

## OVERVIEW

The Index is an equally weighted index (100 Components) designed to offer investors exposure to companies most exposed to five distinctive Global MegaTrends - Digitalization, Smart Cities, Energetic Transition, Sustainable Transportation and Healthcare & Pharma - that are expected to benefit the most from the EU Recovery Fund.

## KEY DATA

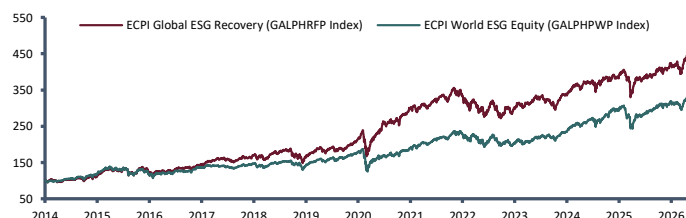
<b>Ticker</b>	GALPHRFP - GALPHRFR - GALPHRFN	<b>Currency</b>	EUR and LC
<b>Weighting</b>	Equal Weighted	<b>Historical Series Since</b>	January 17, 2014
<b>Rebalancing Frequency</b>	Semi Annual	<b>Index Rules</b>	<a href="https://www.stoxx.com/">https://www.stoxx.com/</a>

## CONSTITUENTS SELECTION: METHODOLOGY

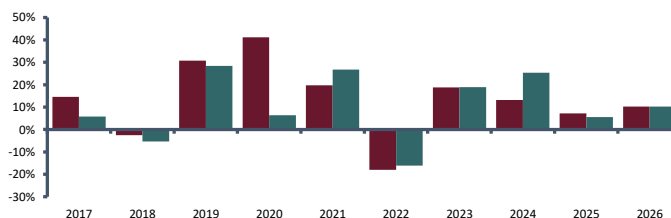
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHRFP	GALPHWP
Alpha Wrt Comparable	3.07%	
Beta Wrt Comparable	0.93	
Sharpe Ratio	0.77	0.63
Information Ratio	0.32	

FUNDAMENTALS	
Dividend Yield	1.85
Price/Earning Trailing	22.97
Price/Earning Forward	20.78
Price/Book Value	3.21
Price/Cash Flow	14.68
Price/Sales	1.98

RETURN	GALPHRFP	GALPHWP
YTD	10.25%	10.30%
1Y	18.90%	22.30%
3Y	40.23%	59.14%
5Y	46.75%	67.17%
7Y	153.99%	125.71%
CAGR	12.98%	10.42%
Data From/To	1/17/2014	5/29/2026

RETURN	GALPHRFP	GALPHWP
Annual Volatility	15.49%	14.93%
Var 95%	-25.57%	-24.63%
Var 99%	-36.10%	-34.78%
Max Drawdown	-30.18%	-33.26%
Start of Max Dd Period	2/19/2020	2/19/2020
End of Max Dd	3/16/2020	3/23/2020
End of Recovery Period	6/17/2020	1/8/2021

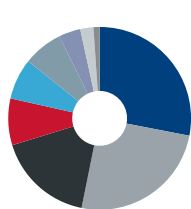
## INDEX CHARACTERISTICS

<b>Components</b>	101	<b>Largest Mkt Cap (Eur)</b>	4,396,676,807,061.13	
<b>Micro-cap</b>	0	0.00%	<b>Smallest Mkt Cap (Eur)</b>	3,825,178,593.77
<b>Small-cap</b>	0	0.00%	<b>Average Mkt Cap (Eur)</b>	294,354,620,541.00
<b>Mid-cap</b>	9	8.47%	<b>Median Mkt Cap (Eur)</b>	51,332,943,893.91
<b>Large-cap</b>	67	67.28%	<b>Index Mkt Cap (Eur)</b>	29,729,816,674,641.40
<b>Mega-cap</b>	25	24.25%	<b>Top 10 Holdings Weight</b>	17.00%

# ECPI GLOBAL ESG RECOVERY INDEX

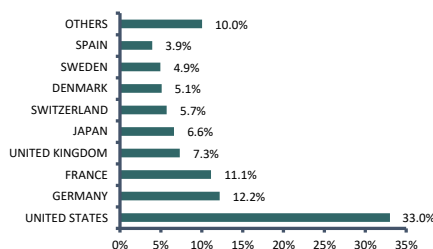
Factsheet as of 29-May-2026

## INDUSTRY SECTOR BREAKDOWN

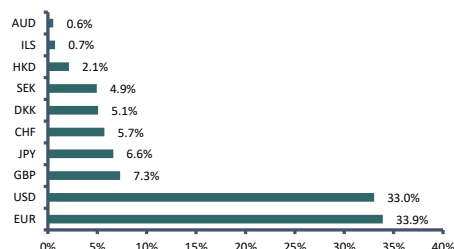


- Info. Tech. - 28%
- Industrials - 25.1%
- Health Care - 17.1%
- Utilities - 8.3%
- Telecom. Serv. - 7.2%
- Cons. Discret. - 7%
- Materials - 3.8%
- Financials - 2.3%
- Energy - 1.1%

## COUNTRY BREAKDOWN



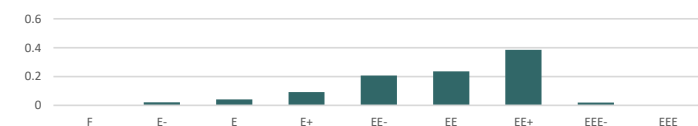
## CURRENCY BREAKDOWN



## 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
Marvell Technology, Inc	2.32%	EE+
STMicroelectronics NV [FR Cross-List]	2.27%	EE+
Power Integrations Inc	1.89%	EE
Infineon Technologies AG	1.82%	EE
Prysmian SpA	1.61%	EE+

COMPANY	WEIGHT	ESG RATING
Texas Instruments Inc	1.51%	EE+
Kyocera Corp	1.45%	EE+
GE Vernova Inc,	1.42%	EE-
QUALCOMM Inc	1.39%	E+
ABB Ltd	1.32%	EE

## BMR ESG DISCLOSURE

ENVIRONMENTAL	SOCIAL	GOVERNANCE
High Climate Impact Sector Exp. (%)	Controversial Weapons Exp. (%)	Independent Board Members (%)
75.17	0.00	72.26
GHG intensity (tonnes CO2e/USD mn)	Tobacco Exposure (%)	Female Board Members (%)
80.25	0.00	37.05
GHG reported vs estimated (%)	Number Social Violations	
88.05/11.95	0.00	
Brown Sector Exposure (%)	Adherence to ILO Principles (%)	
6.55	99.04	
Green Sector Exposure (%)	Gender Pay Gap (%)	
10.28	50.53	
Climate-related physical risk score	Female to Male Board Members	
35.91	0.63	
	Work Related Accidents (%)	
	0.97	
	Corruption/Bribery (%)	
	4.37	
	Corruption/Bribery (# of convictions)	
	10.00	
	Corrupt./Brib. (fines and settl. in EUR M)	
	196.30	

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 1831/2006 | 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 1831/2006 | 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: €1 billion to €10 billion | Small-cap: €300 million to €2 billion | Micro-cap: €50 million to €300 million  
Data source: ECPI, Trucost, 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).

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