ECPI
Part of STOXX

ECPI EMERGING MARKETS ESG EQUITY INDEX

Factsheet as of 29-May-2026

OVERVIEW

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

KEY DATA

Ticker	GALPHEMP - GALPHEMR - GALPHEMN	**Currency**	EUR and LC
Weighting	Cap Weighted	**Historical Series Since**	January 1, 2007
Rebalancing Frequency	Quarterly	**Index Rules**	https://www.stoxx.com/

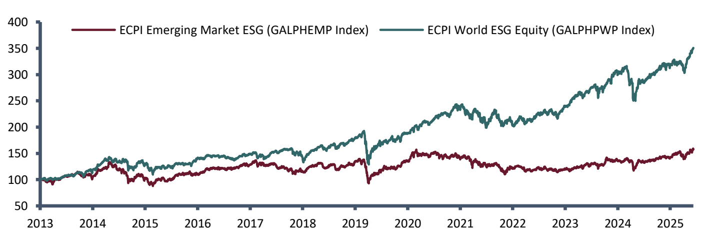
CONSTITUENTS SELECTION: METHODOLOGY

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.

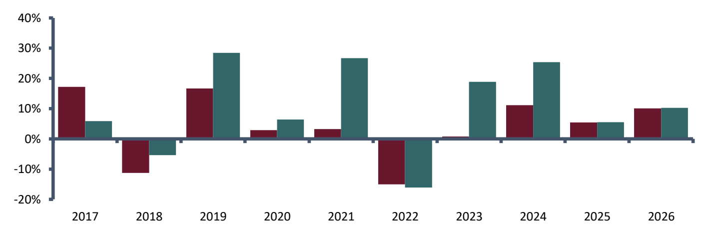
GEOGRAPHICAL SELECTION	SECTOR SCREENING	ECPI ESG SCREENING	FINANCIAL CRITERIA	ECPI EMERGING MARKETS ESG EQUITY INDEX
Global Emerging Markets*	Controversial Weapons, Tobacco	ECPI ESG Rating ≥ E-	ADV ≥ 0.5% FREE FLOAT ≥ 15%	

* Brazil, Chile, China, Colombia, Czech Republic, Egypt, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Morocco, Peru, Philippines, Poland, Russia, South Africa, Taiwan, Thailand, Turkey

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHEMP	GALPHPWP
Alpha Wrt Comparable	-1.58%	
Beta Wrt Comparable	0.59	
Sharpe Ratio	0.17	0.65
Information Ratio	-0.42	

FUNDAMENTALS	
Dividend Yield	2.99
Price/Earning Trailing	17.29
Price/Earning Forward	17.02
Price/Book Value	2.78
Price/Cash Flow	14.53
Price/Sales	2.21

RETURN	GALPHEMP	GALPHPWP
YTD	10.14%	10.30%
1Y	16.95%	22.30%
3Y	32.46%	59.14%
5Y	6.55%	67.17%
7Y	28.29%	125.71%
CAGR	3.72%	10.61%
Data From/To	12/20/2013	5/29/2026

RETURN	GALPHEMP	GALPHPWP
Annual Volatility	15.71%	14.84%
Var 95%	-25.92%	-24.48%
Var 99%	-36.61%	-34.57%
Max Drawdown	-34.21%	-33.26%
Start of Max Dd Period	4/13/2015	2/19/2020
End of Max Dd	2/11/2016	3/23/2020
End of Recovery Period	1/8/2018	1/8/2021

INDEX CHARATERISTICS

Components	377	
Micro-cap	0	0.00%
Small-cap	16	2.96%
Mid-cap	178	49.22%
Large-cap	181	47.74%
Mega-cap	2	0.09%

Largest Mkt Cap (Eur)	1,670,649,929,403.03
Smallest Mkt Cap (Eur)	510,171,901.56
Average Mkt Cap (Eur)	21,625,802,019.91
Median Mkt Cap (Eur)	9,781,823,147.58
Index Mkt Cap (Eur)	8,152,927,361,505.91
Top 10 Holdings Weight	26.36%

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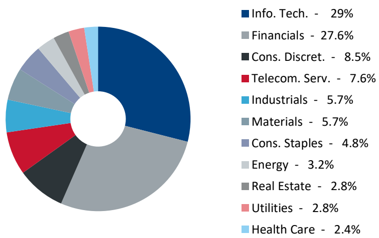
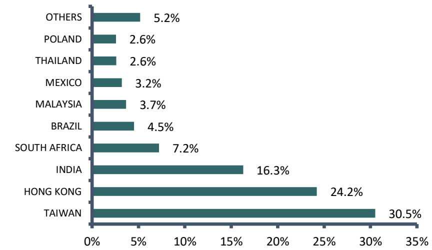
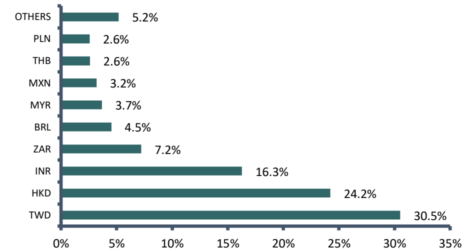
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



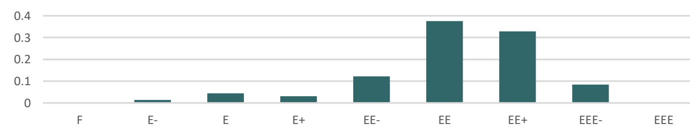
CURRENCY BREAKDOWN



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
Mediatek Inc	4.80%	EE
Taiwan Semiconductor Manufacturing C	4.77%	EE
Delta Electronic Ind	3.26%	EEE-
Tencent Holdings Ltd.	2.79%	EE-
AIA Group Ltd	2.40%	EE
Reliance Industries Ltd	2.05%	EE-
HDFC Bank Ltd	1.94%	E
ICICI Bank Ltd	1.52%	E
ASE Industrial Holding	1.49%	EEE-
Xiaomi Corporation - Class B	1.35%	EE+

BMR ESG DISCLOSURE

ENVIRONMENTAL	
High Climate Impact Sector Exp. (%)	58.72
GHG intensity (tonnes CO2e/USD mn)	209.73
GHG reported vs estimated (%)	87.67/12.33
Brown Sector Exposure (%)	9.61
Green Sector Exposure (%)	5.82
Climate-related physical risk score	37.49

SOCIAL	
Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	98.59
Gender Pay Gap (%)	36.81
Female to Male Board Members	0.33
Work Related Accidents (%)	1.09
Corruption/Bribery (%)	0.81
Corruption/Bribery (# of convictions)	8.00
Corrupt./Brib. (fines and settl. in EUR M)	1.83

GOVERNANCE	
Independent Board Members (%)	52.72
Female Board Members (%)	22.35

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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