

## OVERVIEW

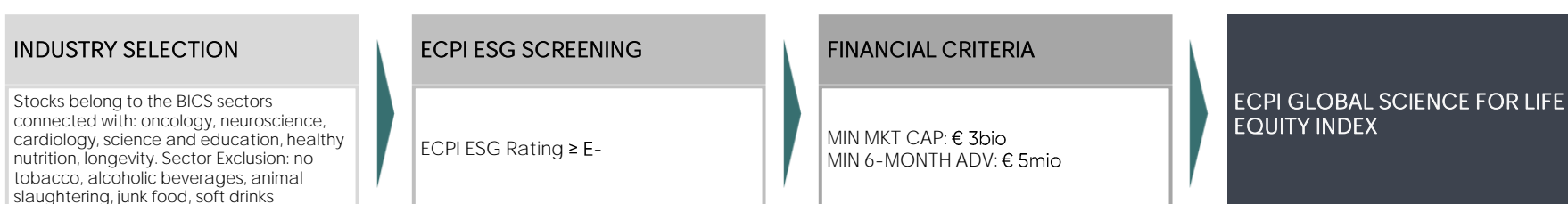
The Index is designed to provide exposure to the positively ESG rated companies active in the fields of oncology, neuroscience, cardiology, science and education, healthy nutrition and longevity.

## KEY DATA

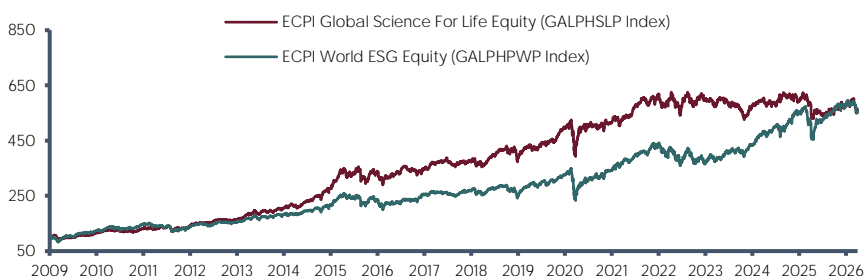
Ticker	GALPHSLP - GALPHSLR - GALPHSLN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 1, 2009
Rebalancing Frequency	Semi Annual	Index Rules	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

## CONSTITUENTS SELECTION: METHODOLOGY

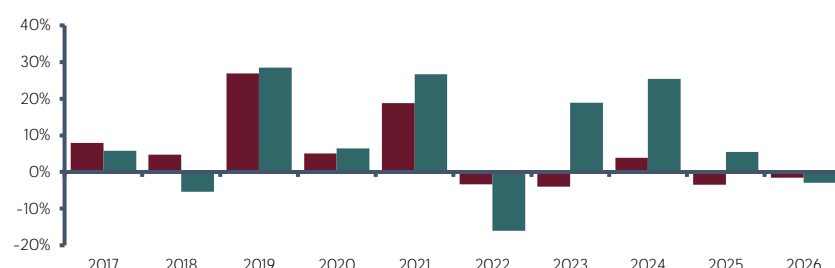
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHSLP	GALPHPWP
Alpha Wrt Comparable	2.83%	
Beta Wrt Comparable	0.71	
Sharpe Ratio	0.76	0.65
Information Ratio	-0.03	

FUNDAMENTALS	
Dividend Yield	1.38
Price/Earning Trailing	19.29
Price/Earning Forward	16.20
Price/Book Value	2.49
Price/Cash Flow	13.70
Price/Sales	1.42

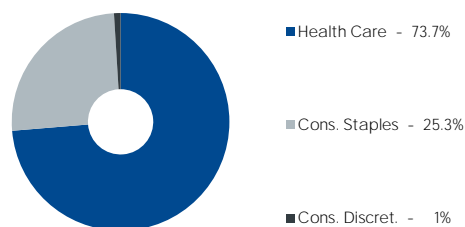
RETURN	GALPHSLP	GALPHPWP
YTD	-1.52%	-2.92%
1Y	-3.06%	9.46%
3Y	-4.36%	43.68%
5Y	5.49%	48.09%
7Y	29.68%	91.37%
CAGR	10.55%	10.50%
Data From/To	01/01/2009	03/31/2026

RETURN	GALPHSLP	GALPHPWP
Annual Volatility	12.54%	14.67%
Var 95%	-20.69%	-24.21%
Var 99%	-29.21%	-34.18%
Max Drawdown	-25.28%	-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	11/16/2020	01/08/2021

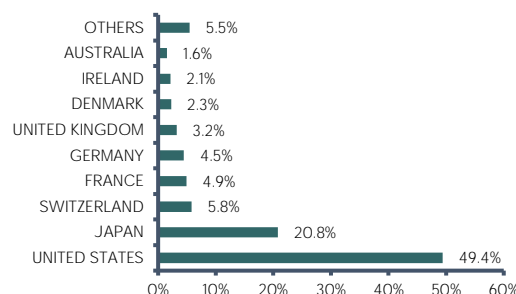
## INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	753,056,299,158.13
Micro-cap	0	Smallest Mkt Cap (Eur)	2,984,414,820.06
Small-cap	0	Average Mkt Cap (Eur)	62,148,954,985.76
Mid-cap	20	Median Mkt Cap (Eur)	21,752,933,110.57
Large-cap	72	Index Mkt Cap (Eur)	6,214,895,498,576.24
Mega-cap	8	Top 10 Holdings Weight	12.74%

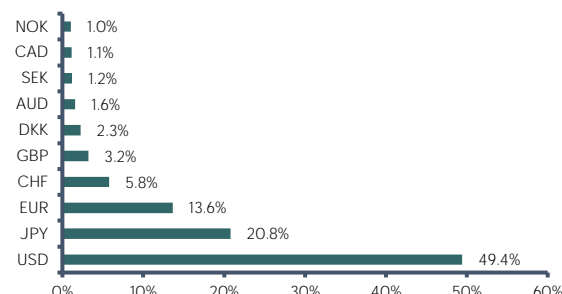
## INDUSTRY SECTOR BREAKDOWN



## 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
Ajinomoto Co	1.40%	EEE-
Bunge Global SA	1.33%	EEE-
United Therapeutics Corp	1.30%	EE
Ipsen	1.30%	EE+
Otsuka Holdings Co Ltd	1.27%	EE+

COMPANY	WEIGHT	ESG RATING
Shionogi & Co	1.26%	EE
Archer-Daniels-Midland Co	1.24%	E+
Johnson & Johnson	1.24%	E-
Gilead Sciences Inc	1.20%	E
Swedish Orphan Biovitrum AB	1.20%	EE

## BMR ESG DISCLOSURE

ENVIRONMENTAL	SOCIAL	GOVERNANCE
High Climate Impact Sector Exp. (%)	Controversial Weapons Exp. (%)	Independent Board Members (%)
89.06	0.00	73.70
GHG intensity (tonnes CO2e/USD mn)	Tobacco Exposure (%)	Female Board Members (%)
31.21	0.00	34.71
GHG reported vs estimated (%)	Number Social Violations	
82.22/17.78	0.00	
Brown Sector Exposure (%)	Adherence to ILO Principles (%)	
12.03	100.00	
Green Sector Exposure (%)	Gender Pay Gap (%)	
0.00	40.72	
Climate-related physical risk score	Female to Male Board Members	
38.56	0.57	
	Work Related Accidents (%)	
	0.00	
	Corruption/Bribery (%)	
	0.00	
	Corruption/Bribery (# of convictions)	
	5.00	
	Corrupt./Brib. (fines and settl. in EUR M)	
	2.75	

**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 891/2011 | **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 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](http://www.ecpigroup.com)).

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