

# ECPI WORLD ESG EQUITY INDEX HEDGED

Factsheet as of 30-Jun-2026

## OVERVIEW

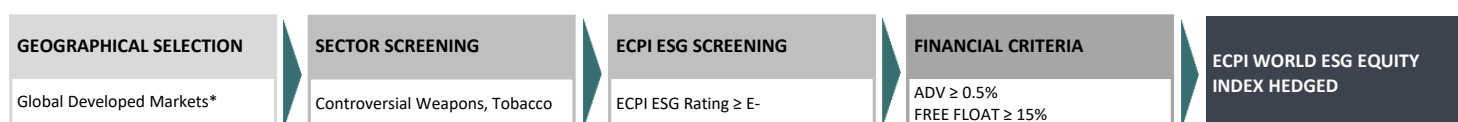
The Index is a broad benchmark representative of developed market companies that satisfy ECPI ESG criteria.

## KEY DATA

|                              |              |                                |                                                             |
|------------------------------|--------------|--------------------------------|-------------------------------------------------------------|
| <b>Ticker</b>                | GALPHEWN     | <b>Currency</b>                | EUR and LC                                                  |
| <b>Weighting</b>             | Cap Weighted | <b>Historical Series Since</b> | January 1, 2007                                             |
| <b>Rebalancing Frequency</b> | Quarterly    | <b>Index Rules</b>             | <a href="https://www.stoxx.com/">https://www.stoxx.com/</a> |

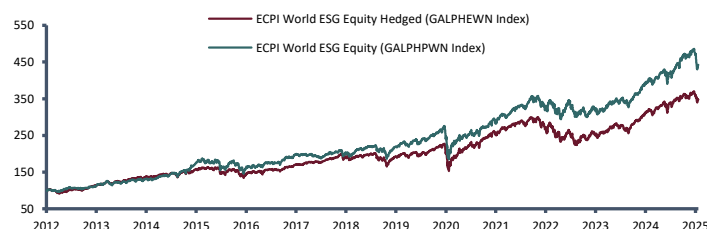
## CONSTITUENTS SELECTION: METHODOLOGY

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.



\* Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, United Kingdom, USA

## HISTORICAL PERFORMANCE



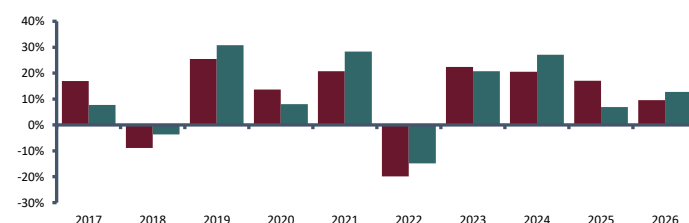
| RELATIVE ANALYSIS    | GALPHEWN | GALPHPWN |
|----------------------|----------|----------|
| Alpha Wrt Comparable | 0.07%    |          |
| Beta Wrt Comparable  | 0.87     |          |
| Sharpe Ratio         | 0.74     | 0.82     |
| Information Ratio    | -0.27    |          |

| RETURN       | GALPHEWN | GALPHPWN  |
|--------------|----------|-----------|
| YTD          | 9.58%    | 12.77%    |
| 1Y           | 20.82%   | 24.61%    |
| 3Y           | 64.31%   | 63.07%    |
| 5Y           | 61.34%   | 74.29%    |
| 7Y           | 123.32%  | 138.84%   |
| CAGR         | 11.09%   | 12.74%    |
| Data From/To | 3/1/2012 | 6/30/2026 |

## INDEX CHARACTERISTICS

| INDEX CHARACTERISTICS |      |        |
|-----------------------|------|--------|
| Components            | 1441 |        |
| Micro-cap             | 0    | 0.00%  |
| Small-cap             | 10   | 0.45%  |
| Mid-cap               | 456  | 34.94% |
| Large-cap             | 930  | 61.51% |
| Mega-cap              | 45   | 3.10%  |

## ANNUAL PERFORMANCE



| FUNDAMENTALS           |       |
|------------------------|-------|
| Dividend Yield         | 1.37  |
| Price/Earning Trailing | 23.50 |
| Price/Earning Forward  | 21.57 |
| Price/Book Value       | 3.06  |
| Price/Cash Flow        | 17.93 |
| Price/Sales            | 2.95  |

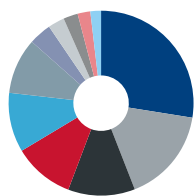
| RETURN                 | GALPHEWN  | GALPHPWN   |
|------------------------|-----------|------------|
| Annual Volatility      | 13.61%    | 14.30%     |
| Var 95%                | -22.46%   | -23.60%    |
| Var 99%                | -31.72%   | -33.33%    |
| Max Drawdown           | -32.89%   | -33.15%    |
| 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 | 8/26/2020 | 12/31/2020 |

|                               |                       |
|-------------------------------|-----------------------|
| <b>Largest Mkt Cap (Eur)</b>  | 3,858,784,963,174.25  |
| <b>Smallest Mkt Cap (Eur)</b> | 791,718,644.12        |
| <b>Average Mkt Cap (Eur)</b>  | 50,305,542,920.19     |
| <b>Median Mkt Cap (Eur)</b>   | 16,756,595,945.29     |
| <b>Index Mkt Cap (Eur)</b>    | 72,490,287,347,999.20 |
| <b>Top 10 Holdings Weight</b> | 27.47%                |

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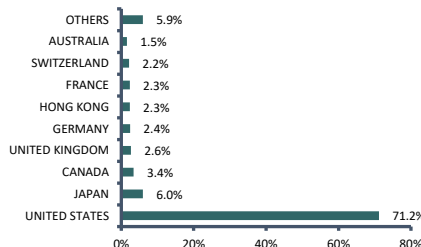
Factsheet as of 30-Jun-2026

## INDUSTRY SECTOR BREAKDOWN

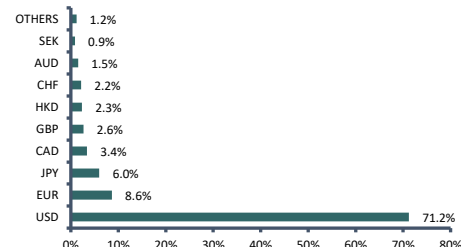


|                |         |
|----------------|---------|
| Info. Tech.    | - 27.5% |
| Financials     | - 16.5% |
| Cons. Discret. | - 11.7% |
| Health Care    | - 10.6% |
| Telecom. Serv. | - 10.4% |
| Industrials    | - 9.7%  |
| Cons. Staples  | - 4%    |
| Utilities      | - 2.9%  |
| Materials      | - 2.5%  |
| Real Estate    | - 2.2%  |
| Energy         | - 1.9%  |

## COUNTRY BREAKDOWN



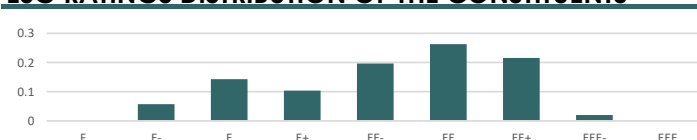
## CURRENCY BREAKDOWN



## ESG RATINGS

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

## ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



## TOP 10 POSITIONS

| COMPANY        | WEIGHT | ESG RATING |
|----------------|--------|------------|
| Nvidia Corp    | 4.21%  | EE+        |
| Microsoft Corp | 4.05%  | EE         |
| Apple Inc.     | 3.95%  | E          |
| Amazon.com Inc | 3.02%  | E+         |
| Alphabet Inc A | 2.45%  | E          |

| COMPANY                               | WEIGHT | ESG RATING |
|---------------------------------------|--------|------------|
| Broadcom Inc                          | 2.20%  | EE-        |
| Taiwan Semiconductor Manufacturing Co | 1.97%  | EE         |
| Alphabet Inc C                        | 1.97%  | E          |
| Meta Platforms, Inc. Class A          | 1.94%  | E          |
| Tesla, Inc                            | 1.70%  | E-         |

## BMR ESG DISCLOSURE

## ENVIRONMENTAL

|                                     |             |
|-------------------------------------|-------------|
| High Climate Impact Sector Exp. (%) | 54.46       |
| GHG intensity (tonnes CO2e/USD mn)  | 89.53       |
| GHG reported vs estimated (%)       | 86.47/13.53 |
| Brown Sector Exposure (%)           | 6.72        |
| Green Sector Exposure (%)           | 6.17        |
| Climate-related physical risk score | 28.33       |

## SOCIAL

|                                            |          |
|--------------------------------------------|----------|
| Controversial Weapons Exp. (%)             | 0.00     |
| Tobacco Exposure (%)                       | 0.00     |
| Number Social Violations                   | 0.00     |
| Adherence to ILO Principles (%)            | 98.54    |
| Gender Pay Gap (%)                         | 48.95    |
| Female to Male Board Members               | 0.57     |
| Work Related Accidents (%)                 | 0.14     |
| Corruption/Bribery (%)                     | 1.78     |
| Corruption/Bribery (# of convictions)      | 50.00    |
| Corrupt./Brib. (fines and settl. in EUR M) | 9,693.70 |

## GOVERNANCE

|                               |       |
|-------------------------------|-------|
| Independent Board Members (%) | 80.09 |
| Female Board Members (%)      | 34.60 |

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

Mezzo-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, Ibcust, 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](http://www.stoxx.com)).

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