

OVERVIEW

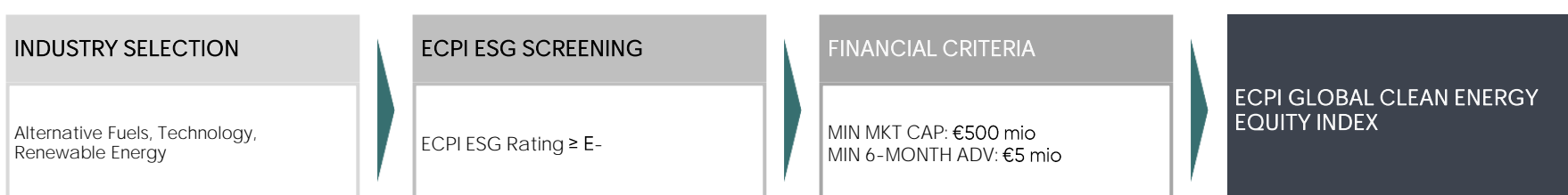
The Index is designed to provide exposure to the positively ESG rated companies active in the fields of oncology, neuroscience, cardiology, science and education, healthy nutrition and longevity.

KEY DATA

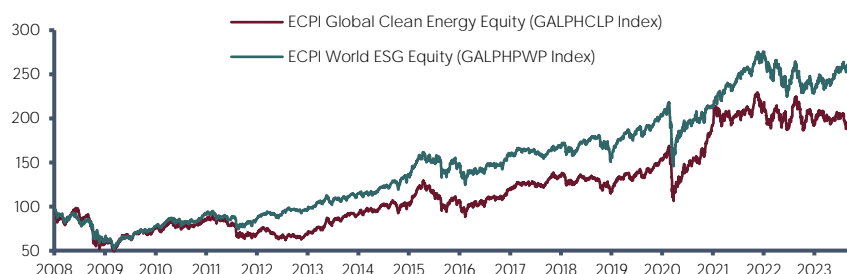
| | | | |
|-----------------------|--------------------------------|-------------------------|---|
| Ticker | GALPHCLP - GALPHCLR - GALPHCLN | Currency | EUR and LC |
| Weighting | Equal Weighted | Historical Series Since | January 1, 2008 |
| Rebalancing Frequency | Semi Annual | Index Rules | https://www.ecpigroup.com/ |

CONSTITUENTS SELECTION: METHODOLOGY

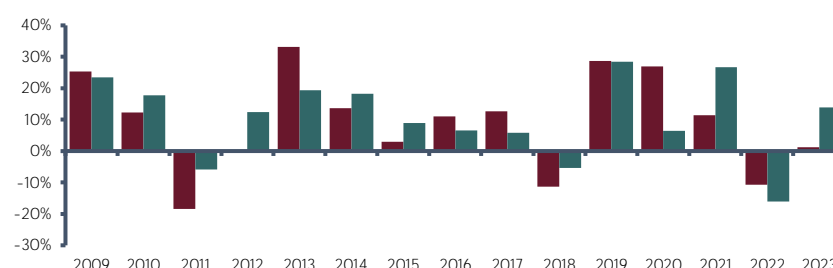
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



| RELATIVE ANALYSIS | GALPHCLP | GALPHPWP |
|----------------------|----------|----------|
| Alpha Wrt Comparable | -1.55% | |
| Beta Wrt Comparable | 1.02 | |
| Sharpe Ratio | 0.18 | 0.33 |
| Information Ratio | -0.18 | |

| FUNDAMENTALS | |
|------------------------|-------|
| Dividend Yield | 1.96 |
| Price/Earning Trailing | 16.98 |
| Price/Earning Forward | 16.37 |
| Price/Book Value | 1.96 |
| Price/Cash Flow | 9.66 |
| Price/Sales | 1.11 |

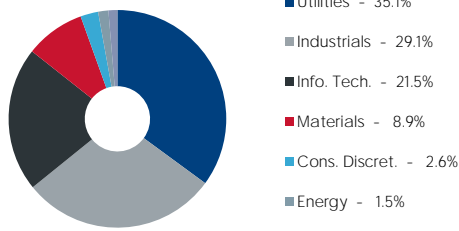
| RETURN | GALPHCLP | GALPHPWP |
|--------------|------------|------------|
| YTD | 1.17% | 13.88% |
| 1Y | -8.61% | 5.42% |
| 3Y | 27.07% | 29.03% |
| 5Y | 46.46% | 45.63% |
| 7Y | 76.72% | 77.05% |
| CAGR | 4.34% | 6.31% |
| Data From/To | 01/01/2008 | 08/31/2023 |

| RETURN | GALPHCLP | GALPHPWP |
|------------------------|------------|------------|
| Annual Volatility | 18.28% | 16.28% |
| Var 95% | -30.16% | -26.85% |
| Var 99% | -42.59% | -37.92% |
| Max Drawdown | -50.72% | -48.02% |
| Start of Max Dd Period | 01/03/2008 | 01/02/2008 |
| End of Max Dd | 03/09/2009 | 03/09/2009 |
| End of Recovery Period | 06/06/2014 | 08/17/2012 |

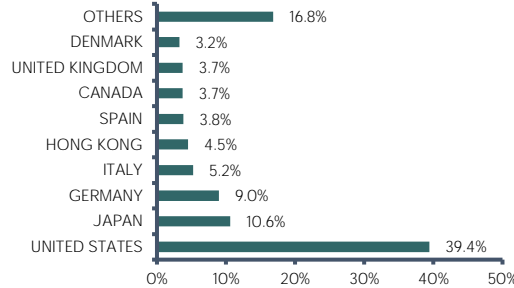
INDEX CHARACTERISTICS

| | | | |
|------------|----|------------------------|----------------------|
| Components | 80 | Largest Mkt Cap (Eur) | 753,660,655,383.06 |
| Micro-cap | 0 | Smallest Mkt Cap (Eur) | 2,280,989,950.00 |
| Small-cap | 0 | Average Mkt Cap (Eur) | 30,020,997,949.36 |
| Mid-cap | 46 | Median Mkt Cap (Eur) | 7,194,430,841.05 |
| Large-cap | 33 | Index Mkt Cap (Eur) | 2,401,679,835,949.06 |
| Mega-cap | 1 | Top 10 Holdings Weight | 14.75% |

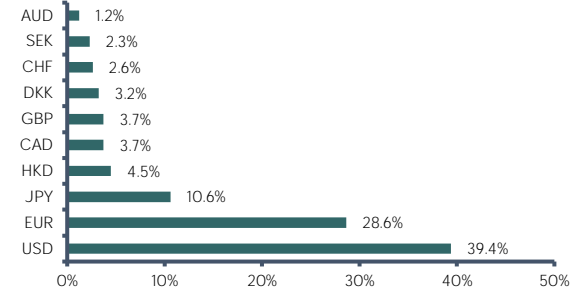
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

| | |
|----------------------|-----|
| ESG RATING | EE |
| ENVIRONMENTAL RATING | EE |
| SOCIAL RATING | EE |
| GOVERNANCE RATING | EE- |

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

| COMPANY | WEIGHT | ESG RATING |
|------------------------|--------|------------|
| Badger Meter Inc | 1.53% | EE |
| Verbio AG | 1.52% | EE- |
| Eaton Corp plc | 1.51% | EE+ |
| Universal Display Corp | 1.50% | E |
| Fuji Electric Co Ltd | 1.49% | EE+ |

| COMPANY | WEIGHT | ESG RATING |
|-----------------------|--------|------------|
| Wartsila Oyj ABP | 1.47% | EE+ |
| Woodward Inc. | 1.45% | EE- |
| Sharp Corp | 1.44% | E |
| Quanta Services Inc | 1.42% | E+ |
| Applied Materials Inc | 1.42% | EE+ |

BMR ESG DISCLOSURE

| ENVIRONMENTAL | | SOCIAL | | GOVERNANCE | |
|-------------------------------------|-------------|---------------------------------|-------|-------------------------------|-------|
| High Climate Impact Sector Exp. (%) | 96.04 | Controversial Weapons Exp. (%) | 0.00 | Independent Board Members (%) | 69.24 |
| GHG intensity (tonnes CO2e/USD mn) | 583.65 | Tobacco Exposure (%) | 0.00 | Female Board Members (%) | 28.85 |
| GHG reported vs estimated (%) | 82.63/17.37 | Number Social Violations | 0.00 | | |
| Brown Sector Exposure (%) | 15.43 | Adherence to ILO Principles (%) | 98.80 | | |
| Green Sector Exposure (%) | 43.48 | Gender Pay Gap (%) | 19.53 | | |
| Climate-related physical risk score | 49.40 | Female to Male Board Members | 0.46 | | |
| | | Work Related Accidents (%) | 2.54 | | |
| | | Corruption/Bribery (%) | 3.74 | | |

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 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 | **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

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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