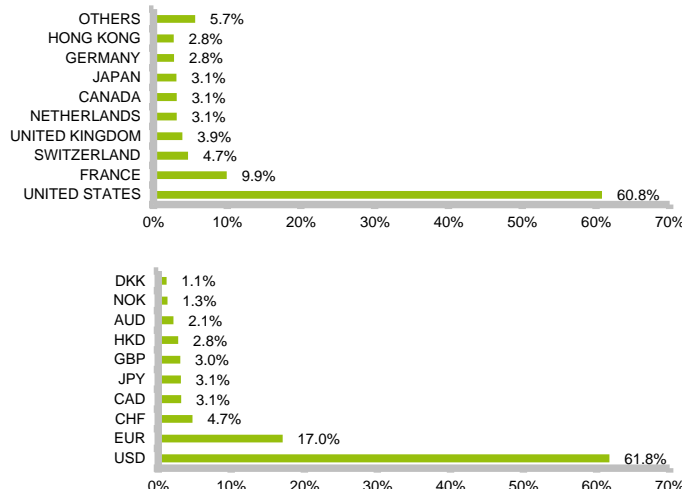
**Data From/To** 1-Jan-09 30-Sep-21

## INDUSTRY SECTOR BREAKDOWN



- Health Care - 22%
- Info. Tech. - 20%
- Cons. Discret. - 14.4%
- Telecom. Serv. - 10.8%
- Financials - 8.4%
- Energy - 7.6%
- Cons. Staples - 6.9%
- Industrials - 6.9%
- Utilities - 2%
- Materials - 0.9%

## COUNTRY AND CURRENCY BREAKDOWN



## ESG RATINGS OF THE BENCHMARK

ESG RATING	EE-
ENVIRONMENTAL RATING	EE-
SOCIAL RATING	EE
GOVERNANCE RATING	E+

## TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Equinor ASA	1.28%	EE
NetFlix Inc	1.17%	E
ConocoPhillips	1.16%	E+
ING Groep NV	1.16%	EE
Tesla, Inc	1.16%	EE-
ENI SpA	1.15%	E
Salesforce.com	1.15%	E+
Novo Nordisk AS B	1.14%	EE
Thermo Fisher Scientific	1.14%	EE-
Canadian National Railways	1.13%	EE

## ESG DISCLOSURE

<b>Environmental</b>	
High Climate Impact Sector Exposure (%)	66.16
GHG intensity (tonnes CO2e/USD mn)	101.52
GHG reported vs estimated (%)	91.28/8.72
Brown Sector Exposure (%)	14.29
Green Sector Exposure (%)	4.44
Climate-related physical risk score	12.63
<b>Social</b>	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	87.77
Gender Pay Gap (%)	33.68
Female to Male Board Members	0.49
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	12.09
<b>Governance</b>	
Independent Board Members (%)	77.94
Female Board Members (%)	31.02

**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 articulated 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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