

ECPI GLOBAL BLUE GOLD GD EQUITY INDEX

Factsheet as of 30-Sep-2026

OVERVIEW

The Index is designed to give investors equity exposure to publicly traded firms active in water-related industries. These companies are best placed to seize the opportunities presented by the challenge of declining water availability.

KEY DATA

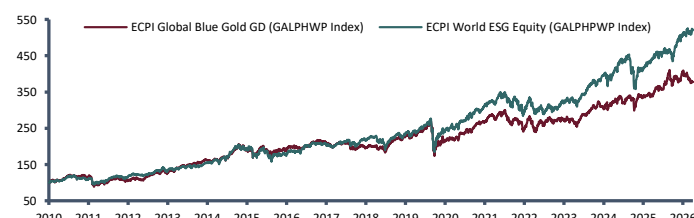
Ticker	GALPHWP - GALPHWR - GALPHWN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	July 1, 2010
Rebalancing Frequency	Semi Annual	Index Rules	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

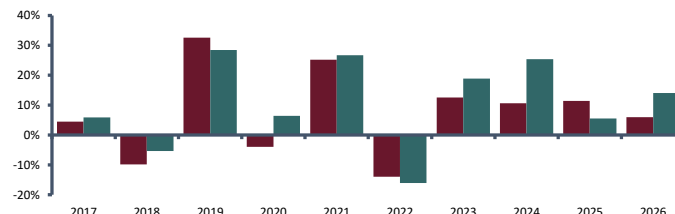
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHWP	GALPHWP
Alpha Wrt Comparable	-0.14%	
Beta Wrt Comparable	0.84	
Sharpe Ratio	0.53	0.68
Information Ratio	-0.23	

FUNDAMENTALS	
Dividend Yield	2.24
Price/Earning Trailing	14.83
Price/Earning Forward	14.17
Price/Book Value	2.11
Price/Cash Flow	7.97
Price/Sales	1.50

RETURN	GALPHWP	GALPHWP
YTD	5.97%	14.03%
1Y	9.67%	17.20%
3Y	40.67%	61.01%
5Y	37.52%	63.33%
7Y	65.09%	120.23%
CAGR	8.52%	10.67%
Data From/To	7/1/2010	9/30/2026

RETURN	GALPHWP	GALPHWP
Annual Volatility	14.24%	14.26%
Var 95%	-23.50%	-23.53%
Var 99%	-33.19%	-33.23%
Max Drawdown	-35.77%	-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	7/7/2021	1/8/2021

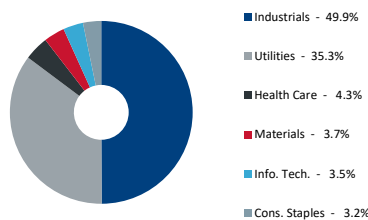
INDEX CHARACTERISTICS

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Components	29		Largest Mkt Cap (Eur)	67,766,638,922.39
Micro-cap	0	0.00%	Smallest Mkt Cap (Eur)	3,318,260,091.57
Small-cap	0	0.00%	Average Mkt Cap (Eur)	17,374,139,594.37
Mid-cap	11	37.11%	Median Mkt Cap (Eur)	12,079,159,504.27
Large-cap	18	62.89%	Index Mkt Cap (Eur)	503,850,048,236.68
Mega-cap	0	0.00%	Top 10 Holdings Weight	38.48%

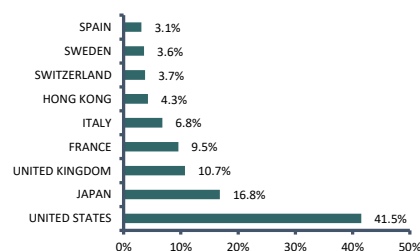
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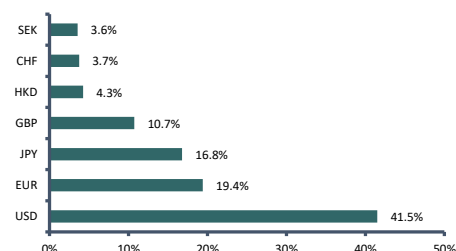
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



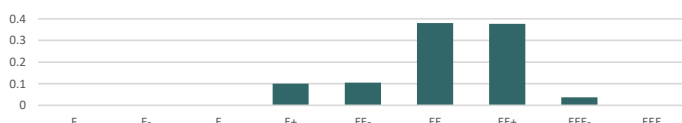
CURRENCY BREAKDOWN



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
Waters Corp	4.31%	EE+
Guangdong Investment Ltd.	4.26%	EE
Kubota Corp	3.87%	EE
United Utilities Group Plc	3.78%	EE
Geberit AG Reg	3.74%	EEE-

COMPANY	WEIGHT	ESG RATING
Watts Water Technologies Inc.-A	3.74%	EE+
Severn Trent	3.74%	EE-
Essential Utilities Inc	3.72%	EE
Ecolab Inc	3.70%	EE+
Zurn Elkay Water Solutions Corporation	3.63%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL

High Climate Impact Sector Exp. (%)	100.00
GHG intensity (tonnes CO2e/USD mn)	139.21
GHG reported vs estimated (%)	96.53/3.47
Brown Sector Exposure (%)	13.35
Green Sector Exposure (%)	38.99
Climate-related physical risk score	44.96

SOCIAL

Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	96.73
Gender Pay Gap (%)	46.94
Female to Male Board Members	0.55
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	0.00
Corruption/Bribery (# of convictions)	0.00
Corrupt./Brib. (fines and settl. in EUR M)	0.00

GOVERNANCE

Independent Board Members (%)	70.33
Female Board Members (%)	33.78

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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