

## OVERVIEW

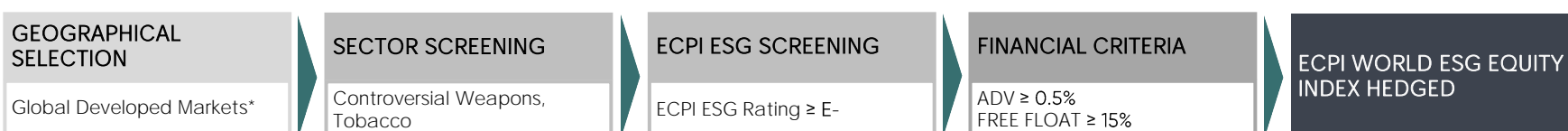
The Index is a broad benchmark representative of developed market companies that satisfy ECPI ESG criteria.

## KEY DATA

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

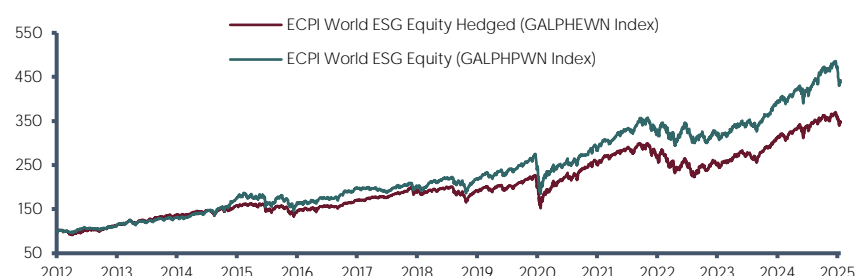
## CONSTITUENTS SELECTION: METHODOLOGY

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.

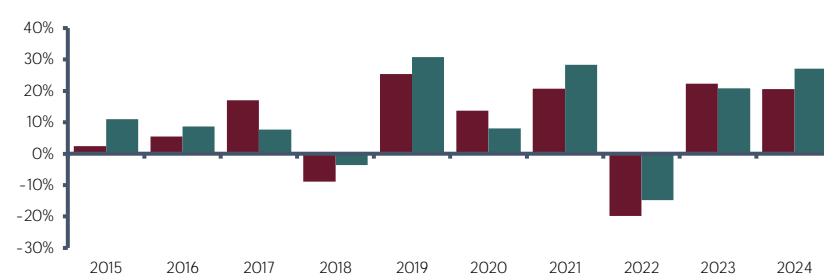


\* Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Hong Kong, Ireland, Israel, Italy, Japan, Luxembourg, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, United Kingdom, USA

## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHEWN	GALPHPWN
Alpha Wrt Comparable	0.02%	
Beta Wrt Comparable	0.87	
Sharpe Ratio	0.67	0.75
Information Ratio	-0.26	

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
YTD	-4.46%	-2.62%
1Y	15.42%	10.88%
3Y	53.00%	49.81%
5Y	49.46%	58.92%
7Y	99.99%	112.00%
CAGR	10.22%	11.81%
Data From/To	03/01/2012	03/31/2026

RETURN	GALPHEWN	GALPHPWN
Annual Volatility	13.64%	14.36%
Var 95%	-22.50%	-23.70%
Var 99%	-31.77%	-33.46%
Max Drawdown	-32.89%	-33.15%
Start of Max Dd Period	02/19/2020	02/19/2020
End of Max Dd	03/23/2020	03/23/2020
End of Recovery Period	08/26/2020	12/31/2020

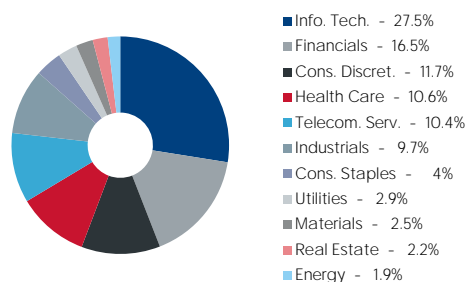
## INDEX CHARACTERISTICS

Components	1441	Largest Mkt Cap (Eur)	3,858,784,963,174.25
Micro-cap	0	Smallest Mkt Cap (Eur)	791,718,644.12
Small-cap	10	Average Mkt Cap (Eur)	50,305,542,920.19
Mid-cap	456	Median Mkt Cap (Eur)	16,756,595,945.29
Large-cap	930	Index Mkt Cap (Eur)	72,490,287,347,999.20
Mega-cap	45	Top 10 Holdings Weight	27.47%

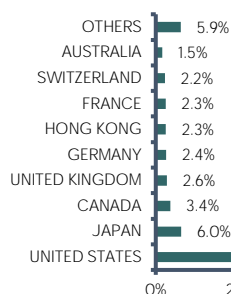
# ECPI WORLD ESG EQUITY INDEX HEDGED

Factsheet as of 31-Mar-2026

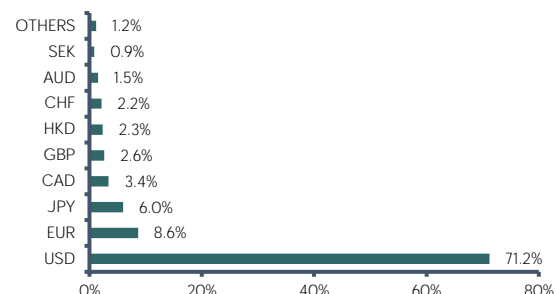
## INDUSTRY SECTOR BREAKDOWN



## COUNTRY BREAKDOWN



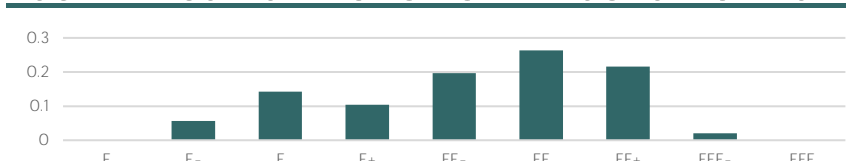
## CURRENCY BREAKDOWN



## 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 Lt	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		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	54.46	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	80.09
GHG intensity (tonnes CO2e/USD mn)	89.53	Tobacco Exposure (%)	0.00	Female Board Members (%)	34.60
GHG reported vs estimated (%)	86.47/13.53	Number Social Violations	0.00		
Brown Sector Exposure (%)	6.72	Adherence to ILO Principles (%)	98.54		
Green Sector Exposure (%)	6.17	Gender Pay Gap (%)	48.95		
Climate-related physical risk score	28.33	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		

**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.ecpigroup.com](http://www.ecpigroup.com)).

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