

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

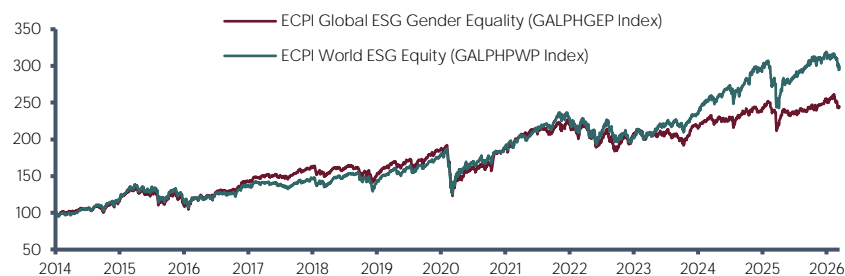
Ticker	GALPHGEP - GALPHGER - GALPHGEN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 17, 2014
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

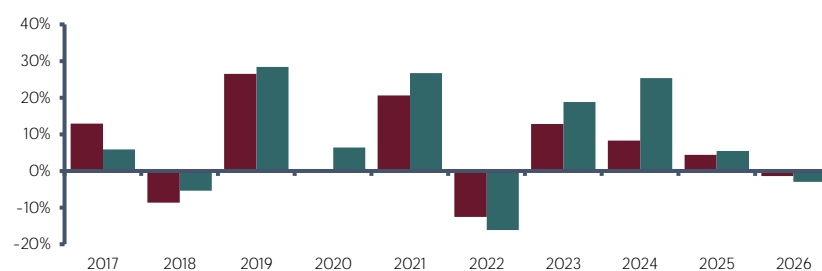
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHGEP	GALPHPWP
Alpha Wrt Comparable	0.02%	
Beta Wrt Comparable	0.82	
Sharpe Ratio	0.47	0.56
Information Ratio	-0.25	

FUNDAMENTALS	
Dividend Yield	2.99
Price/Earning Trailing	15.87
Price/Earning Forward	14.68
Price/Book Value	2.76
Price/Cash Flow	11.48
Price/Sales	1.43

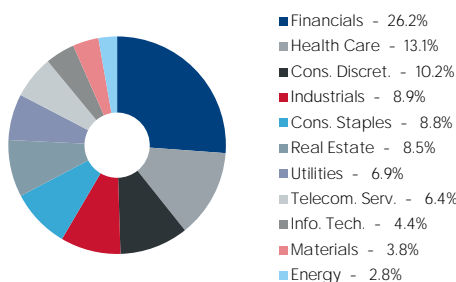
RETURN	GALPHGEP	GALPHPWP
YTD	-1.29%	-2.92%
1Y	3.98%	9.46%
3Y	18.78%	43.68%
5Y	20.58%	48.09%
7Y	47.79%	91.37%
CAGR	7.61%	9.42%
Data From/To	01/17/2014	03/31/2026

RETURN	GALPHGEP	GALPHPWP
Annual Volatility	13.92%	14.99%
Var 95%	-22.96%	-24.73%
Var 99%	-32.42%	-34.92%
Max Drawdown	-36.07%	-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	02/24/2021	01/08/2021

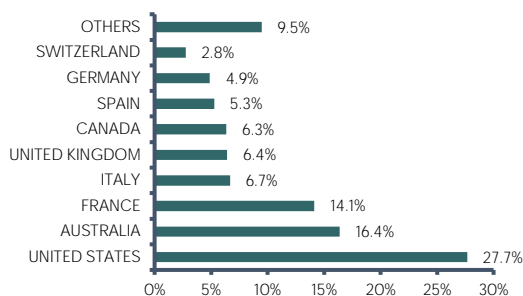
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	511,261,683,353.58
Micro-cap	0	Smallest Mkt Cap (Eur)	1,780,663,479.28
Small-cap	1	Average Mkt Cap (Eur)	71,574,182,650.32
Mid-cap	15	Median Mkt Cap (Eur)	45,506,414,786.19
Large-cap	79	Index Mkt Cap (Eur)	7,157,418,265,031.88
Mega-cap	5	Top 10 Holdings Weight	13.30%

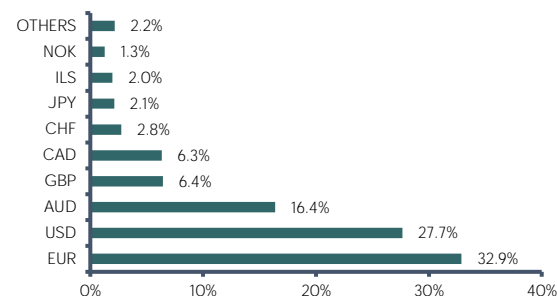
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



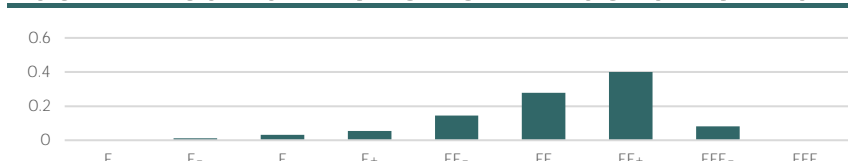
CURRENCY BREAKDOWN



ESG RATINGS

	BENCHMARK	TOP 10 POSITIONS
ESG RATING	EE	EE
ENVIRONMENTAL RATING	EE+	EE
SOCIAL RATING	EE+	EE+
GOVERNANCE RATING	EE-	E+

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Dow Inc	1.65%	EE+
ENI SpA	1.60%	E+
Shiseido Co	1.38%	EE+
Telenor ASA	1.29%	EE
Enagas SA	1.29%	EE+

COMPANY	WEIGHT	ESG RATING
Woolworths Group Ltd	1.29%	EE+
Johnson & Johnson	1.23%	E-
Gilead Sciences Inc	1.20%	E
Origin Energy Ltd	1.19%	EE
Telstra Group Ltd	1.18%	EE+

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	59.15	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	77.53
GHG intensity (tonnes CO2e/USD mn)	84.73	Tobacco Exposure (%)	0.00	Female Board Members (%)	44.13
GHG reported vs estimated (%)	93.78/6.22	Number Social Violations	0.00		
Brown Sector Exposure (%)	14.19	Adherence to ILO Principles (%)	97.97		
Green Sector Exposure (%)	7.11	Gender Pay Gap (%)	63.34		
Climate-related physical risk score	33.20	Female to Male Board Members	0.85		
		Work Related Accidents (%)	1.05		
		Corruption/Bribery (%)	2.21		
		Corruption/Bribery (# of convictions)	10.00		
		Corrupt./Brib. (fines and settl. in EUR M)	5538.22		

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 weighing 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

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, 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).

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