

OVERVIEW

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

KEY DATA

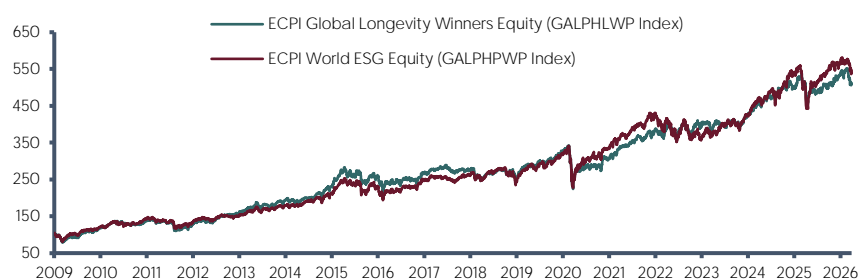
Ticker	GALPHLWP - GALPHLWR - GALPHLWN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 2, 2009
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

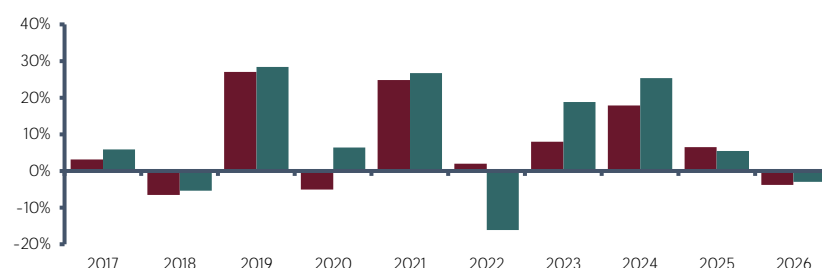
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHLWP	GALPHPWP
Alpha Wrt Comparable	1.04%	
Beta Wrt Comparable	0.86	
Sharpe Ratio	0.63	0.63
Information Ratio	-0.07	

FUNDAMENTALS	
Dividend Yield	2.17
Price/Earning Trailing	17.61
Price/Earning Forward	16.42
Price/Book Value	3.88
Price/Cash Flow	17.45
Price/Sales	3.09

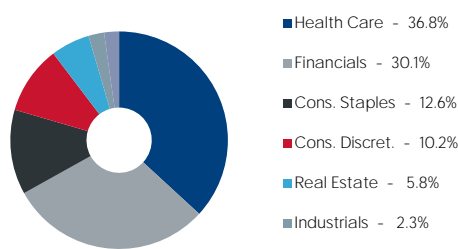
RETURN	GALPHLWP	GALPHPWP
YTD	-3.76%	-2.92%
1Y	0.16%	9.46%
3Y	30.28%	43.68%
5Y	51.19%	48.09%
7Y	75.23%	91.37%
CAGR	9.93%	10.34%
Data From/To	01/02/2009	03/31/2026

RETURN	GALPHLWP	GALPHPWP
Annual Volatility	14.19%	14.71%
Var 95%	-23.41%	-24.27%
Var 99%	-33.05%	-34.27%
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

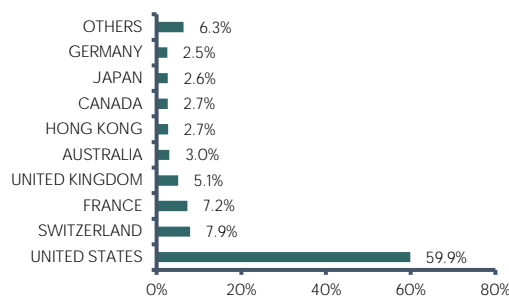
INDEX CHARACTERISTICS

Components	40	Largest Mkt Cap (Eur)	753,056,299,158.13	
Micro-cap	0	0.00%	Smallest Mkt Cap (Eur)	27,778,143,690.33
Small-cap	0	0.00%	Average Mkt Cap (Eur)	176,896,155,234.22
Mid-cap	0	0.00%	Median Mkt Cap (Eur)	127,669,126,464.53
Large-cap	29	72.32%	Index Mkt Cap (Eur)	7,075,846,209,368.82
Mega-cap	11	27.68%	Top 10 Holdings Weight	28.97%

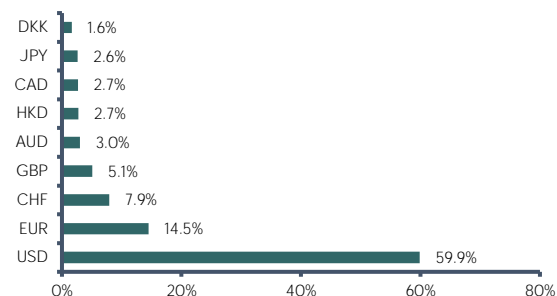
INDUSTRY SECTOR BREAKDOWN



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
Johnson & Johnson	3.15%	E-
Commonwealth Bank Australia	3.00%	EE
Merck & Co Inc	2.98%	EE+
Amgen Inc	2.92%	EE+
Ventas Inc	2.92%	EE

COMPANY	WEIGHT	ESG RATING
Welltower Inc	2.86%	EE
Novartis AG Reg	2.84%	E+
Colgate-Palmolive Co	2.81%	E+
AstraZeneca Plc	2.75%	E
Hilton Worldwide Holdings Inc	2.74%	EE+

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	61.76	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	84.16
GHG intensity (tonnes CO2e/USD mn)	74.99	Tobacco Exposure (%)	0.00	Female Board Members (%)	39.34
GHG reported vs estimated (%)	94.29/5.71	Number Social Violations	0.00		
Brown Sector Exposure (%)	17.19	Adherence to ILO Principles (%)	97.28		
Green Sector Exposure (%)	0.00	Gender Pay Gap (%)	51.51		
Climate-related physical risk score	34.08	Female to Male Board Members	0.68		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	8.12		
		Corruption/Bribery (# of convictions)	7.00		
		Corrupt./Brib. (fines and settl. in EUR M)	5539.49		

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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