

# 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

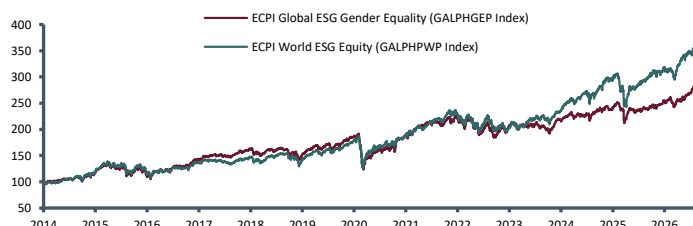
|                              |                                |                                |                                                             |
|------------------------------|--------------------------------|--------------------------------|-------------------------------------------------------------|
| <b>Ticker</b>                | GALPHGEP - GALPHGER - GALPHGEN | <b>Currency</b>                | EUR and LC                                                  |
| <b>Weighting</b>             | Equal Weighted                 | <b>Historical Series Since</b> | January 17, 2014                                            |
| <b>Rebalancing Frequency</b> | Semi Annual                    | <b>Index Rules</b>             | <a href="https://www.stoxx.com/">https://www.stoxx.com/</a> |

## CONSTITUENTS SELECTION: METHODOLOGY

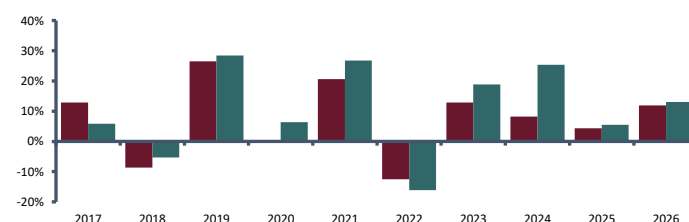
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



| RELATIVE ANALYSIS    | GALPHGEP | GALPHWPW |
|----------------------|----------|----------|
| 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  | GALPHWPW  |
|--------------|-----------|-----------|
| 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  | GALPHWPW  |
|------------------------|-----------|-----------|
| 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  |

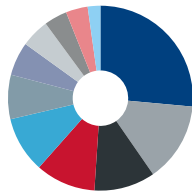
## INDEX CHARACTERISTICS

|                   |    |                               |                       |
|-------------------|----|-------------------------------|-----------------------|
| <b>Components</b> | 99 | <b>Largest Mkt Cap (Eur)</b>  | 4,603,484,426,222.43  |
| <b>Micro-cap</b>  | 0  | <b>Smallest Mkt Cap (Eur)</b> | 2,729,855,801.27      |
| <b>Small-cap</b>  | 0  | <b>Average Mkt Cap (Eur)</b>  | 130,249,391,643.89    |
| <b>Mid-cap</b>    | 13 | <b>Median Mkt Cap (Eur)</b>   | 51,371,133,343.51     |
| <b>Large-cap</b>  | 76 | <b>Index Mkt Cap (Eur)</b>    | 12,894,689,772,744.80 |
| <b>Mega-cap</b>   | 10 | <b>Top 10 Holdings Weight</b> | 12.45%                |

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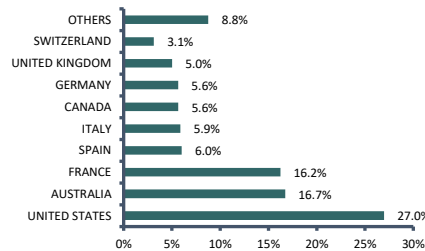
Factsheet as of 31-Aug-2026

## INDUSTRY SECTOR BREAKDOWN

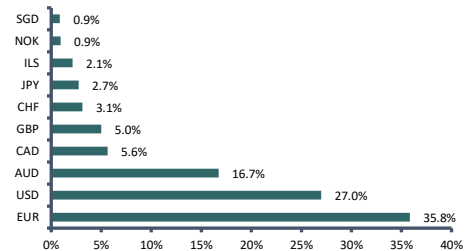


■ Financials - 26.5%  
■ Health Care - 13.9%  
■ Industrials - 10.7%  
■ Cons. Discret. - 10.5%  
■ Cons. Staples - 9.8%  
■ Utilities - 5.9%  
■ Info. Tech. - 5%  
■ Telecom. Serv. - 4%  
■ Materials - 3.8%  
■ Energy - 2.2%

## COUNTRY BREAKDOWN



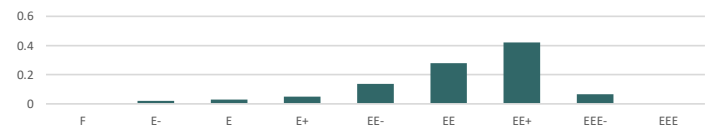
## CURRENCY BREAKDOWN



## 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, Iucost, 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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