

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

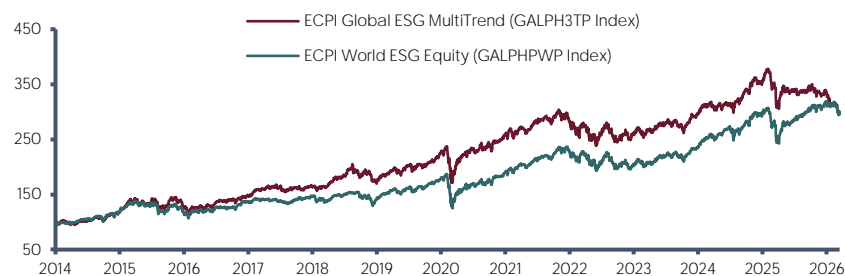
Ticker	GALPH3TP - GALPH3TR - GALPH3TN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 17, 2014
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

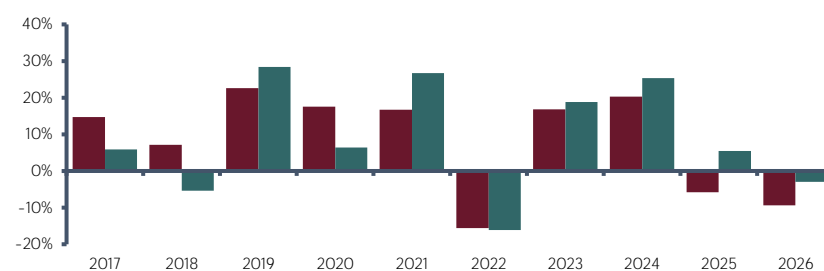
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPH3TP	GALPHPWP
Alpha Wrt Comparable	0.82%	
Beta Wrt Comparable	0.92	
Sharpe Ratio	0.54	0.56
Information Ratio	0.01	

FUNDAMENTALS	
Dividend Yield	0.93
Price/Earning Trailing	17.74
Price/Earning Forward	15.90
Price/Book Value	3.94
Price/Cash Flow	14.14
Price/Sales	2.23

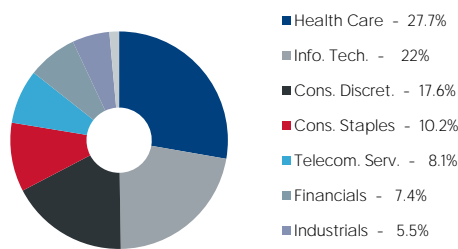
RETURN	GALPH3TP	GALPHPWP
YTD	-9.34%	-2.92%
1Y	-12.44%	9.46%
3Y	12.20%	43.68%
5Y	11.85%	48.09%
7Y	56.08%	91.37%
CAGR	9.42%	9.42%
Data From/To	01/17/2014	03/31/2026

RETURN	GALPH3TP	GALPHPWP
Annual Volatility	15.53%	14.99%
Var 95%	-25.62%	-24.73%
Var 99%	-36.18%	-34.92%
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

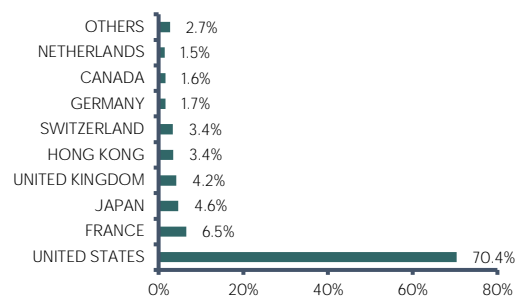
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	3,233,749,800,902.61
Micro-cap	0	Smallest Mkt Cap (Eur)	10,982,782,800.00
Small-cap	0	Average Mkt Cap (Eur)	236,366,767,580.27
Mid-cap	0	Median Mkt Cap (Eur)	99,657,991,714.97
Large-cap	78	Index Mkt Cap (Eur)	23,636,676,758,027.30
Mega-cap	22	Top 10 Holdings Weight	13.60%

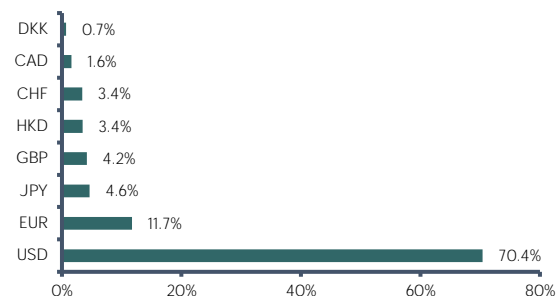
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



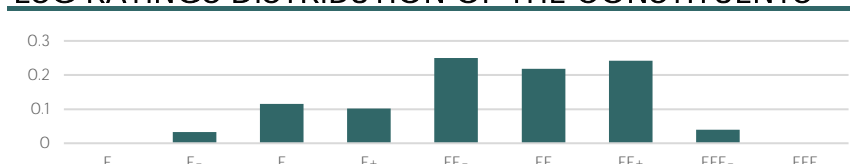
CURRENCY BREAKDOWN



ESG RATINGS

	BENCHMARK	TOP 10 POSITIONS
ESG RATING	EE-	EE
ENVIRONMENTAL RATING	EE	EE
SOCIAL RATING	EE-	EE
GOVERNANCE RATING	E+	E+

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Ajinomoto Co	1.52%	EEE-
Bunge Global SA	1.45%	EEE-
Equinix Inc	1.44%	EE+
Seagate Technology	1.40%	EE+
Archer-Daniels-Midland Co	1.34%	E+

COMPANY	WEIGHT	ESG RATING
Johnson & Johnson	1.34%	E-
Gilead Sciences Inc	1.31%	E
Cloudflare Inc.-A	1.27%	EE-
Merck & Co Inc	1.27%	EE+
Bristol-Myers Squibb	1.25%	EE-

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	57.62	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	77.78
GHG intensity (tonnes CO2e/USD mn)	26.76	Tobacco Exposure (%)	0.00	Female Board Members (%)	35.78
GHG reported vs estimated (%)	85.32/14.68	Number Social Violations	0.00		
Brown Sector Exposure (%)	7.02	Adherence to ILO Principles (%)	98.04		
Green Sector Exposure (%)	0.00	Gender Pay Gap (%)	38.53		
Climate-related physical risk score	30.49	Female to Male Board Members	0.59		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	0.78		
		Corruption/Bribery (# of convictions)	9.00		
		Corrupt./Brib. (fines and settl. in EUR M)	2.80		

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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