

# ECPI GLOBAL ESG MEDIA ECONOMY EQUITY INDEX

Factsheet as of 30-Jun-2026

## OVERVIEW

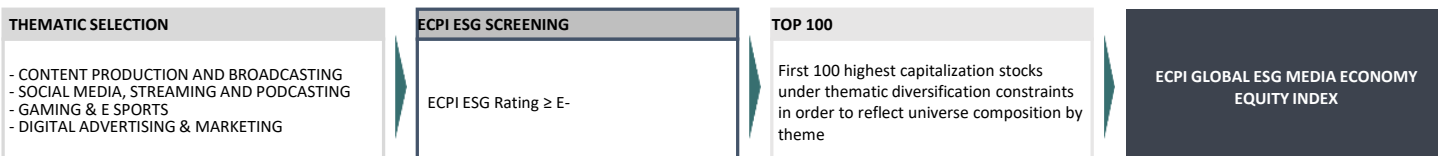
The Index selects the 100 top capitalized companies in the Global market that maintain an active role in activities such as film-making, news production, print and online publishing, video-on-demand streaming services, and television and radio broadcasting, e-gaming and entertainment, advertisement, and related technologies.

## KEY DATA

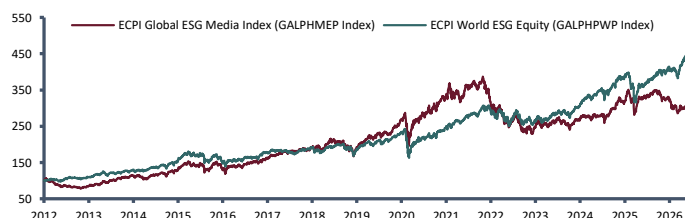
|                              |                                |                                |                                                             |
|------------------------------|--------------------------------|--------------------------------|-------------------------------------------------------------|
| <b>Ticker</b>                | GALPHMEP - GALPHMER - GALPHMEN | <b>Currency</b>                | EUR and LC                                                  |
| <b>Weighting</b>             | Equal Weighted                 | <b>Historical Series Since</b> | January 20, 2012                                            |
| <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



| RELATIVE ANALYSIS    | GALPHMEP | GALPHWP |
|----------------------|----------|---------|
| Alpha Wrt Comparable | -2.60%   |         |
| Beta Wrt Comparable  | 1.02     |         |
| Sharpe Ratio         | 0.39     | 0.69    |
| Information Ratio    | -0.27    |         |

| RETURN       | GALPHMEP  | GALPHWP   |
|--------------|-----------|-----------|
| YTD          | -9.37%    | 11.97%    |
| 1Y           | -12.18%   | 23.08%    |
| 3Y           | 11.49%    | 56.59%    |
| 5Y           | -18.73%   | 62.43%    |
| 7Y           | 29.56%    | 116.09%   |
| CAGR         | 7.75%     | 10.96%    |
| Data From/To | 1/20/2012 | 6/30/2026 |

## INDEX CHARACTERISTICS

|                   |     |
|-------------------|-----|
| <b>Components</b> | 100 |
| <b>Micro-cap</b>  | 0   |
| <b>Small-cap</b>  | 3   |
| <b>Mid-cap</b>    | 48  |
| <b>Large-cap</b>  | 41  |
| <b>Mega-cap</b>   | 8   |

## ANNUAL PERFORMANCE



| FUNDAMENTALS           |       |
|------------------------|-------|
| Dividend Yield         | 1.27  |
| Price/Earning Trailing | 15.93 |
| Price/Earning Forward  | 13.49 |
| Price/Book Value       | 1.53  |
| Price/Cash Flow        | 9.16  |
| Price/Sales            | 1.71  |

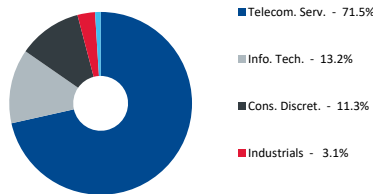
| RETURN                 | GALPHMEP   | GALPHWP   |
|------------------------|------------|-----------|
| Annual Volatility      | 17.03%     | 14.32%    |
| Var 95%                | -28.10%    | -23.63%   |
| Var 99%                | -39.68%    | -33.37%   |
| Max Drawdown           | -40.78%    | -33.26%   |
| Start of Max Dd Period | 11/16/2021 | 2/19/2020 |
| End of Max Dd          | 12/28/2022 | 3/23/2020 |
| End of Recovery Period | -          | 1/8/2021  |

|                               |                       |
|-------------------------------|-----------------------|
| <b>Largest Mkt Cap (Eur)</b>  | 4,238,856,684,378.57  |
| <b>Smallest Mkt Cap (Eur)</b> | 755,290,597.39        |
| <b>Average Mkt Cap (Eur)</b>  | 180,064,070,051.91    |
| <b>Median Mkt Cap (Eur)</b>   | 9,619,948,456.22      |
| <b>Index Mkt Cap (Eur)</b>    | 18,006,407,005,190.50 |
| <b>Top 10 Holdings Weight</b> | 16.07%                |

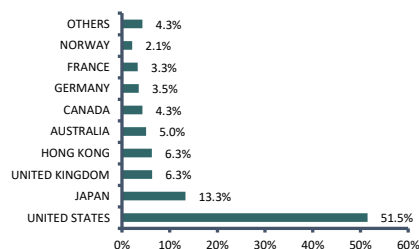
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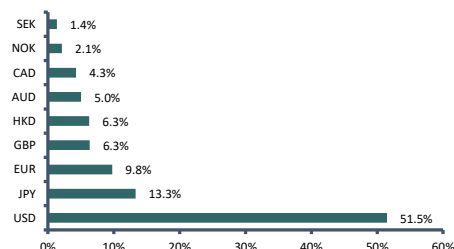
## INDUSTRY SECTOR BREAKDOWN



## COUNTRY BREAKDOWN



## CURRENCY BREAKDOWN



## ESG RATINGS

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

## ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



## TOP 10 POSITIONS

| COMPANY                             | WEIGHT | ESG RATING |
|-------------------------------------|--------|------------|
| Nebius Group N.V. A                 | 2.98%  | EE         |
| Madison Square Garden Sports Corp A | 1.72%  | EE-        |
| Sirius XM Holdings Inc              | 1.63%  | E+         |
| Quebecor Inc B SV                   | 1.48%  | EE-        |
| Roku Inc Class A                    | 1.45%  | E          |

| COMPANY                        | WEIGHT | ESG RATING |
|--------------------------------|--------|------------|
| Live Nation Entertainment Inc. | 1.43%  | E          |
| Match Group, Inc.              | 1.38%  | EE-        |
| Ericsson L.M. Telefonaktie B   | 1.37%  | EE-        |
| People Incorporated            | 1.35%  | EE-        |
| Apple Inc.                     | 1.29%  | E          |

## BMR ESG DISCLOSURE

## ENVIRONMENTAL

|                                     |             |
|-------------------------------------|-------------|
| High Climate Impact Sector Exp. (%) | 35.82       |
| GHG intensity (tonnes CO2e/USD mn)  | 19.96       |
| GHG reported vs estimated (%)       | 74.35/25.65 |
| Brown Sector Exposure (%)           | 2.33        |
| Green Sector Exposure (%)           | 2.80        |
| Climate-related physical risk score | 25.74       |

## SOCIAL

|                                            |        |
|--------------------------------------------|--------|
| Controversial Weapons Exp. (%)             | 0.00   |
| Tobacco Exposure (%)                       | 0.00   |
| Number Social Violations                   | 0.00   |
| Adherence to ILO Principles (%)            | 97.44  |
| Gender Pay Gap (%)                         | 30.22  |
| Female to Male Board Members               | 0.55   |
| Work Related Accidents (%)                 | 0.00   |
| Corruption/Bribery (%)                     | 2.35   |
| Corruption/Bribery (# of convictions)      | 5.00   |
| Corrupt./Brib. (fines and settl. in EUR M) | 196.31 |

## GOVERNANCE

|                               |       |
|-------------------------------|-------|
| Independent Board Members (%) | 67.28 |
| Female Board Members (%)      | 32.10 |

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 491/2011 | 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, Itracast, ISEG

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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