

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

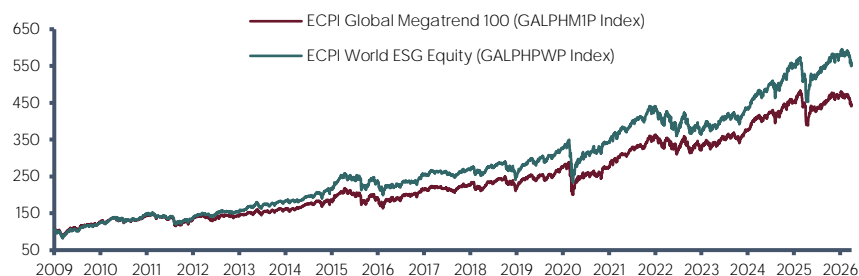
Ticker	GALPHM1P - GALPHMIR - GALPHMIN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 1, 2009
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

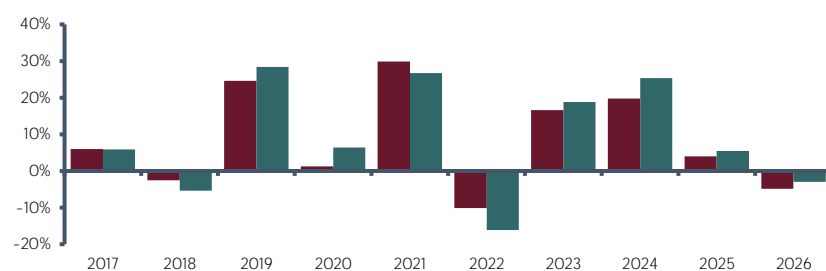
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHM1P	GALPHPWP
Alpha Wrt Comparable	-0.96%	
Beta Wrt Comparable	0.97	
Sharpe Ratio	0.55	0.64
Information Ratio	-0.37	

FUNDAMENTALS	
Dividend Yield	1.36
Price/Earning Trailing	17.26
Price/Earning Forward	15.84
Price/Book Value	3.30
Price/Cash Flow	14.44
Price/Sales	3.22

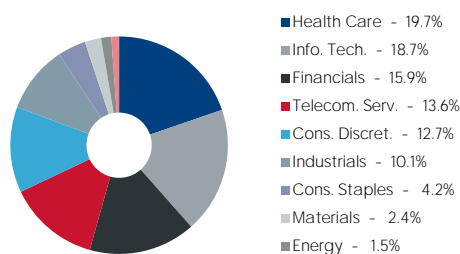
RETURN	GALPHM1P	GALPHPWP
YTD	-4.86%	-2.92%
1Y	1.49%	9.46%
3Y	30.43%	43.68%
5Y	43.82%	48.09%
7Y	77.67%	91.37%
CAGR	9.05%	10.50%
Data From/To	01/01/2009	03/31/2026

RETURN	GALPHM1P	GALPHPWP
Annual Volatility	14.66%	14.68%
Var 95%	-24.18%	-24.23%
Var 99%	-34.15%	-34.21%
Max Drawdown	-30.80%	-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	01/14/2021	01/08/2021

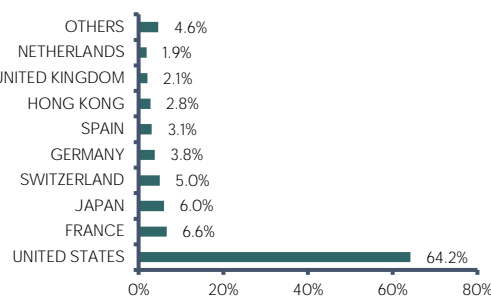
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	3,678,111,438,986.28
Micro-cap	0	Smallest Mkt Cap (Eur)	76,058,935,304.22
Small-cap	0	Average Mkt Cap (Eur)	363,285,747,936.42
Mid-cap	0	Median Mkt Cap (Eur)	162,357,356,834.75
Large-cap	62	Index Mkt Cap (Eur)	36,328,574,793,642.10
Mega-cap	38	Top 10 Holdings Weight	13.01%

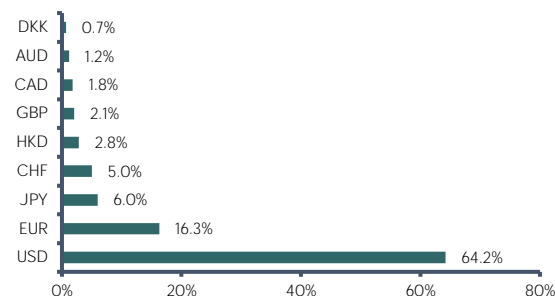
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



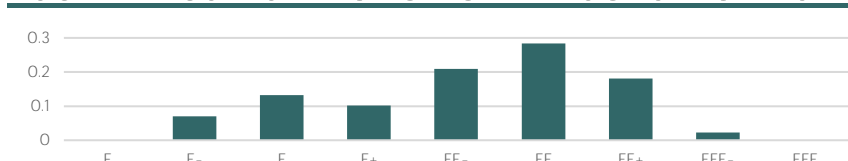
CURRENCY BREAKDOWN



ESG RATINGS

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

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
ConocoPhillips	1.51%	E+
GE Vernova Inc,	1.49%	EE-
Verizon Communications Inc	1.38%	E-
Johnson & Johnson	1.27%	E-
Deere & Co	1.25%	EE

COMPANY	WEIGHT	ESG RATING
Gilead Sciences Inc	1.24%	E
Caterpillar Inc	1.23%	EE
Linde plc	1.22%	EE
Applied Materials Inc	1.21%	EE+
Commonwealth Bank Australia	1.21%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	60.85	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	79.93
GHG intensity (tonnes CO2e/USD mn)	40.00	Tobacco Exposure (%)	0.00	Female Board Members (%)	35.56
GHG reported vs estimated (%)	90.07/9.93	Number Social Violations	0.00		
Brown Sector Exposure (%)	10.35	Adherence to ILO Principles (%)	97.04		
Green Sector Exposure (%)	3.47	Gender Pay Gap (%)	52.36		
Climate-related physical risk score	28.21	Female to Male Board Members	0.59		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	4.95		
		Corruption/Bribery (# of convictions)	14.00		
		Corrupt./Brib. (fines and settl. in EUR M)	6871.94		

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 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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