

## OVERVIEW

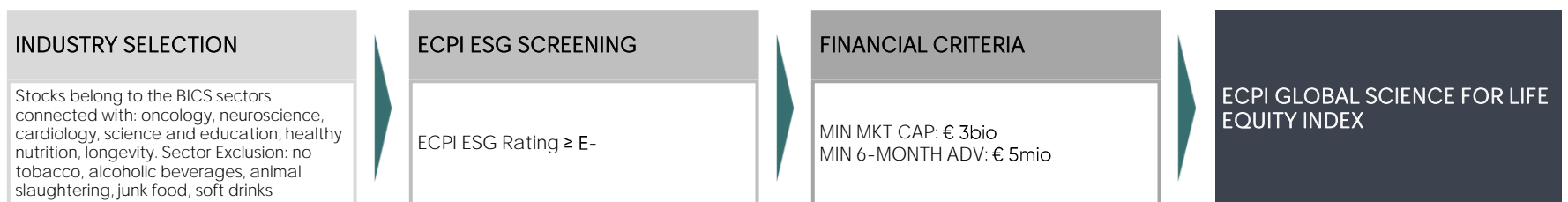
The Index is designed to provide exposure to the positively ESG rated companies active in the fields of oncology, neuroscience, cardiology, science and education, healthy nutrition and longevity.

## KEY DATA

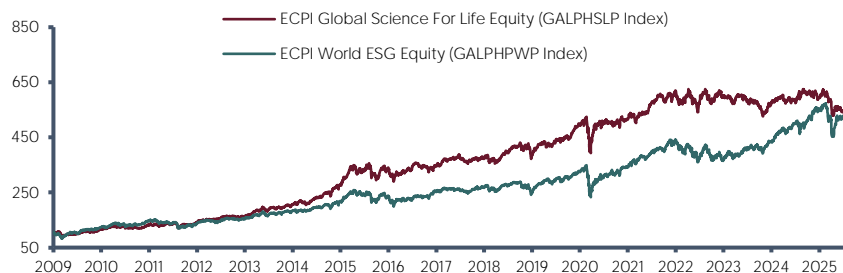
|                       |                                |                         |   |
|-----------------------|--------------------------------|-------------------------|---|
| Ticker                | GALPHSLP - GALPHSLR - GALPHSLN | Currency                | EUR and LC  |
| Weighting             | Equal Weighted                 | Historical Series Since | January 1, 2009   |
| Rebalancing Frequency | Semi Annual                    | Index Rules             | <a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a> |

## 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    | GALPHSLP | GALPHPWP |
|----------------------|----------|----------|
| Alpha Wrt Comparable | 2.78%    |          |
| Beta Wrt Comparable  | 0.72     |          |
| Sharpe Ratio         | 0.77     | 0.66     |
| Information Ratio    | -0.04    |          |

| FUNDAMENTALS           |       |
|------------------------|-------|
| Dividend Yield         | 1.27  |
| Price/Earning Trailing | 22.32 |
| Price/Earning Forward  | 15.81 |
| Price/Book Value       | 2.56  |
| Price/Cash Flow        | 13.45 |
| Price/Sales            | 1.22  |

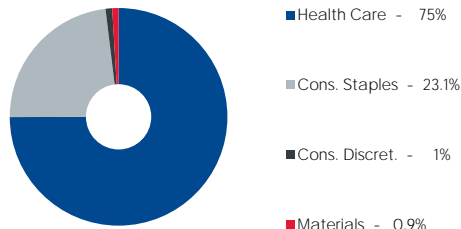
| RETURN       | GALPHSLP   | GALPHPWP   |
|--------------|------------|------------|
| YTD          | -8.26%     | -0.43%     |
| 1Y           | -11.40%    | 8.39%      |
| 3Y           | -10.91%    | 34.19%     |
| 5Y           | 9.17%      | 77.76%     |
| 7Y           | 31.42%     | 92.44%     |
| CAGR         | 10.76%     | 10.75%     |
| Data From/To | 01/01/2009 | 07/31/2025 |

| RETURN                 | GALPHSLP   | GALPHPWP   |
|------------------------|------------|------------|
| Annual Volatility      | 12.63%     | 14.80%     |
| Var 95%                | -20.85%    | -24.42%    |
| Var 99%                | -29.44%    | -34.48%    |
| Max Drawdown           | -25.28%    | -33.26%    |
| Start of Max Dd Period | 02/19/2020 | 02/19/2020 |
| End of Max Dd          | 03/23/2020 | 03/23/2020 |
| End of Recovery Period | 11/16/2020 | 01/08/2021 |

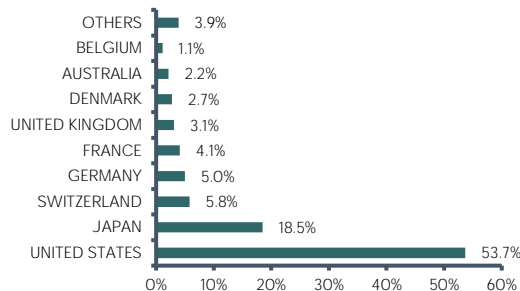
## INDEX CHARACTERISTICS

|            |     |                        |                      |
|------------|-----|------------------------|----------------------|
| Components | 100 | Largest Mkt Cap (Eur)  | 612,809,384,928.57   |
| Micro-cap  | 0   | Smallest Mkt Cap (Eur) | 3,586,992,756.98     |
| Small-cap  | 0   | Average Mkt Cap (Eur)  | 56,457,553,525.66    |
| Mid-cap    | 24  | Median Mkt Cap (Eur)   | 20,516,205,959.32    |
| Large-cap  | 71  | Index Mkt Cap (Eur)    | 5,645,755,352,566.02 |
| Mega-cap   | 5   | Top 10 Holdings Weight | 11.09%               |

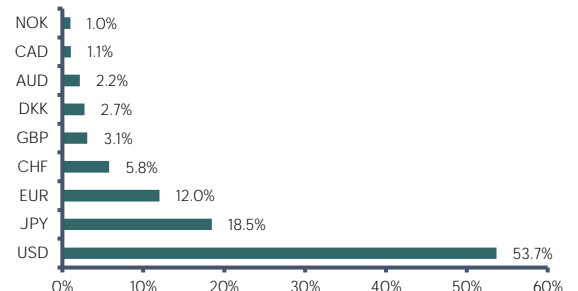
INDUSTRY SECTOR BREAKDOWN



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+        | EE-              |

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

| COMPANY                  | WEIGHT | ESG RATING |
|--------------------------|--------|------------|
| IQVIA Holdings Inc       | 1.18%  | EE         |
| CSL Ltd                  | 1.12%  | EE+        |
| Thermo Fisher Scientific | 1.12%  | EE-        |
| Humana Inc               | 1.12%  | EE+        |
| Daiichi Sankyo Co Ltd    | 1.11%  | EE-        |

| COMPANY                | WEIGHT | ESG RATING |
|------------------------|--------|------------|
| UCB SA                 | 1.10%  | E+         |
| Otsuka Holdings Co Ltd | 1.10%  | EE-        |
| Astellas Pharma Inc    | 1.09%  | EE-        |
| ResMed Inc             | 1.09%  | EE-        |
| Incyte Corp            | 1.09%  | E+         |

BMR ESG DISCLOSURE

| ENVIRONMENTAL                       |             | SOCIAL                                     |       | GOVERNANCE                    |       |
|-------------------------------------|-------------|--|-------|-------------------------------|-------|
| High Climate Impact Sector Exp. (%) | 86.17       | Controversial Weapons Exp. (%)             | 0.00  | Independent Board Members (%) | 76.13 |
| GHG intensity (tonnes CO2e/USD mn)  | 30.43       | Tobacco Exposure (%)                       | 0.00  | Female Board Members (%)      | 34.47 |
| GHG reported vs estimated (%)       | 79.66/20.34 | Number Social Violations                   | 0.00  |                               |       |
| Brown Sector Exposure (%)           | 10.08       | Adherence to ILO Principles (%)            | 99.06 |                               |       |
| Green Sector Exposure (%)           | 1.01        | Gender Pay Gap (%)                         | 37.27 |                               |       |
| Climate-related physical risk score | 38.78       | Female to Male Board Members               | 0.56  |                               |       |
|                                     |             | Work Related Accidents (%)                 | 0.00  |                               |       |
|                                     |             | Corruption/Bribery (%)                     | 0.00  |                               |       |
|                                     |             | Corruption/Bribery (# of convictions)      | 7.00  |                               |       |
|                                     |             | Corrupt./Brib. (fines and settl. in EUR M) | 43.82 |                               |       |

**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](http://www.ecpigroup.com)).

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