

ECPI GLOBAL LONGEVITY WINNERS EQUITY INDEX

Factsheet as of 30-Apr-2024

OVERVIEW

The index selects the companies best placed to seize opportunities arising from the sharp increase in life expectancy in developed countries.

KEY DATA

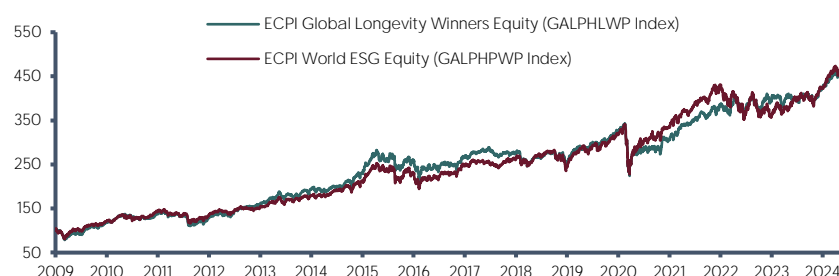
Ticker	GALPHLWP - GALPHLWR - GALPHLWN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 2, 2009
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

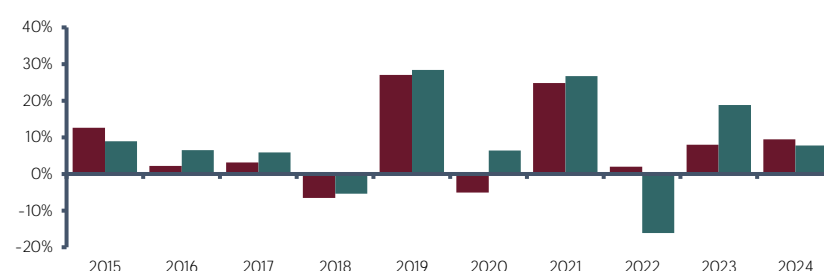
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHLWP	GALPHPWP
Alpha Wrt Comparable	1.17%	
Beta Wrt Comparable	0.89	
Sharpe Ratio	0.65	0.64
Information Ratio	0.00	

FUNDAMENTALS	
Dividend Yield	2.52
Price/Earning Trailing	19.00
Price/Earning Forward	17.49
Price/Book Value	3.50
Price/Cash Flow	19.95
Price/Sales	2.57

RETURN	GALPHLWP	GALPHPWP
YTD	9.43%	7.79%
1Y	12.89%	20.58%
3Y	36.65%	23.39%
5Y	59.15%	58.11%
7Y	64.56%	78.17%
CAGR	10.51%	10.44%
Data From/To	01/02/2009	04/30/2024

RETURN	GALPHLWP	GALPHPWP
Annual Volatility	14.53%	14.79%
Var 95%	-23.97%	-24.41%
Var 99%	-33.85%	-34.47%
Max Drawdown	-34.44%	-33.26%
Start of Max Dd Period	02/17/2020	02/19/2020
End of Max Dd	03/23/2020	03/23/2020
End of Recovery Period	04/16/2021	01/08/2021

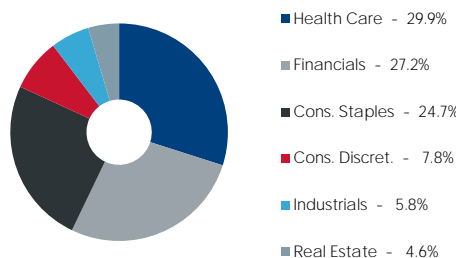
INDEX CHARACTERISTICS

Components	42	Largest Mkt Cap (Eur)	693,480,194,248.31
Micro-cap	0	Smallest Mkt Cap (Eur)	8,400,988,309.56
Small-cap	0	Average Mkt Cap (Eur)	158,919,054,601.50
Mid-cap	1	Median Mkt Cap (Eur)	91,335,457,156.93
Large-cap	27	Index Mkt Cap (Eur)	6,674,600,293,263.13
Mega-cap	14	Top 10 Holdings Weight	27.40%

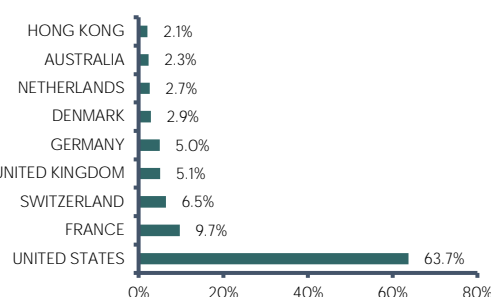
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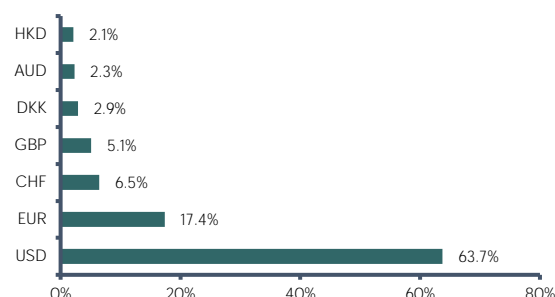
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



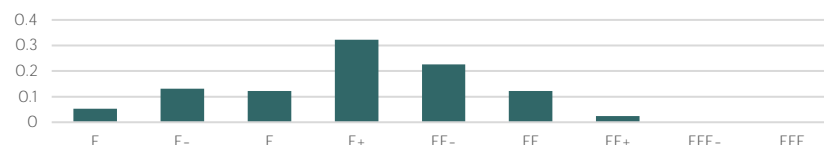
CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

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

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
GE Aerospace	2.95%	EE -
Eli Lilly & Co	2.88%	EE -
Novo Nordisk AS B	2.88%	EE
Royal Caribbean Group	2.73%	E
Colgate-Palmolive Co	2.69%	EE+

COMPANY	WEIGHT	ESG RATING
JP Morgan Chase & Co	2.69%	E
Bank of America Corp	2.67%	E
ING Groep NV	2.67%	EE
General Mills Inc	2.63%	EE
Kimberly-Clark	2.61%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	64.51	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	80.22
GHG intensity (tonnes CO2e/USD mn)	80.90	Tobacco Exposure (%)	0.00	Female Board Members (%)	38.58
GHG reported vs estimated (%)	91.32/8.68	Number Social Violations	0.00		
Brown Sector Exposure (%)	19.41	Adherence to ILO Principles (%)	95.34		
Green Sector Exposure (%)	2.95	Gender Pay Gap (%)	34.87		
Climate-related physical risk score	33.69	Female to Male Board Members	0.66		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	7.06		
		Corruption/Bribery (# of convictions)	5.00		
		Corrupt./Brib. (fines and settl. in EUR M)	5532.59		

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, 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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