

ECPI GLOBAL ESG TECHNOLOGY EQUITY INDEX

Factsheet as of 30-Apr-2024

OVERVIEW

The Index is composed of 30 Technology companies selected on the basis of fundamental indicators such as R&D Expenditure and Revenues and that are listed in the global markets.

KEY DATA

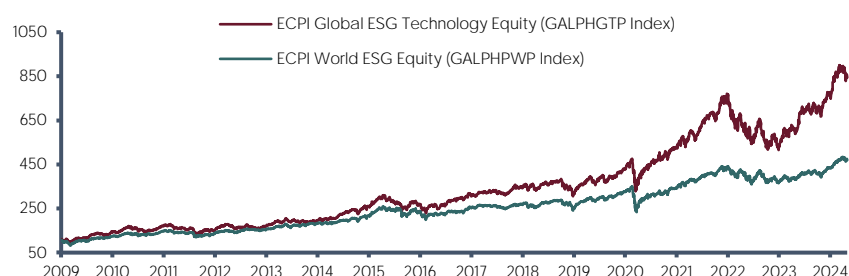
| | | | |
|-----------------------|--------------------------------|-------------------------|---|
| Ticker | GALPHGTP - GALPHGTR - GALPHGTN | Currency | EUR and LC |
| Weighting | Equal Weighted | Historical Series Since | January 1, 2009 |
| Rebalancing Frequency | Semi Annual | Index Rules | https://www.ecpigroup.com/ |

CONSTITUENTS SELECTION: METHODOLOGY

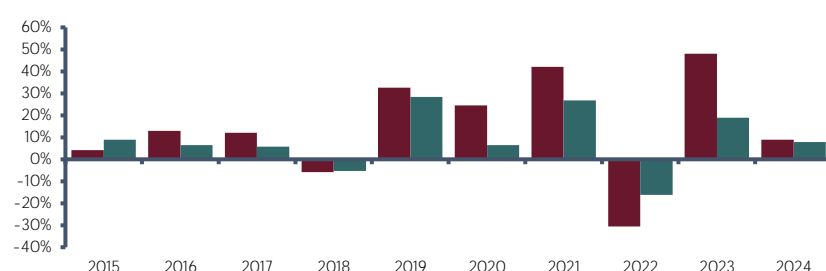
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



| RELATIVE ANALYSIS | GALPHGTP | GALPHWP |
|----------------------|----------|---------|
| Alpha Wrt Comparable | 2.90% | |
| Beta Wrt Comparable | 1.13 | |
| Sharpe Ratio | 0.75 | 0.65 |
| Information Ratio | 0.52 | |

| FUNDAMENTALS | |
|------------------------|-------|
| Dividend Yield | 1.21 |
| Price/Earning Trailing | 30.90 |
| Price/Earning Forward | 25.54 |
| Price/Book Value | 2.77 |
| Price/Cash Flow | 21.00 |
| Price/Sales | 3.38 |

| RETURN | GALPHGTP | GALPHWP |
|--------------|------------|------------|
| YTD | 8.83% | 7.79% |
| 1Y | 37.95% | 20.58% |
| 3Y | 43.28% | 23.39% |
| 5Y | 116.69% | 58.11% |
| 7Y | 158.10% | 78.17% |
| CAGR | 14.93% | 10.62% |
| Data From/To | 01/01/2009 | 04/30/2024 |

| RETURN | GALPHGTP | GALPHWP |
|------------------------|------------|------------|
| Annual Volatility | 18.47% | 14.77% |
| Var 95% | -30.48% | -24.38% |
| Var 99% | -43.03% | -34.43% |
| Max Drawdown | -33.08% | -33.26% |
| Start of Max Dd Period | 12/27/2021 | 02/19/2020 |
| End of Max Dd | 12/28/2022 | 03/23/2020 |
| End of Recovery Period | 12/11/2023 | 01/08/2021 |

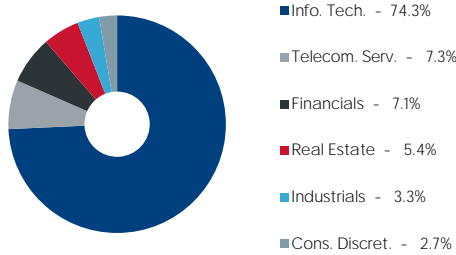
INDEX CHARACTERISTICS

| | | | |
|------------|----|------------------------|-----------------------|
| Components | 30 | Largest Mkt Cap (Eur) | 2,705,533,456,048.63 |
| Micro-cap | 0 | Smallest Mkt Cap (Eur) | 38,037,273,247.60 |
| Small-cap | 0 | Average Mkt Cap (Eur) | 457,438,218,609.23 |
| Mid-cap | 0 | Median Mkt Cap (Eur) | 174,775,198,840.31 |
| Large-cap | 18 | Index Mkt Cap (Eur) | 13,723,146,558,276.80 |
| Mega-cap | 12 | Top 10 Holdings Weight | 39.50% |

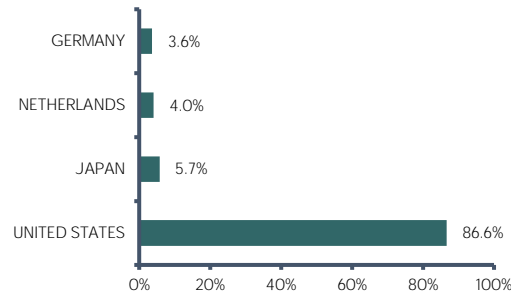
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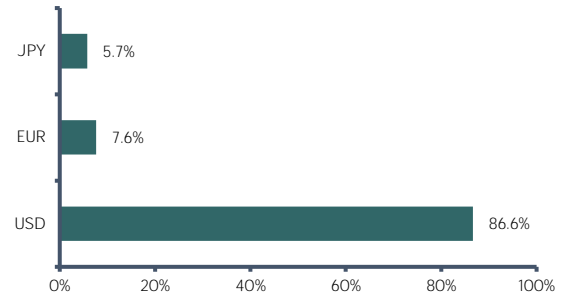
INDUSTRY SECTOR BREAKDOWN



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 |
|---------------------------------------|--------|------------|
| Nvidia Corp | 5.03% | EE+ |
| Taiwan Semiconductor Manufacturing Co | 4.32% | EE |
| Applied Materials Inc | 4.18% | EE+ |
| ASML Holding NV | 3.99% | EE+ |
| QUALCOMM Inc | 3.76% | E |

| COMPANY | WEIGHT | ESG RATING |
|------------------------------|--------|------------|
| Broadcom Inc | 3.74% | EE- |
| Meta Platforms, Inc. Class A | 3.66% | E- |
| SAP SE | 3.65% | EE- |
| Alphabet Inc A | 3.63% | E |
| Fiserv Inc | 3.55% | E+ |

BMR ESG DISCLOSURE

| ENVIRONMENTAL | | SOCIAL | | GOVERNANCE | |
|-------------------------------------|-------------|--|--------|-------------------------------|-------|
| High Climate Impact Sector Exp. (%) | 45.93 | Controversial Weapons Exp. (%) | 0.00 | Independent Board Members (%) | 81.62 |
| GHG intensity (tonnes CO2e/USD mn) | 34.09 | Tobacco Exposure (%) | 0.00 | Female Board Members (%) | 32.81 |
| GHG reported vs estimated (%) | 86.54/13.46 | Number Social Violations | 0.00 | | |
| Brown Sector Exposure (%) | 0.00 | Adherence to ILO Principles (%) | 100.00 | | |
| Green Sector Exposure (%) | 0.00 | Gender Pay Gap (%) | 48.92 | | |
| Climate-related physical risk score | 25.23 | Female to Male Board Members | 0.52 | | |
| | | Work Related Accidents (%) | 0.00 | | |
| | | Corruption/Bribery (%) | 3.65 | | |
| | | Corruption/Bribery (# of convictions) | 4.00 | | |
| | | Corrupt./Brib. (fines and settl. in EUR M) | 2.81 | | |

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 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, 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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