

OVERVIEW

The Index is an equally weighted index (40 Components) designed to offer investors exposure to companies most exposed to the sustainable hydrogen economy.

KEY DATA

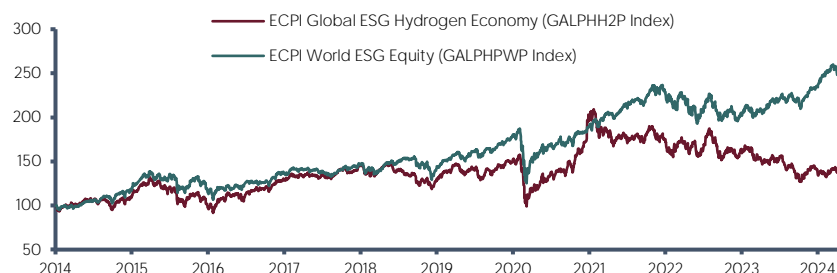
Ticker	GALPHH2P - GALPHH2R - GALPHH2N	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 17, 2014
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

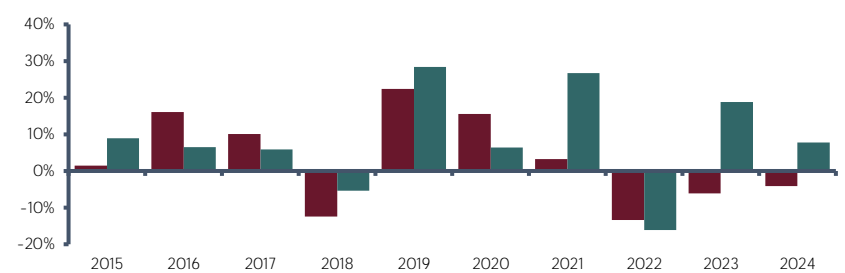
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHH2P	GALPHWPW
Alpha Wrt Comparable	-4.07%	
Beta Wrt Comparable	0.88	
Sharpe Ratio	0.13	0.55
Information Ratio	-0.48	

FUNDAMENTALS	
Dividend Yield	2.02
Price/Earning Trailing	22.78
Price/Earning Forward	23.67
Price/Book Value	1.49
Price/Cash Flow	7.41
Price/Sales	0.65

RETURN	GALPHH2P	GALPHWPW
YTD	-4.08%	7.79%
1Y	-7.62%	20.58%
3Y	-22.32%	23.39%
5Y	-3.99%	58.11%
7Y	2.58%	78.17%
CAGR	3.27%	9.39%
Data From/To	01/17/2014	04/30/2024

RETURN	GALPHH2P	GALPHWPW
Annual Volatility	17.14%	15.17%
Var 95%	-28.28%	-25.02%
Var 99%	-39.94%	-35.34%
Max Drawdown	-39.31%	-33.26%
Start of Max Dd Period	02/08/2021	02/19/2020
End of Max Dd	10/23/2023	03/23/2020
End of Recovery Period	01/00/1900	01/08/2021

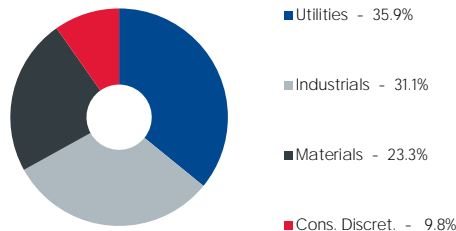
INDEX CHARACTERISTICS

Components	40	Largest Mkt Cap (Eur)	199,969,225,531.92
Micro-cap	0	Smallest Mkt Cap (Eur)	392,035,306.24
Small-cap	7	Average Mkt Cap (Eur)	23,170,775,734.24
Mid-cap	17	Median Mkt Cap (Eur)	4,186,865,550.60
Large-cap	16	Index Mkt Cap (Eur)	926,831,029,369.68
Mega-cap	0	Top 10 Holdings Weight	31.00%

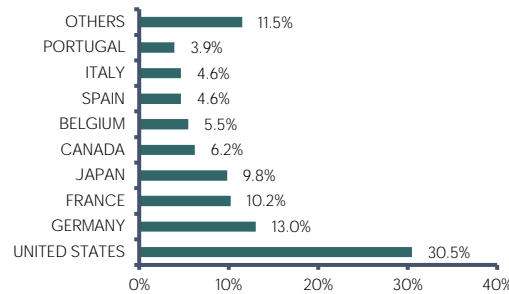
ECPI GLOBAL ESG HYDROGEN ECONOMY INDEX

Factsheet as of 30-Apr-2024

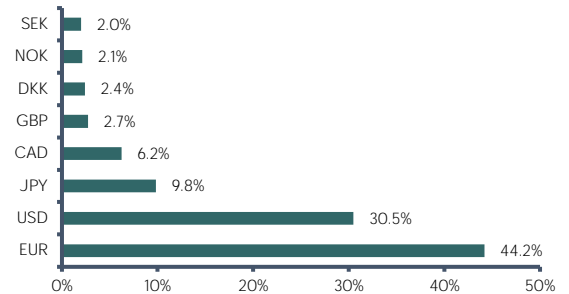
INDUSTRY SECTOR BREAKDOWN



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	COMPANY	WEIGHT	ESG RATING
Siemens Energy AG	4.03%	E+	Encavis AG	3.01%	EE-
Nordex SE	3.27%	EE	PACCAR Inc	2.92%	E+
Cummins Inc	3.09%	EE	Avangrid Inc	2.88%	EE
Solvay	3.04%	EE-	Taiyo Nippon Sanso Corp	2.88%	EE-
Nexans SA	3.04%	EE	NextEra Energy Inc	2.84%	EE-

BMR ESG DISCLOSURE

ENVIRONMENTAL	SOCIAL	GOVERNANCE
High Climate Impact Sector Exp. (%) 91.19	Controversial Weapons Exp. (%) 0.00	Independent Board Members (%) 68.47
GHG intensity (tonnes CO2e/USD mn) 347.29	Tobacco Exposure (%) 0.00	Female Board Members (%) 32.81
GHG reported vs estimated (%) 88.02/11.98	Number Social Violations 0.00	
Brown Sector Exposure (%) 18.18	Adherence to ILO Principles (%) 100.00	
Green Sector Exposure (%) 41.55	Gender Pay Gap (%) 20.96	
Climate-related physical risk score 46.03	Female to Male Board Members 0.54	
	Work Related Accidents (%) 2.30	
	Corruption/Bribery (%) 0.00	
	Corruption/Bribery (# of convictions) 1.00	
	Corrupt./Brib. (fines and settl. in EUR M) 0.00	

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 weighing 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 | **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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