

ECPI ALL-WORLD ESG EQUITY INDEX

Factsheet as of 31-Aug-2026

OVERVIEW

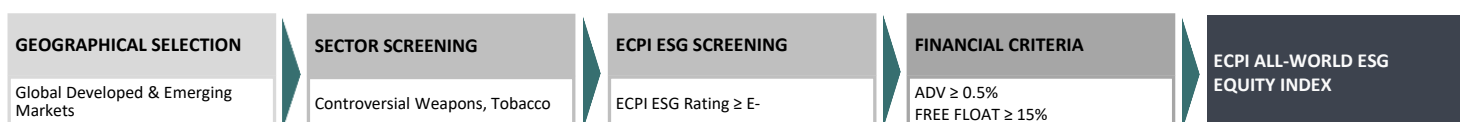
The Index is a broad benchmark representative of developed and emerging market companies that satisfy ECPI ESG criteria.

KEY DATA

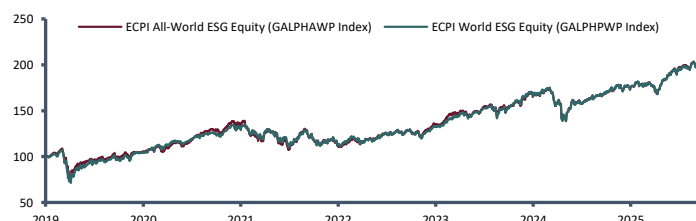
Ticker	GALPHPWP - GALPHPWR - GALPHPWN	Currency	EUR and LC
Weighting	Cap Weighted	Historical Series Since	December 20, 2019
Rebalancing Frequency	Quarterly	Index Rules	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

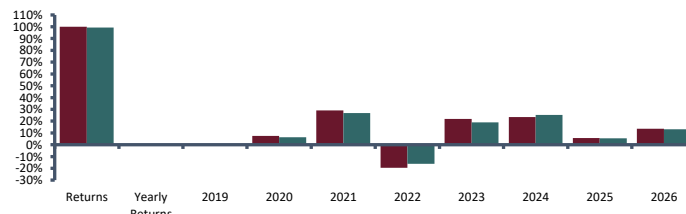
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHAHP	GALPHPWP
Alpha Wrt Comparable	0.19%	
Beta Wrt Comparable	0.99	
Sharpe Ratio	0.59	0.60
Information Ratio	0.02	

FUNDAMENTALS	
Dividend Yield	1.53
Price/Earning Trailing	20.80
Price/Earning Forward	19.66
Price/Book Value	0.08
Price/Cash Flow	18.27
Price/Sales	0.18

RETURN	GALPHAHP	GALPHPWP
YTD	13.55%	13.07%
1Y	20.14%	19.61%
3Y	55.56%	55.31%
5Y	54.13%	58.39%
7Y	NA	NA
CAGR	10.89%	10.84%
Data From/To	12/20/2019	8/31/2026

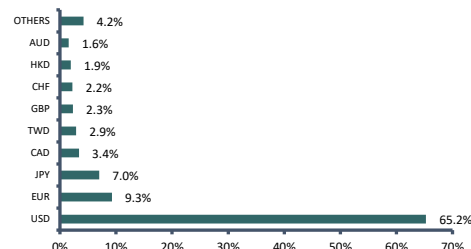
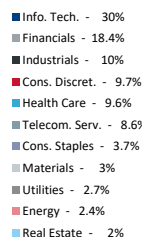
RETURN	GALPHAHP	GALPHPWP
Annual Volatility	16.65%	16.44%
Var 95%	-27.47%	-27.13%
Var 99%	-38.79%	-38.31%
Max Drawdown	-31.36%	-33.26%
Start of Max Dd Period	2/19/2020	2/19/2020
End of Max Dd	3/23/2020	3/23/2020
End of Recovery Period	1/20/2021	1/8/2021

INDEX CHARACTERISTICS

Components	1680	Largest Mkt Cap (Eur)	4,603,484,426,222.43
Micro-cap	0	Smallest Mkt Cap (Eur)	1,159,753,082.24
Small-cap	12	Average Mkt Cap (Eur)	51,944,403,943.47
Mid-cap	503	Median Mkt Cap (Eur)	16,883,614,122.76
Large-cap	1112	Index Mkt Cap (Eur)	87,266,598,625,023.70
Mega-cap	53	Top 10 Holdings Weight	25.21%

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CURRENCY BREAKDOWN



Gender/Age Group	Proportion
F	0.00
F-	0.05
F	0.13
F+	0.09
FF-	0.17
FF	0.28
FF+	0.23
FFF-	0.02
FFF	0.00

COMPANY	WEIGHT	ESG RATING
Broadcom Inc	1.90%	EE-
Taiwan Semiconductor Manufacturing Co	1.78%	EE
Alphabet Inc C	1.72%	E
Meta Platforms, Inc. Class A	1.36%	E
Micron Technology Inc	1.17%	EE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	56.67	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	78.96
GHG intensity (tonnes CO2e/USD mn)	92.74	Tobacco Exposure (%)	0.00	Female Board Members (%)	34.62
GHG reported vs estimated (%)	90.1/9.9	Number Social Violations	0.00		
Brown Sector Exposure (%)	8.38	Adherence to ILO Principles (%)	98.72		
Green Sector Exposure (%)	7.06	Gender Pay Gap (%)	44.86		
Climate-related physical risk score	29.40	Female to Male Board Members	0.57		
		Work Related Accidents (%)	0.16		
		Corruption/Bribery (%)	2.01		
		Corruption/Bribery (# of convictions)	56.00		
		Corrupt./Brib. (fines and settl. in EUR M)	9,695.53		