

OVERVIEW

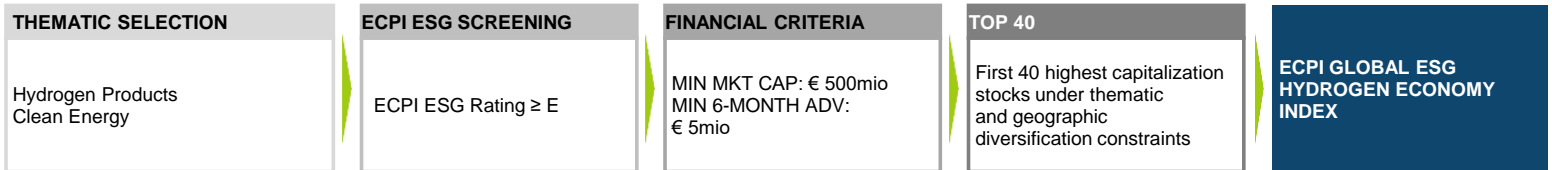
The Index is an equally weighted index (40 Components) designed to offer investors exposure to companies most exposed to the sustainable hydrogen economy.

KEY DATA

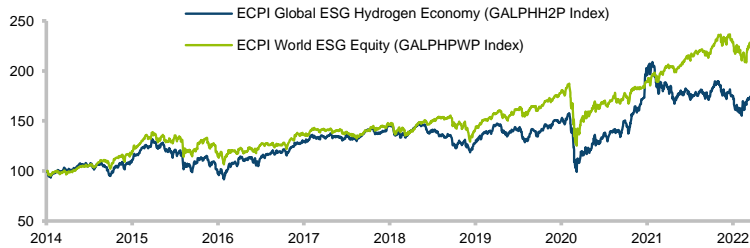
| | | | |
|------------------------------|--------------------------------|--------------------------------|---|
| Ticker | GALPHH2P - GALPHH2R - GALPHH2N | Currency | EUR and LC |
| Weighting | Equal Weighted | Historical Series Since | January 17, 2014 |
| Rebalancing Frequency | Semi Annual | Index Rules | https://www.ecpigroup.com/ |

CONSTITUENTS SELECTION: METHODOLOGY

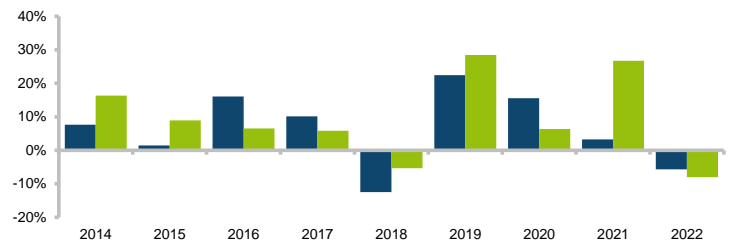
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



| RELATIVE ANALYSIS | GALPHH2P | GALPHPWP |
|----------------------|----------|----------|
| Alpha Wrt Comparable | -1.55% | |
| Beta Wrt Comparable | 0.90 | |
| Sharpe Ratio | 0.32 | 0.56 |
| Information Ratio | -0.25 | |

| FUNDAMENTALS | |
|------------------------|-------|
| Dividend Yield | 1.47 |
| Price/Earning Trailing | 18.26 |
| Price/Earning Forward | 16.10 |
| Price/Book Value | 1.78 |
| Price/Cash Flow | 8.82 |
| Price/Sales | 0.92 |

| RETURN | GALPHH2P | GALPHPWP |
|--------------|------------|------------|
| YTD | -5.69% | -7.97% |
| 1Y | -7.05% | 5.35% |
| 3Y | 15.16% | 34.65% |
| 5Y | 24.83% | 53.01% |
| 7Y | 36.62% | 64.16% |
| CAGR | 6.49% | 9.72% |
| Data From/To | 01/17/2014 | 04/29/2022 |

| RETURN | GALPHH2P | GALPHPWP |
|------------------------|------------|------------|
| Annual Volatility | 17.19% | 15.44% |
| Var 95% | -28.37% | -25.48% |
| Var 99% | -40.06% | -35.98% |
| Max Drawdown | -37.33% | -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 | 11/20/2020 | 01/08/2021 |

INDEX CHARACTERISTICS

| | |
|------------|-------------|
| Components | 40 |
| Micro-cap | 0 (0.00%) |
| Small-cap | 2 (4.26%) |
| Mid-cap | 20 (48.73%) |
| Large-cap | 17 (45.29%) |
| Mega-cap | 1 (1.73%) |

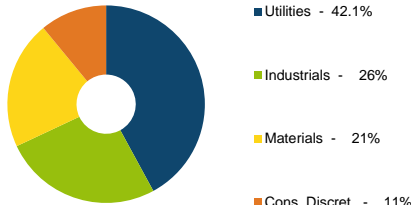
| | |
|------------------------|----------------------|
| Largest Mkt Cap (Eur) | 266,844,705,584.20 |
| Smallest Mkt Cap (Eur) | 1,864,875,509.17 |
| Average Mkt Cap (Eur) | 29,441,668,904.24 |
| Median Mkt Cap (Eur) | 8,568,392,389.54 |
| Index Mkt Cap (Eur) | 1,177,666,756,169.73 |
| Top 10 Holdings Weight | 30.42% |

ECPI GLOBAL ESG HYDROGEN ECONOMY INDEX

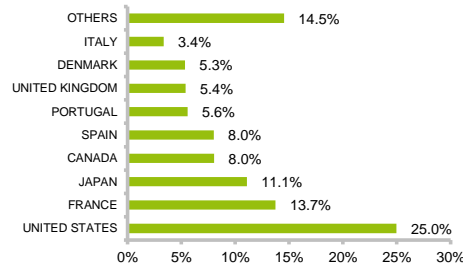
Factsheet as of 29-Apr-2022



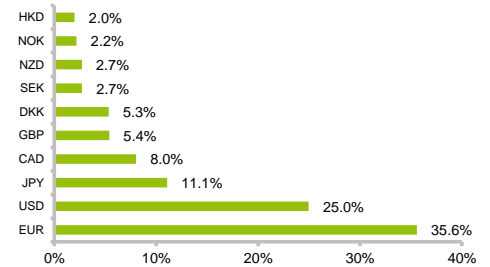
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



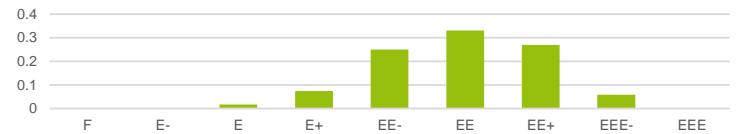
CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

| | |
|----------------------|-----|
| ESG RATING | EE |
| ENVIRONMENTAL RATING | EE |
| SOCIAL RATING | EE+ |
| GOVERNANCE RATING | EE- |

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

| COMPANY | WEIGHT | ESG RATING |
|----------------------------------|--------|------------|
| Chart Industries | 3.52% | EE- |
| ERG SpA | 3.35% | EEE- |
| Acciona SA | 3.10% | EE+ |
| EDP Renovaveis SA | 3.02% | EE |
| Brookfield Renewable Partners LP | 3.01% | EE+ |

| COMPANY | WEIGHT | ESG RATING |
|----------------------|--------|------------|
| Northland Power Inc. | 2.97% | EE |
| Johnson, Matthey | 2.92% | EE |
| Umicore | 2.88% | EE+ |
| Ormat Technologies | 2.82% | EE |
| Iberdrola SA | 2.82% | EE- |

BMR ESG DISCLOSURE

ENVIRONMENTAL

| | |
|-------------------------------------|-------------|
| High Climate Impact Sector Exp. (%) | 94.98 |
| GHG intensity (tonnes CO2e/USD mn) | 413.07 |
| GHG reported vs estimated (%) | 88.61/11.39 |
| Brown Sector Exposure (%) | 18.19 |
| Green Sector Exposure (%) | 41.36 |
| Climate-related physical risk score | 18.28 |

SOCIAL

| | |
|---------------------------------|--------|
| Controversial Weapons Exp. (%) | 0.00 |
| Tobacco Exposure (%) | 0.00 |
| Number Social Violations | 0.00 |
| Adherence to ILO Principles (%) | 100.00 |
| Gender Pay Gap (%) | 17.57 |
| Female to Male Board Members | 0.45 |
| Work Related Accidents (%) | 2.37 |
| Corruption/Bribery (%) | 3.02 |

GOVERNANCE

| | |
|-------------------------------|-------|
| Independent Board Members (%) | 63.21 |
| Female Board Members (%) | 28.59 |

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 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.ecpiindex.com).

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