

ECPI GLOBAL MEGATREND 100 EQUITY INDEX

Factsheet as of 30-Apr-2024

OVERVIEW

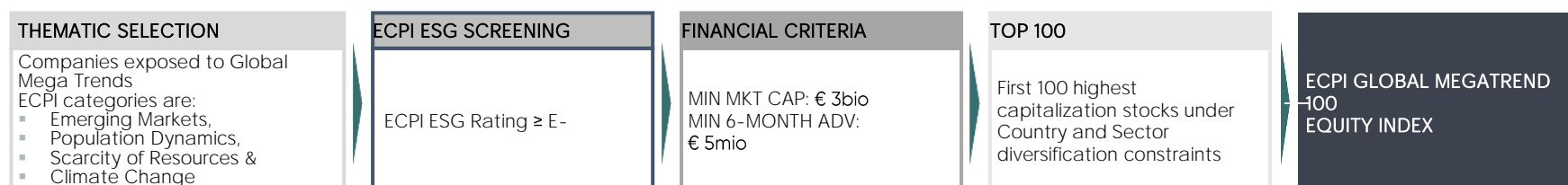
The Index offers investors liquid exposure to companies best placed to seize the opportunities presented by the long term Global Macro Mega Trends.

KEY DATA

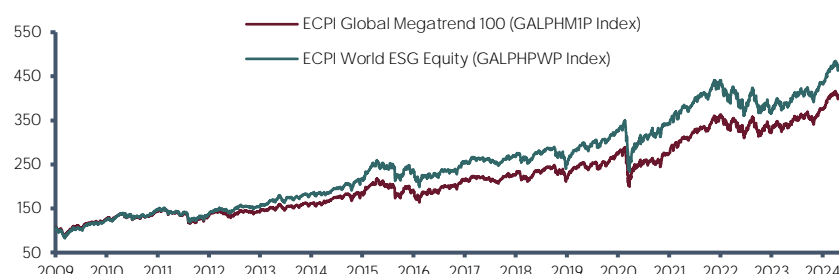
Ticker	GALPHM1P - GALPHMIR - GALPHMIN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 1, 2009
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

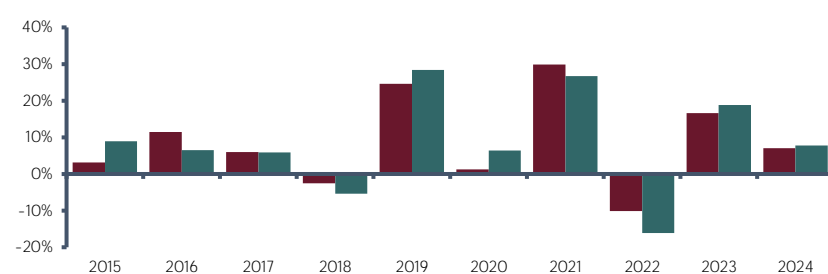
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHM1P	GALPHPWP
Alpha Wrt Comparable	-0.79%	
Beta Wrt Comparable	0.99	
Sharpe Ratio	0.57	0.65
Information Ratio	-0.28	

FUNDAMENTALS	
Dividend Yield	1.98
Price/Earning Trailing	19.19
Price/Earning Forward	16.25
Price/Book Value	2.22
Price/Cash Flow	13.66
Price/Sales	1.70

RETURN	GALPHM1P	GALPHPWP
YTD	7.02%	7.79%
1Y	18.04%	20.58%
3Y	30.34%	23.39%
5Y	59.79%	58.11%
7Y	82.33%	78.17%
CAGR	9.51%	10.62%
Data From/To	01/01/2009	04/30/2024

RETURN	GALPHM1P	GALPHPWP
Annual Volatility	14.93%	14.77%
Var 95%	-24.63%	-24.36%
Var 99%	-34.78%	-34.40%
Max Drawdown	-30.80%	-33.26%
Start of Max Dd Period	02/19/2020	02/19/2020
End of Max Dd	03/23/2020	03/23/2020
End of Recovery Period	01/14/2021	01/08/2021

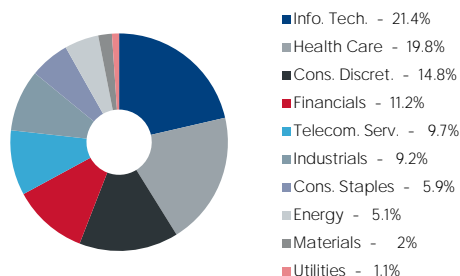
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	2,705,533,456,048.63
Micro-cap	0	Smallest Mkt Cap (Eur)	64,862,351,769.93
Small-cap	0	Average Mkt Cap (Eur)	300,963,109,866.03
Mid-cap	0	Median Mkt Cap (Eur)	167,944,070,457.84
Large-cap	61	Index Mkt Cap (Eur)	30,096,310,986,603.30
Mega-cap	39	Top 10 Holdings Weight	12.40%

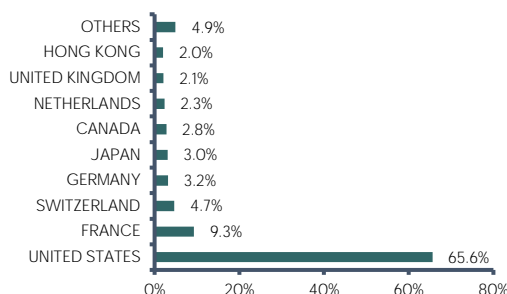
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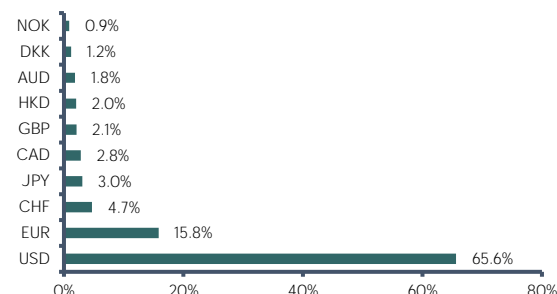
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



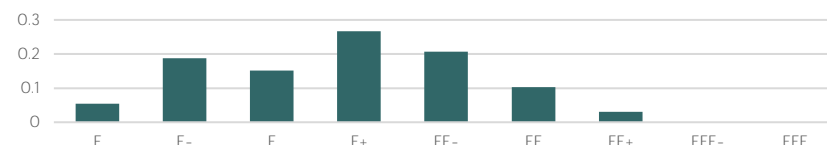
CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

ESG RATING	EE-
ENVIRONMENTAL RATING	EE-
SOCIAL RATING	EE-
GOVERNANCE RATING	E+

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Nvidia Corp	1.52%	EE+
Taiwan Semiconductor Manufacturing Co	1.31%	EE
Applied Materials Inc	1.27%	EE+
American Express Co	1.24%	EE
ASML Holding NV	1.21%	EE+

COMPANY	WEIGHT	ESG RATING
Walt Disney Co	1.19%	E+
Eli Lilly & Co	1.17%	EE-
Novo Nordisk AS B	1.17%	EE
Tencent Holdings Ltd.	1.16%	E
Hermes Intl	1.16%	EE-

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	64.44	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	79.22
GHG intensity (tonnes CO2e/USD mn)	67.65	Tobacco Exposure (%)	0.00	Female Board Members (%)	34.05
GHG reported vs estimated (%)	92.38/7.62	Number Social Violations	0.00		
Brown Sector Exposure (%)	12.08	Adherence to ILO Principles (%)	94.05		
Green Sector Exposure (%)	3.83	Gender Pay Gap (%)	46.00		
Climate-related physical risk score	28.65	Female to Male Board Members	0.55		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	6.19		
		Corruption/Bribery (# of convictions)	16.00		
		Corrupt./Brib. (fines and settl. in EUR M)	7350.94		

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 weighing 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 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.ecpigroup.com).

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