

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

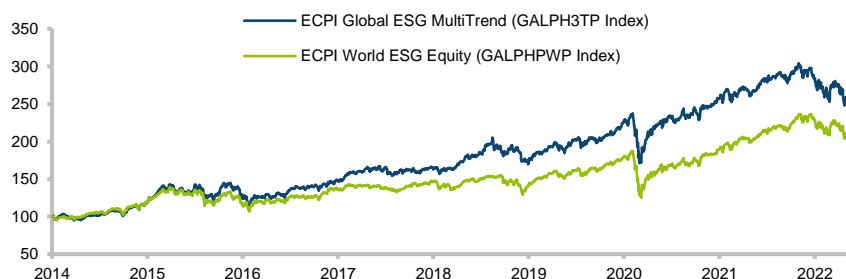
Ticker	GALPH3TP - GALPH3TR - GALPH3TN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 17, 2014
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

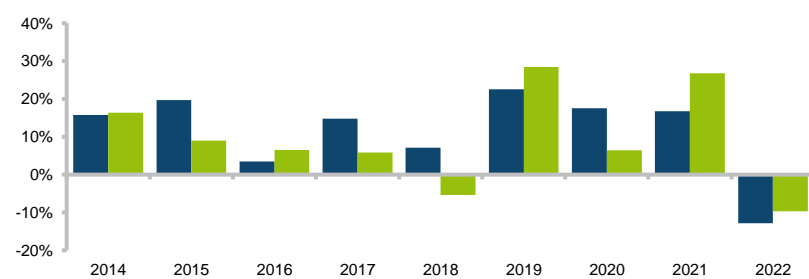
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPH3TP	GALPHWP
Alpha Wrt Comparable	3.11%	
Beta Wrt Comparable	0.93	
Sharpe Ratio	0.67	0.54
Information Ratio	0.31	

FUNDAMENTALS	
Dividend Yield	0.95
Price/Earning Trailing	21.47
Price/Earning Forward	16.36
Price/Book Value	1.59
Price/Cash Flow	14.62
Price/Sales	1.21

RETURN	GALPH3TP	GALPHWP
YTD	-12.87%	-9.74%
1Y	-3.37%	4.14%
3Y	37.83%	40.02%
5Y	57.54%	50.74%
7Y	91.71%	59.92%
CAGR	12.00%	9.36%
Data From/To	01/17/2014	05/31/2022

RETURN	GALPH3TP	GALPHWP
Annual Volatility	16.44%	15.54%
Var 95%	-27.12%	-25.64%
Var 99%	-38.30%	-36.21%
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

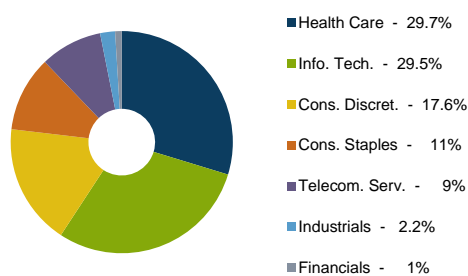
Components	102	Largest Mkt Cap (Eur)	2,267,431,130,399.08	
Micro-cap	0	0.00%	Smallest Mkt Cap (Eur)	743,830,501.82
Small-cap	2	2.29%	Average Mkt Cap (Eur)	170,522,478,837.59
Mid-cap	0	0.00%	Median Mkt Cap (Eur)	83,435,859,976.66
Large-cap	79	76.49%	Index Mkt Cap (Eur)	17,393,292,841,433.90
Mega-cap	21	21.22%	Top 10 Holdings Weight	13.61%

ECPI GLOBAL ESG MULTITREND EQUITY INDEX

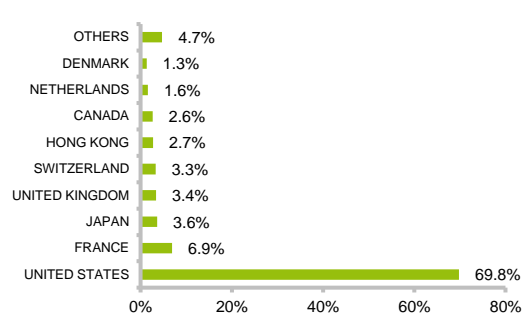
Factsheet as of 31-May-2022



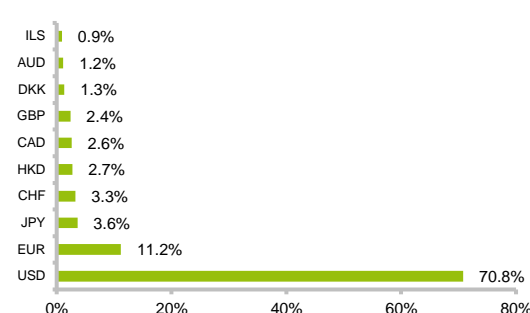
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



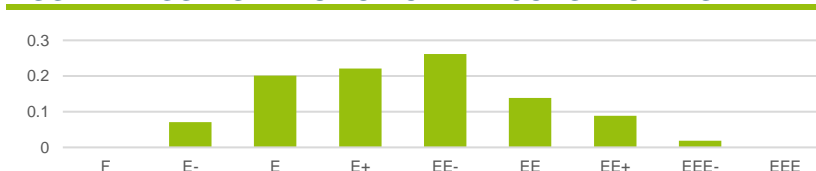
CURRENCY BREAKDOWN



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	COMPANY	WEIGHT	ESG RATING
Eli Lilly & Co	1.52%	EE-	Anthem Inc	1.34%	E+
Archer-Daniels-Midland Co	1.50%	E	Cigna Corporation	1.31%	EE-
Bristol-Myers Squibb	1.38%	EE	AstraZeneca Plc	1.30%	E
Merck & Co Inc	1.34%	EE	Amgen Inc	1.29%	EE
Novo Nordisk AS B	1.34%	EE	AbbVie Inc.	1.28%	EE-

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	56.76	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	76.74
GHG intensity (tonnes CO2e/USD mn)	25.81	Tobacco Exposure (%)	0.00	Female Board Members (%)	30.30
GHG reported vs estimated (%)	84.83/15.17	Number Social Violations	0.00		
Brown Sector Exposure (%)	6.04	Adherence to ILO Principles (%)	86.72		
Green Sector Exposure (%)	1.50	Gender Pay Gap (%)	30.50		
Climate-related physical risk score	11.24	Female to Male Board Members	0.48		
		Work Related Accidents (%)	0.88		
		Corruption/Bribery (%)	13.26		

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 Exposure (%):** Weighted average percentage of benchmark constituents in the controversial weapons 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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