

## OVERVIEW

The Index represents the returns of a portfolio with a dynamic allocation between a risky asset – the ECPI Global Megatrend 100 – and a risk free component – the EONIA.

## KEY DATA

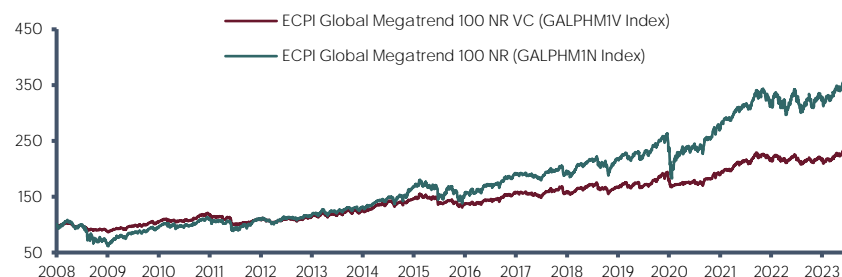
Ticker	GALPHM1V	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	March 3, 2008
Rebalancing Frequency	Semi Annual	Index Rules	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

## CONSTITUENTS SELECTION: METHODOLOGY

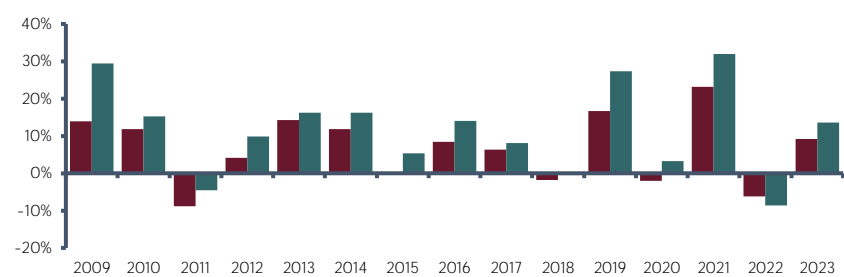
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHM1V	GALPHM1N
Alpha Wrt Comparable	1.14%	
Beta Wrt Comparable	0.49	
Sharpe Ratio	0.49	0.45
Information Ratio	-0.37	

FUNDAMENTALS	
Dividend Yield	1.78
Price/Earning Trailing	18.15
Price/Earning Forward	15.87
Price/Book Value	2.24
Price/Cash Flow	12.83
Price/Sales	1.57

RETURN	GALPHM1V	GALPHM1N
YTD	9.23%	13.57%
1Y	6.73%	9.60%
3Y	30.39%	46.62%
5Y	34.14%	62.52%
7Y	61.07%	107.50%
CAGR	5.54%	8.47%
Data From/To	03/03/2008	08/31/2023

RETURN	GALPHM1V	GALPHM1N
Annual Volatility	9.30%	16.70%
Var 95%	-15.35%	-27.55%
Var 99%	-21.68%	-38.90%
Max Drawdown	-18.00%	-43.82%
Start of Max Dd Period	02/17/2011	05/19/2008
End of Max Dd	08/19/2011	03/09/2009
End of Recovery Period	05/17/2013	12/22/2010

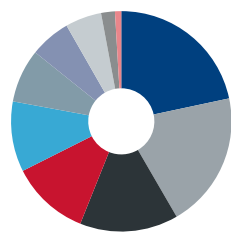
## INDEX CHARACTERISTICS

Components	101	Largest Mkt Cap (Eur)	2,722,579,117,095.87
Micro-cap	0	Smallest Mkt Cap (Eur)	40,667,348,505.09
Small-cap	0	Average Mkt Cap (Eur)	261,827,865,644.39
Mid-cap	0	Median Mkt Cap (Eur)	144,609,514,340.00
Large-cap	65	Index Mkt Cap (Eur)	26,444,614,430,082.90
Mega-cap	36	Top 10 Holdings Weight	11.36%

# ECPI GLOBAL MEGATREND 100 VOLATILITY CONTROL

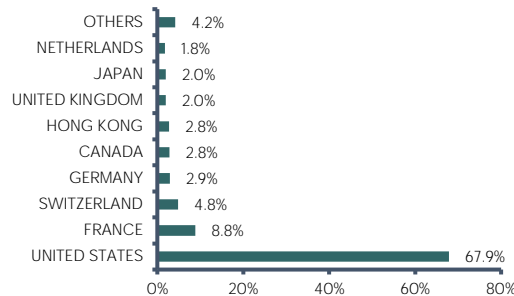
Factsheet as of 31-Aug-2023

## INDUSTRY SECTOR BREAKDOWN

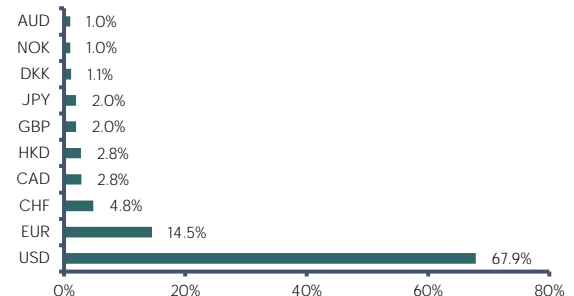


Health Care	- 21.7%
Info. Tech.	- 20%
Cons. Discret.	- 14.4%
Financials	- 11.5%
Telecom. Serv.	- 10.3%
Industrials	- 7.8%
Cons. Staples	- 6%
Energy	- 5.3%
Materials	- 2%
Utilities	- 0.9%

## COUNTRY BREAKDOWN



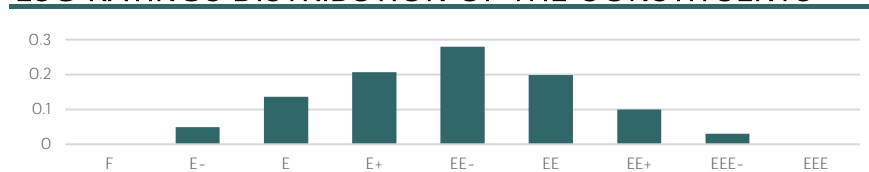
## CURRENCY BREAKDOWN



## 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	COMPANY	WEIGHT	ESG RATING
Eli Lilly & Co	1.24%	EE-	ConocoPhillips	1.12%	E+
Novo Nordisk AS B	1.15%	EE	Danaher Corp	1.12%	E+
Regeneron Pharmaceuticals Inc	1.15%	EE-	Verizon Communications Inc	1.11%	E+
Cisco Systems Inc	1.13%	EEE-	Comcast Corp A	1.11%	EE
Amgen Inc	1.13%	EE	Intuit Inc	1.11%	EE-

## BMR ESG DISCLOSURE

ENVIRONMENTAL	SOCIAL	GOVERNANCE
High Climate Impact Sector Exp. (%)	Controversial Weapons Exp. (%)	Independent Board Members (%)
64.27	0.00	79.83
GHG intensity (tonnes CO2e/USD mn)	Tobacco Exposure (%)	Female Board Members (%)
74.51	0.00	32.64
GHG reported vs estimated (%)	Number Social Violations	
89.61/10.39	0.00	
Brown Sector Exposure (%)	Adherence to ILO Principles (%)	
12.06	81.08	
Green Sector Exposure (%)	Gender Pay Gap (%)	
3.96	43.17	
Climate-related physical risk score	Female to Male Board Members	
28.50	0.52	
	Work Related Accidents (%)	
	1.96	
	Corruption/Bribery (%)	
	9.68	

**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 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 (6) 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 | **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

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](http://www.ecpigroup.com)).

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