

## OVERVIEW

The Index offers exposure to companies in global developed markets characterized by a positive ESG profile active in the fields of Buildings Development, Urban Management, Urban Living and Enabling Technologies.

## KEY DATA

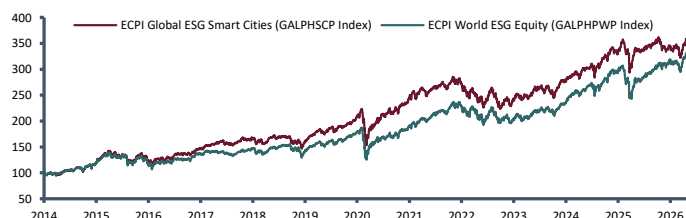
<b>Ticker</b>	GALPHSCP - GALPHSCR - GALPHSCN	<b>Currency</b>	EUR and LC
<b>Weighting</b>	Equal Weighted	<b>Historical Series Since</b>	January 17, 2014
<b>Rebalancing Frequency</b>	Semi Annual	<b>Index Rules</b>	<a href="https://www.stoxx.com/">https://www.stoxx.com/</a>

## CONSTITUENTS SELECTION: METHODOLOGY

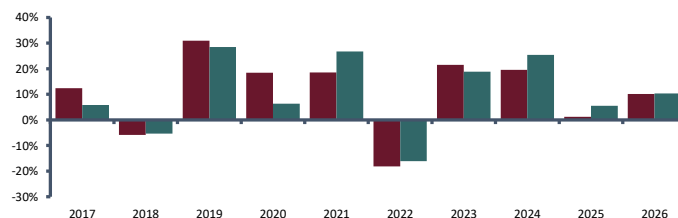
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHSCP	GALPHPWP
Alpha Wrt Comparable	1.75%	
Beta Wrt Comparable	0.89	
Sharpe Ratio	0.73	0.63
Information Ratio	0.11	

FUNDAMENTALS	
Dividend Yield	1.76
Price/Earning Trailing	20.22
Price/Earning Forward	19.44
Price/Book Value	3.18
Price/Cash Flow	14.24
Price/Sales	2.69

RETURN	GALPHSCP	GALPHPWP
YTD	10.14%	10.30%
1Y	10.04%	22.30%
3Y	46.21%	59.14%
5Y	45.27%	67.17%
7Y	112.37%	125.71%
CAGR	11.21%	10.42%
Data From/To	1/17/2014	5/29/2026

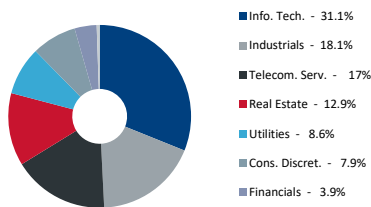
RETURN	GALPHSCP	GALPHPWP
Annual Volatility	13.98%	14.93%
Var 95%	-23.07%	-24.63%
Var 99%	-32.58%	-34.78%
Max Drawdown	-31.50%	-33.26%
Start of Max Dd Period	2/19/2020	2/19/2020
End of Max Dd	3/23/2020	3/23/2020
End of Recovery Period	9/2/2020	1/8/2021

## INDEX CHARACTERISTICS

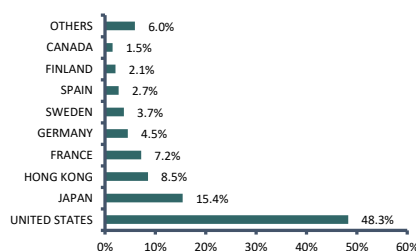
Components	101
Micro-cap	0
Small-cap	0
Mid-cap	3
Large-cap	80
Mega-cap	18

Largest Mkt Cap (Eur)	4,396,676,807,061.13
Smallest Mkt Cap (Eur)	3,825,178,593.77
Average Mkt Cap (Eur)	285,724,359,755.75
Median Mkt Cap (Eur)	66,325,190,911.94
Index Mkt Cap (Eur)	28,858,160,335,330.30
Top 10 Holdings Weight	18.98%

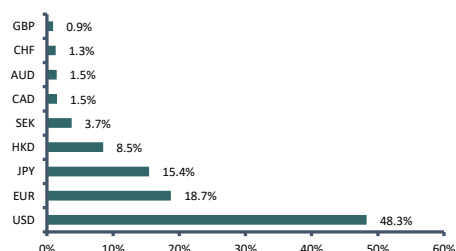
## INDUSTRY SECTOR BREAKDOWN



## 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-	EE-

## ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



## TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Micron Technology Inc	2.61%	EE
Lenovo Group Ltd.	2.47%	EE
STMicroelectronics NV [FR Cross-List]	2.25%	EE+
Nokia OYJ	2.08%	EE-
Infineon Technologies AG	1.81%	EE

COMPANY	WEIGHT	ESG RATING
Renesas Electronics Corp	1.74%	EE+
SoftBank Group Corp	1.62%	EE
Quanta Services Inc	1.53%	EE
Cisco Systems Inc	1.51%	EE
QUALCOMM Inc	1.38%	E+

## BMR ESG DISCLOSURE

### ENVIRONMENTAL

High Climate Impact Sector Exp. (%)	72.97
GHG intensity (tonnes CO2e/USD mn)	84.13
GHG reported vs estimated (%)	85.04/14.96
Brown Sector Exposure (%)	1.67
Green Sector Exposure (%)	13.64
Climate-related physical risk score	34.23

### SOCIAL

Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	97.27
Gender Pay Gap (%)	40.64
Female to Male Board Members	0.56
Work Related Accidents (%)	0.96
Corruption/Bribery (%)	3.57
Corruption/Bribery (# of convictions)	10.00
Corrupt./Brib. (fines and settl. in EUR M)	193.55

### GOVERNANCE

Independent Board Members (%)	74.57
Female Board Members (%)	33.67

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 491/2011 | 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, ISEG  
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.stoxx.com](http://www.stoxx.com)).

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