ECPI GLOBAL ESG RECOVERY INDEX

ECPI
Part of STOXX

Factsheet as of 31-Jul-2026

OVERVIEW

The Index is an equally weighted index (100 Components) designed to offer investors exposure to companies most exposed to five distinctive Global MegaTrends - Digitalization, Smart Cities, Energetic Transition, Sustainable Transportation and Healthcare & Pharma - that are expected to benefit the most from the EU Recovery Fund.

KEY DATA

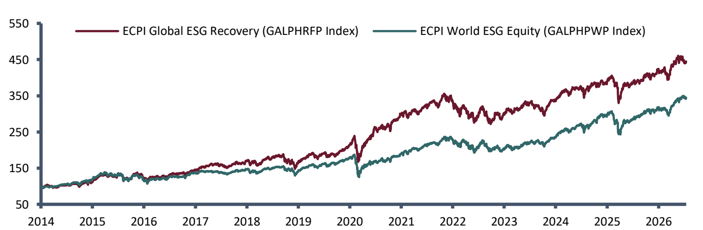
Ticker	GALPHRFP - GALPHRFR - GALPHRFN	**Currency**	EUR and LC
Weighting	Equal Weighted	**Historical Series Since**	January 17, 2014
Rebalancing Frequency	Semi Annual	**Index Rules**	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

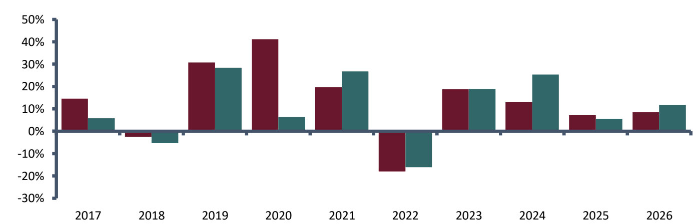
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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

THEMATIC SELECTION	ECPI ESG SCREENING	FINANCIAL CRITERIA	TOP 100	
Digitalization Smart Cities Energetic Transition Sustainable Transportation Healthcare & Pharma	ECPI ESG Rating ≥ E-	MIN MKT CAP: € 500mio MIN 6-MONTH ADV: € 5mio	First 100 highest capitalization stocks under thematic and geographic diversification constraints	ECPI GLOBAL ESG RECOVERY INDEX

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHRFP	GALPHPWP
Alpha Wrt Comparable	2.81%	
Beta Wrt Comparable	0.93	
Sharpe Ratio	0.75	0.63
Information Ratio	0.29	

FUNDAMENTALS	
Dividend Yield	1.79
Price/Earning Trailing	20.59
Price/Earning Forward	18.65
Price/Book Value	3.02
Price/Cash Flow	13.07
Price/Sales	1.61

RETURN	GALPHRFP	GALPHPWP
YTD	8.45%	11.73%
1Y	14.43%	18.38%
3Y	33.20%	52.57%
5Y	37.60%	60.94%
7Y	137.84%	116.50%
CAGR	12.64%	10.39%
Data From/To	1/17/2014	7/31/2026

RETURN	GALPHRFP	GALPHPWP
Annual Volatility	15.46%	14.88%
Var 95%	-25.52%	-24.55%
Var 99%	-36.03%	-34.66%
Max Drawdown	-30.18%	-33.26%
Start of Max Dd Period	2/19/2020	2/19/2020
End of Max Dd	3/16/2020	3/23/2020
End of Recovery Period	6/17/2020	1/8/2021

INDEX CHARATERISTICS

Components	100	
Micro-cap	0	0.00%
Small-cap	0	0.00%
Mid-cap	5	5.15%
Large-cap	71	70.95%
Mega-cap	24	23.90%

Largest Mkt Cap (Eur)	4,226,040,062,361.47
Smallest Mkt Cap (Eur)	2,940,125,331.36
Average Mkt Cap (Eur)	295,504,745,759.03
Median Mkt Cap (Eur)	51,147,029,561.53
Index Mkt Cap (Eur)	29,550,474,575,903.40
Top 10 Holdings Weight	11.37%

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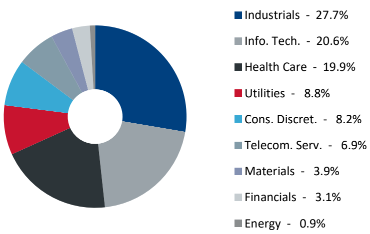
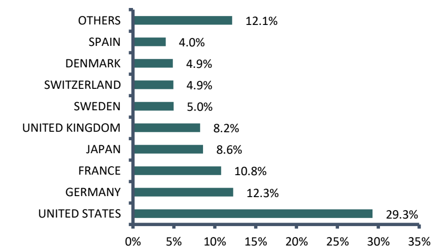
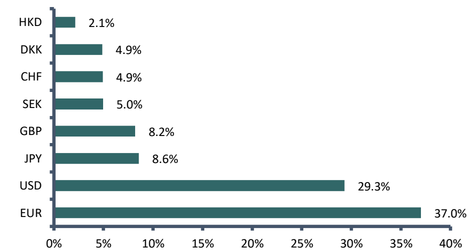
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



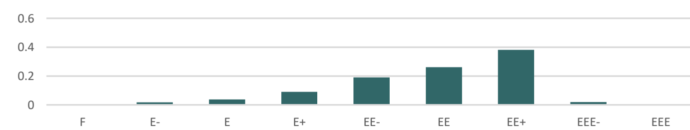
CURRENCY BREAKDOWN



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
Microsoft Corp	1.18%	EE
General Motors Company	1.15%	E+
Advantest Corp	1.14%	EE+
Sage Group	1.14%	EE+
Hitachi	1.13%	EE+

COMPANY	WEIGHT	ESG RATING
Fuji Electric Co Ltd	1.13%	EE+
Andritz AG	1.13%	EE
SAP SE	1.12%	EE-
Cap Gemini SE	1.12%	EE+
3M Co	1.11%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL

High Climate Impact Sector Exp. (%)	77.89
GHG intensity (tonnes CO2e/USD mn)	79.11
GHG reported vs estimated (%)	90.59/9.41
Brown Sector Exposure (%)	7.06
Green Sector Exposure (%)	12.00
Climate-related physical risk score	34.85

SOCIAL

Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	98.97
Gender Pay Gap (%)	51.22
Female to Male Board Members	0.64
Work Related Accidents (%)	0.96
Corruption/Bribery (%)	3.85
Corruption/Bribery (# of convictions)	10.00
Corrupt./Brib. (fines and settl. in EUR M)	196.30

GOVERNANCE

Independent Board Members (%)	70.97
Female Board Members (%)	37.20

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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