

OVERVIEW

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

KEY DATA

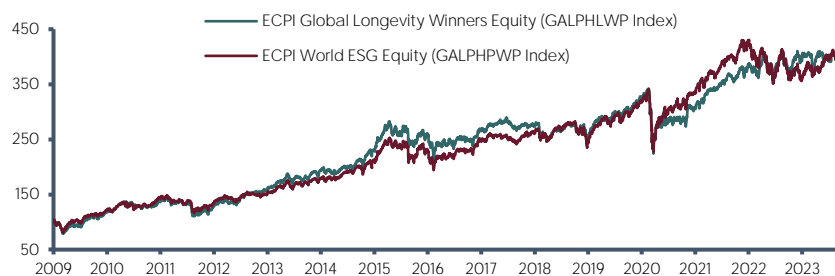
Ticker	GALPHLWP - GALPHLWR - GALPHLWN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 2, 2009
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

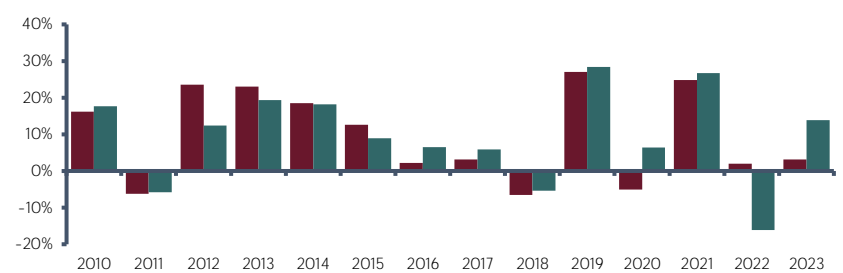
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHLWP	GALPHPWP
Alpha Wrt Comparable	0.97%	
Beta Wrt Comparable	0.90	
Sharpe Ratio	0.61	0.60
Information Ratio	-0.01	

FUNDAMENTALS	
Dividend Yield	2.24
Price/Earning Trailing	18.52
Price/Earning Forward	16.35
Price/Book Value	2.98
Price/Cash Flow	16.78
Price/Sales	2.40

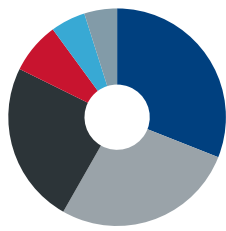
RETURN	GALPHLWP	GALPHPWP
YTD	3.19%	13.88%
1Y	5.21%	5.42%
3Y	41.83%	29.03%
5Y	46.31%	45.63%
7Y	60.62%	77.05%
CAGR	10.00%	10.06%
Data From/To	01/02/2009	08/31/2023

RETURN	GALPHLWP	GALPHPWP
Annual Volatility	14.74%	14.97%
Var 95%	-24.32%	-24.71%
Var 99%	-34.34%	-34.89%
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

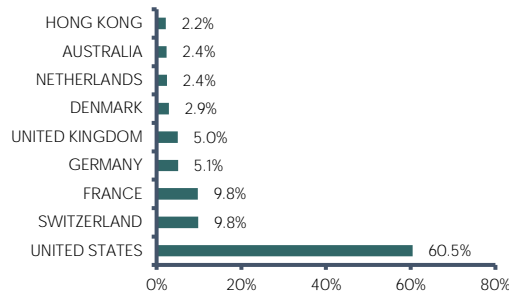
Components	41	Largest Mkt Cap (Eur)	484,716,539,918.00	
Micro-cap	0	0.00%	Smallest Mkt Cap (Eur)	16,100,125,636.89
Small-cap	0	0.00%	Average Mkt Cap (Eur)	144,160,658,176.61
Mid-cap	0	0.00%	Median Mkt Cap (Eur)	97,206,561,682.58
Large-cap	29	70.77%	Index Mkt Cap (Eur)	5,910,586,985,241.05
Mega-cap	12	29.23%	Top 10 Holdings Weight	27.22%

INDUSTRY SECTOR BREAKDOWN

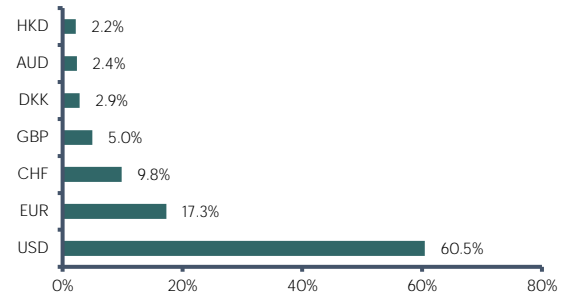


- Health Care - 31%
- Financials - 27.2%
- Cons. Staples - 24.1%
- Cons. Discret. - 7.6%
- Industrials - 5.2%
- Real Estate - 4.9%

COUNTRY BREAKDOWN



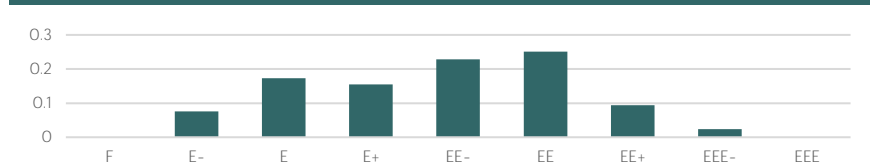
CURRENCY BREAKDOWN



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
Eli Lilly & Co	3.09%	EE-
Novo Nordisk AS B	2.86%	EE
Danaher Corp	2.78%	E+
AbbVie Inc.	2.72%	EE-
MetLife Inc	2.68%	E

COMPANY	WEIGHT	ESG RATING
Marriott Intl A	2.65%	EE
AFLAC Inc	2.64%	E+
3M Co	2.61%	EE
Welltower Inc	2.61%	E-
Procter & Gamble	2.58%	E+

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	64.99	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	80.41
GHG intensity (tonnes CO2e/USD mn)	132.75	Tobacco Exposure (%)	0.00	Female Board Members (%)	36.48
GHG reported vs estimated (%)	95.33/4.67	Number Social Violations	0.00		
Brown Sector Exposure (%)	21.69	Adherence to ILO Principles (%)	94.95		
Green Sector Exposure (%)	2.57	Gender Pay Gap (%)	37.10		
Climate-related physical risk score	33.05	Female to Male Board Members	0.60		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	14.79		

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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