

OVERVIEW

The Index is an equally weighted index (100 Components) designed to offer investors exposure to companies most exposed to three distinctive Global MegaTrends: Science for Life, Millennial Generation and Digital Revolution.

KEY DATA

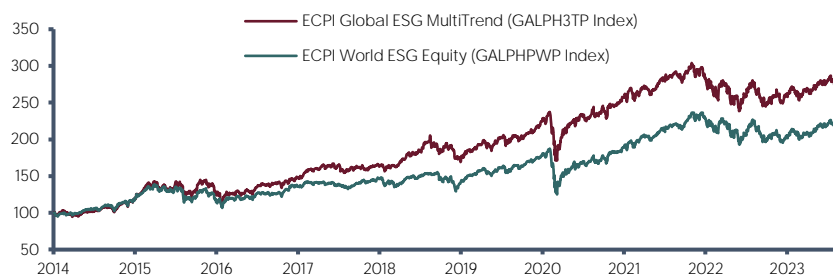
Ticker	GALPH3TP - GALPH3TR - GALPH3TN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 17, 2014
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

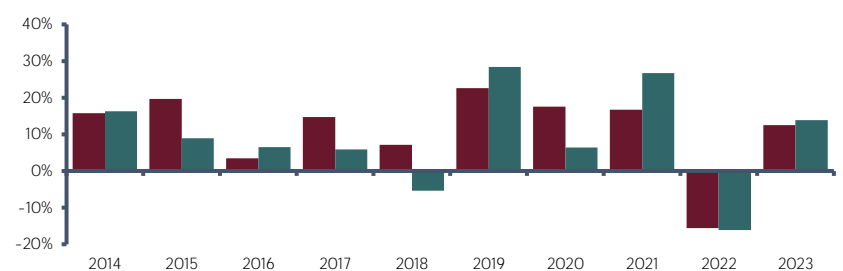
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPH3TP	GALPHPWP
Alpha Wrt Comparable	2.98%	
Beta Wrt Comparable	0.94	
Sharpe Ratio	0.63	0.50
Information Ratio	0.32	

FUNDAMENTALS	
Dividend Yield	1.17
Price/Earning Trailing	19.73
Price/Earning Forward	14.66
Price/Book Value	3.11
Price/Cash Flow	14.57
Price/Sales	2.02

RETURN	GALPH3TP	GALPHPWP
YTD	12.48%	13.88%
1Y	6.95%	5.42%
3Y	18.63%	29.03%
5Y	37.13%	45.63%
7Y	104.39%	77.05%
CAGR	11.35%	8.74%
Data From/To	01/17/2014	08/31/2023

RETURN	GALPH3TP	GALPHPWP
Annual Volatility	16.31%	15.46%
Var 95%	-26.91%	-25.50%
Var 99%	-38.01%	-36.01%
Max Drawdown	-28.02%	-33.26%
Start of Max Dd Period	02/19/2020	02/19/2020
End of Max Dd	03/16/2020	03/23/2020
End of Recovery Period	08/26/2020	01/08/2021

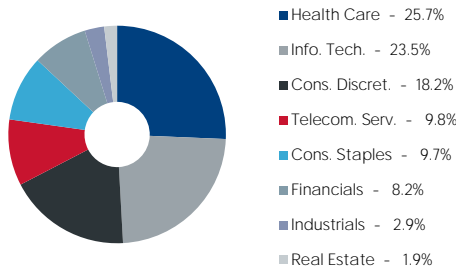
INDEX CHARACTERISTICS

Components	101	Largest Mkt Cap (Eur)	2,722,579,117,095.87
Micro-cap	0	Smallest Mkt Cap (Eur)	18,969,717,639.47
Small-cap	0	Average Mkt Cap (Eur)	191,317,038,191.22
Mid-cap	0	Median Mkt Cap (Eur)	96,541,320,827.38
Large-cap	78	Index Mkt Cap (Eur)	19,323,020,857,313.10
Mega-cap	23	Top 10 Holdings Weight	11.77%

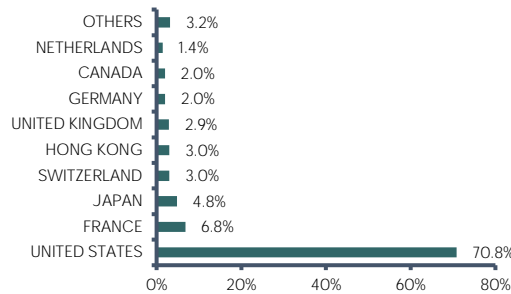
ECPI GLOBAL ESG MULTITREND EQUITY INDEX

Factsheet as of 31-Aug-2023

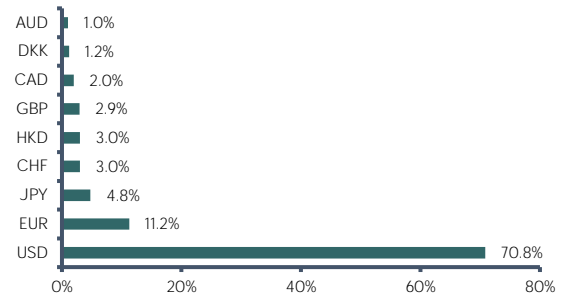
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

ESG RATING	E+
ENVIRONMENTAL RATING	EE-
SOCIAL RATING	EE-
GOVERNANCE RATING	E+

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
PDD Holdings Inc.	1.28%	E-
Eli Lilly & Co	1.27%	EE-
Mercadolibre inc	1.19%	EE-
Novo Nordisk AS B	1.17%	EE
Arista Networks Inc	1.17%	E

COMPANY	WEIGHT	ESG RATING
Cisco Systems Inc	1.15%	EEE-
Global Payments Inc	1.15%	E+
Amgen Inc	1.15%	EE
Intuit Inc	1.13%	EE-
Intl Business Machines Corp	1.12%	EE-

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	55.69	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	76.12
GHG intensity (tonnes CO2e/USD mn)	24.16	Tobacco Exposure (%)	0.00	Female Board Members (%)	31.76
GHG reported vs estimated (%)	82.48/17.52	Number Social Violations	0.00		
Brown Sector Exposure (%)	7.68	Adherence to ILO Principles (%)	85.84		
Green Sector Exposure (%)	1.02	Gender Pay Gap (%)	32.91		
Climate-related physical risk score	29.82	Female to Male Board Members	0.50		
		Work Related Accidents (%)	1.06		
		Corruption/Bribery (%)	11.96		

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