

ECPI GLOBAL ESG RECOVERY INDEX

Factsheet as of 30-Sep-2026

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

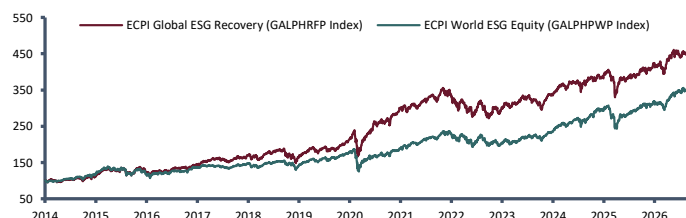
Ticker	GALPHRFP - GALPHRFR - GALPHRFN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 17, 2014
Rebalancing Frequency	Semi Annual	Index Rules	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

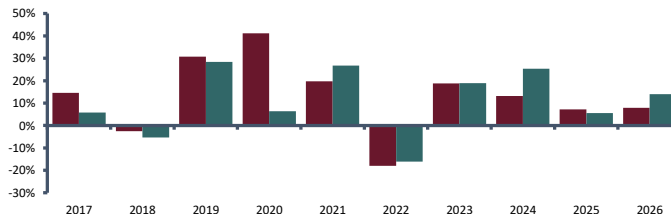
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHRFP	GALPHWP
Alpha Wrt Comparable	2.60%	
Beta Wrt Comparable	0.93	
Sharpe Ratio	0.74	0.63
Information Ratio	0.25	

FUNDAMENTALS	
Dividend Yield	0.00
Price/Earning Trailing	0.00
Price/Earning Forward	0.00
Price/Book Value	0.00
Price/Cash Flow	0.00
Price/Sales	0.00

RETURN	GALPHRFP	GALPHWP
YTD	7.89%	14.03%
1Y	12.22%	17.20%
3Y	41.14%	61.01%
5Y	37.86%	63.33%
7Y	142.79%	120.23%
CAGR	12.42%	10.42%
Data From/To	1/17/2014	9/30/2026

RETURN	GALPHRFP	GALPHWP
Annual Volatility	15.40%	14.82%
Var 95%	-25.41%	-24.45%
Var 99%	-35.88%	-34.52%
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

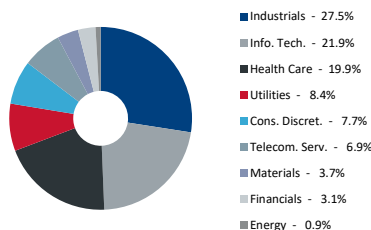
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	4,865,779,812,475.24
Micro-cap	0	Smallest Mkt Cap (Eur)	2,548,066,558.08
Small-cap	0	Average Mkt Cap (Eur)	312,900,255,058.75
Mid-cap	6	Median Mkt Cap (Eur)	44,932,596,866.75
Large-cap	67	Index Mkt Cap (Eur)	31,290,025,505,874.60
Mega-cap	27	Top 10 Holdings Weight	12.31%

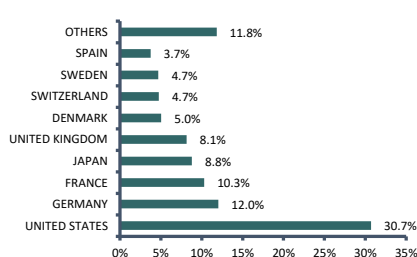
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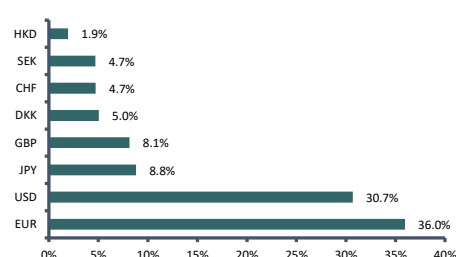
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



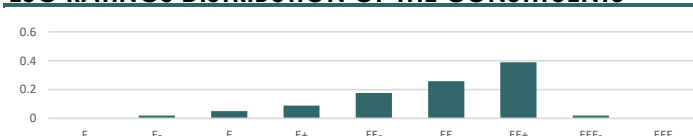
CURRENCY BREAKDOWN



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
SAP SE	1.33%	EE-
Microsoft Corp	1.33%	EE
Advantest Corp	1.24%	EE+
Genmab AS	1.24%	EE
Marvell Technology, Inc	1.23%	EE+

COMPANY	WEIGHT	ESG RATING
Hitachi	1.22%	EE+
Merck & Co Inc	1.19%	EE+
Amgen Inc	1.18%	EE+
Honda Motor Co	1.18%	EE-
Andritz AG	1.17%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL

High Climate Impact Sector Exp. (%)	77.17
GHG intensity (tonnes CO2e/USD mn)	76.43
GHG reported vs estimated (%)	91.32/8.68
Brown Sector Exposure (%)	6.84
Green Sector Exposure (%)	11.88
Climate-related physical risk score	34.59

SOCIAL

Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	97.29
Gender Pay Gap (%)	48.94
Female to Male Board Members	0.62
Work Related Accidents (%)	0.86
Corruption/Bribery (%)	3.96
Corruption/Bribery (# of convictions)	10.00
Corrupt./Brib. (fines and settl. in EUR M)	196.30

GOVERNANCE

Independent Board Members (%)	71.35
Female Board Members (%)	36.71

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 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).

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