

OVERVIEW

The Index selects companies in global developed markets characterized by a positive ESG profile and demonstrating a strong attitude to adopting practices aimed at ensuring respect of gender equality and diversity inclusion on the workplace.

KEY DATA

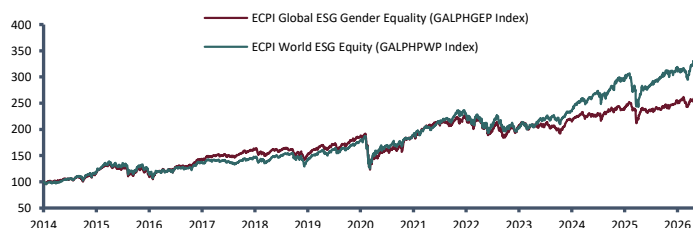
Ticker	GALPHGEP - GALPHGER - GALPHGEN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 17, 2014
Rebalancing Frequency	Semi Annual	Index Rules	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

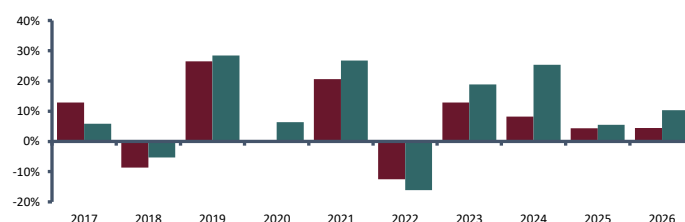
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHGEP	GALPHWPW
Alpha Wrt Comparable	-0.35%	
Beta Wrt Comparable	0.82	
Sharpe Ratio	0.50	0.63
Information Ratio	-0.32	

FUNDAMENTALS	
Dividend Yield	2.99
Price/Earning Trailing	16.70
Price/Earning Forward	15.24
Price/Book Value	2.39
Price/Cash Flow	12.19
Price/Sales	1.50

RETURN	GALPHGEP	GALPHWPW
YTD	4.50%	10.30%
1Y	8.73%	22.30%
3Y	26.58%	59.14%
5Y	24.00%	67.17%
7Y	61.11%	125.71%
CAGR	8.01%	10.42%
Data From/To	1/17/2014	5/29/2026

RETURN	GALPHGEP	GALPHWPW
Annual Volatility	13.87%	14.93%
Var 95%	-22.88%	-24.63%
Var 99%	-32.31%	-34.78%
Max Drawdown	-36.07%	-33.26%
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	2/24/2021	1/8/2021

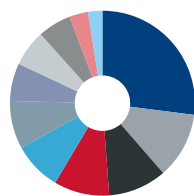
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	490,875,016,067.53	
Micro-cap	0	0.00%	Smallest Mkt Cap (Eur)	2,110,829,004.81
Small-cap	0	0.00%	Average Mkt Cap (Eur)	76,685,562,361.16
Mid-cap	16	14.94%	Median Mkt Cap (Eur)	47,601,979,992.06
Large-cap	76	77.62%	Index Mkt Cap (Eur)	7,668,556,236,115.91
Mega-cap	8	7.43%	Top 10 Holdings Weight	14.32%

ECPI GLOBAL ESG GENDER EQUALITY EQUITY INDEX

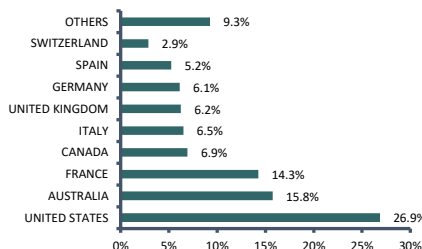
Factsheet as of 29-May-2026

INDUSTRY SECTOR BREAKDOWN

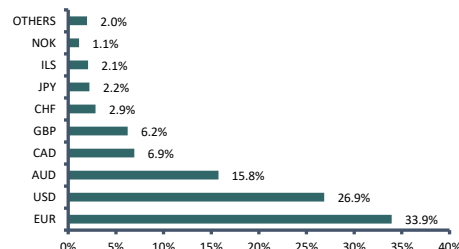


- Financials - 27%
- Health Care - 11.6%
- Cons. Discret. - 10.2%
- Industrials - 9.7%
- Real Estate - 8.5%
- Cons. Staples - 8.4%
- Info. Tech. - 6.6%
- Utilities - 6.4%
- Telecom. Serv. - 5.8%
- Materials - 3.3%
- Energy - 2.5%

COUNTRY BREAKDOWN



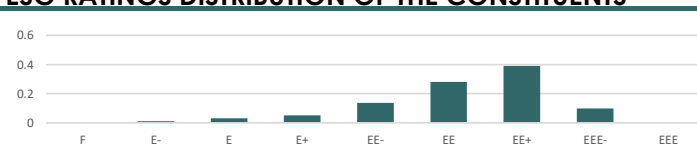
CURRENCY BREAKDOWN



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
Intel Corp	2.55%	EEE-
Infineon Technologies AG	1.91%	EE
ENI SpA	1.37%	E+
Dow Inc	1.25%	EE+
Woolworths Group Ltd	1.22%	EE+

COMPANY	WEIGHT	ESG RATING
PUMA SE	1.22%	EEE-
Enagas SA	1.21%	EE+
QBE Insurance Group Ltd	1.20%	EEE-
Toronto-Dominion Bank	1.19%	E
Bank of Montreal	1.19%	EE+

BMR ESG DISCLOSURE

ENVIRONMENTAL

High Climate Impact Sector Exp. (%)	58.42
GHG intensity (tonnes CO2e/USD mn)	77.96
GHG reported vs estimated (%)	93.97/6.03
Brown Sector Exposure (%)	12.93
Green Sector Exposure (%)	6.41
Climate-related physical risk score	33.26

SOCIAL

Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	98.10
Gender Pay Gap (%)	63.29
Female to Male Board Members	0.84
Work Related Accidents (%)	1.02
Corruption/Bribery (%)	2.32
Corruption/Bribery (# of convictions)	10.00
Corrupt./Brib. (fines and settl. in EUR M)	5538.22

GOVERNANCE

Independent Board Members (%)	76.91
Female Board Members (%)	43.64

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, Iucast, 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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