ECPI
Part of STOXX

ECPI GLOBAL ESG GENDER EQUALITY EQUITY INDEX

Factsheet as of 31-Aug-2026

OVERVIEW

The Index selects companies in global developed markets characterized by a positive ESG profile and demonstrating a strong attitude to adopting practices aimed at ensuring respect of gender equality and diversity inclusion on the workplace.

KEY DATA

Ticker	GALPHGEP - GALPHGER - GALPHGEN	**Currency**	EUR and LC
Weighting	Equal Weighted	**Historical Series Since**	January 17, 2014
Rebalancing Frequency	Semi Annual	**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.

GENDER EQUALITY RATING

- Inclusive Culture
- Equal Economic Treatment
- Female Leadership and Workforce
- Diversity controversies

ECPI ESG SCREENING

ECPI ESG Rating ≥ E-

FINANCIAL CRITERIA

MIN MKT CAP: €500 mio
MIN 6-MONTH ADV: €5 mio

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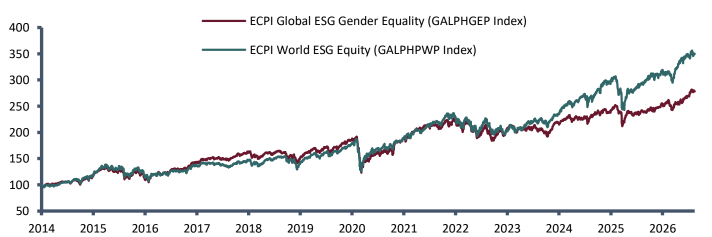
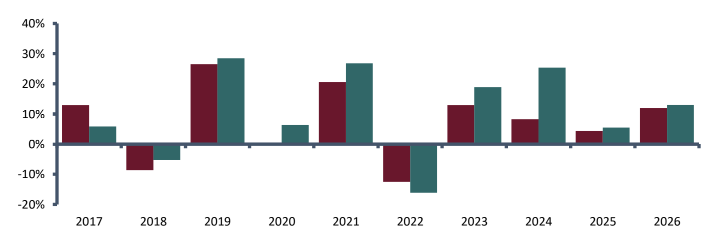
HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHGEP	GALPHPWP
Alpha Wrt Comparable	0.09%	
Beta Wrt Comparable	0.81	
Sharpe Ratio	0.54	0.63
Information Ratio	-0.26	

FUNDAMENTALS	
Dividend Yield	3.01
Price/Earning Trailing	16.46
Price/Earning Forward	15.57
Price/Book Value	2.92
Price/Cash Flow	13.16
Price/Sales	1.70

RETURN	GALPHGEP	GALPHPWP
YTD	12.03%	13.07%
1Y	15.74%	19.61%
3Y	34.10%	55.31%
5Y	29.60%	58.39%
7Y	66.06%	117.18%
CAGR	8.43%	10.42%
Data From/To	1/17/2014	8/31/2026

RETURN	GALPHGEP	GALPHPWP
Annual Volatility	13.77%	14.85%
Var 95%	-22.72%	-24.49%
Var 99%	-32.09%	-34.59%
Max Drawdown	-36.07%	-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	2/24/2021	1/8/2021

INDEX CHARATERISTICS

Components	99	
Micro-cap	0	0.00%
Small-cap	0	0.00%
Mid-cap	13	12.69%
Large-cap	76	77.72%
Mega-cap	10	9.59%

Largest Mkt Cap (Eur)	4,603,484,426,222.43
Smallest Mkt Cap (Eur)	2,729,855,801.27
Average Mkt Cap (Eur)	130,249,391,643.89
Median Mkt Cap (Eur)	51,371,133,343.51
Index Mkt Cap (Eur)	12,894,689,772,744.80
Top 10 Holdings Weight	12.45%

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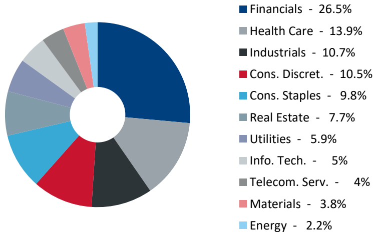
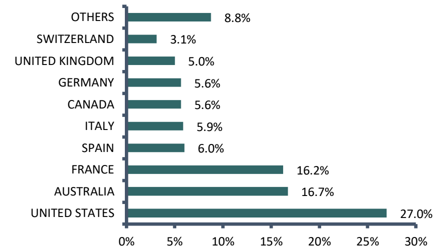
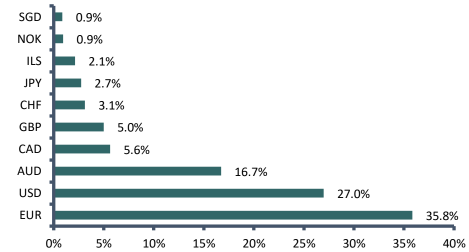
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



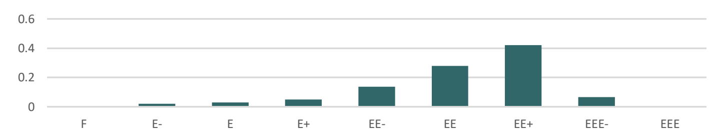
CURRENCY BREAKDOWN



ESG RATINGS

	BENCHMARK	TOP 10 POSITIONS
ESG RATING	EE	EE+
ENVIRONMENTAL RATING	EE+	EE+
SOCIAL RATING	EE+	EE+
GOVERNANCE RATING	EE-	EE+

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Recruit Holdings Co Ltd	1.44%	EE
CSL Ltd	1.40%	EE+
Shiseido Co	1.30%	EE+
Teleperformance	1.23%	EE+
Estee Lauder Cos. A	1.21%	EE+

COMPANY	WEIGHT	ESG RATING
Treasury Wine Estates	1.20%	EE+
Ramsay Health Care Ltd	1.20%	EE+
Autodesk Inc	1.17%	EE+
Ampol Ltd	1.16%	EE
Abbott Laboratories	1.15%	EE+

BMR ESG DISCLOSURE

ENVIRONMENTAL	
High Climate Impact Sector Exp. (%)	58.52
GHG intensity (tonnes CO2e/USD mn)	75.71
GHG reported vs estimated (%)	94.87/5.13
Brown Sector Exposure (%)	14.63
Green Sector Exposure (%)	6.91
Climate-related physical risk score	33.96

SOCIAL	
Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	98.00
Gender Pay Gap (%)	63.30
Female to Male Board Members	0.82
Work Related Accidents (%)	0.90
Corruption/Bribery (%)	2.90
Corruption/Bribery (# of convictions)	13.00
Corrupt./Brib. (fines and settl. in EUR M)	6877.52

GOVERNANCE	
Independent Board Members (%)	76.89
Female Board Members (%)	43.16

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 | 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.stoxx.com).

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