

## OVERVIEW

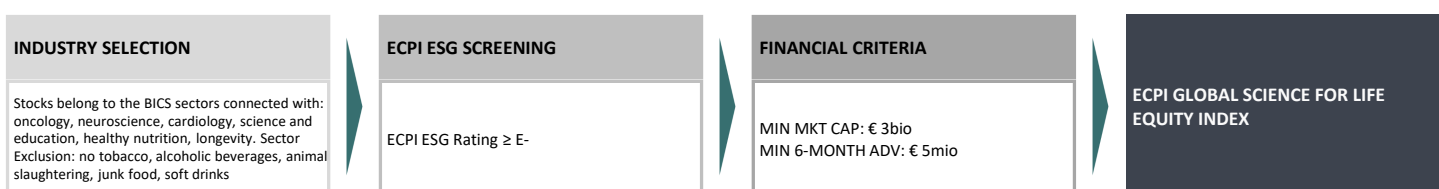
The Index is designed to provide exposure to the positively ESG rated companies active in the fields of oncology, neuroscience, cardiology, science and education, healthy nutrition and longevity.

## KEY DATA

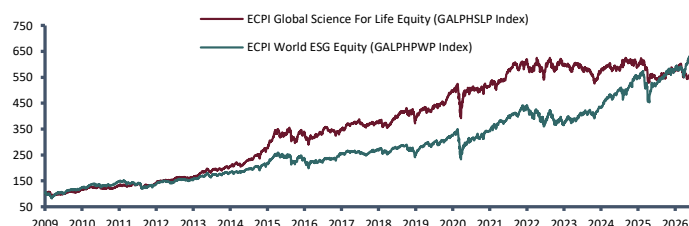
<b>Ticker</b>	GALPHSLP - GALPHSLR - GALPHSLN	<b>Currency</b>	EUR and LC
<b>Weighting</b>	Equal Weighted	<b>Historical Series Since</b>	January 1, 2009
<b>Rebalancing Frequency</b>	Semi Annual	<b>Index Rules</b>	<a href="https://www.stoxx.com/">https://www.stoxx.com/</a>

## 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	GALPHSLP	GALPHWPW
Alpha Wrt Comparable	2.27%	
Beta Wrt Comparable	0.71	
Sharpe Ratio	0.75	0.70
Information Ratio	-0.12	

FUNDAMENTALS	
Dividend Yield	1.43
Price/Earning Trailing	19.24
Price/Earning Forward	16.20
Price/Book Value	2.40
Price/Cash Flow	13.23
Price/Sales	1.41

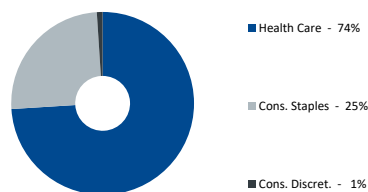
RETURN	GALPHSLP	GALPHWPW
YTD	-2.43%	10.30%
1Y	0.61%	22.30%
3Y	-4.50%	59.14%
5Y	2.73%	67.17%
7Y	34.47%	125.71%
CAGR	10.39%	11.21%
Data From/To	1/1/2009	5/29/2026

RETURN	GALPHSLP	GALPHWPW
Annual Volatility	12.51%	14.63%
Var 95%	-20.64%	-24.14%
Var 99%	-29.15%	-34.09%
Max Drawdown	-25.28%	-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	11/16/2020	1/8/2021

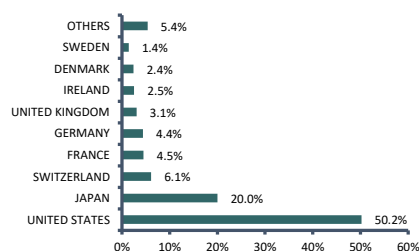
## INDEX CHARACTERISTICS

<b>Components</b>	99	<b>Largest Mkt Cap (Eur)</b>	893,276,905,608.64	
<b>Micro-cap</b>	0	0.00%	<b>Smallest Mkt Cap (Eur)</b>	2,589,117,648.47
<b>Small-cap</b>	0	0.00%	<b>Average Mkt Cap (Eur)</b>	63,122,504,572.80
<b>Mid-cap</b>	21	20.50%	<b>Median Mkt Cap (Eur)</b>	20,562,396,418.01
<b>Large-cap</b>	70	70.86%	<b>Index Mkt Cap (Eur)</b>	6,249,127,952,706.79
<b>Mega-cap</b>	8	8.64%	<b>Top 10 Holdings Weight</b>	13.79%

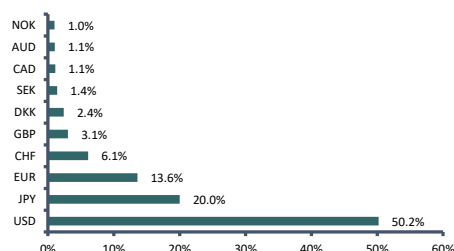
## INDUSTRY SECTOR BREAKDOWN



## 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
Ajinomoto Co	1.65%	EEE-
Glanbia Plc	1.49%	EE
Swedish Orphan Biovitrum AB	1.40%	EE
Archer-Daniels-Midland Co	1.37%	E+
Viartis Inc	1.37%	E+

COMPANY	WEIGHT	ESG RATING
Otsuka Holdings Co Ltd	1.36%	EE+
Waters Corp	1.31%	EE+
Bunge Global SA	1.30%	EEE-
Ipsen	1.29%	EE+
United Therapeutics Corp	1.23%	EE

## BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	88.84	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	74.50
GHG intensity (tonnes CO2e/USD mn)	31.63	Tobacco Exposure (%)	0.00	Female Board Members (%)	34.63
GHG reported vs estimated (%)	82.64/17.36	Number Social Violations	0.00		
Brown Sector Exposure (%)	11.56	Adherence to ILO Principles (%)	100.00		
Green Sector Exposure (%)	0.00	Gender Pay Gap (%)	39.76		
Climate-related physical risk score	38.31	Female to Male Board Members	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 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, 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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