

ECPI GLOBAL MEGATREND 100 VOLATILITY CONTROL

Factsheet as of 29-Feb-2024

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

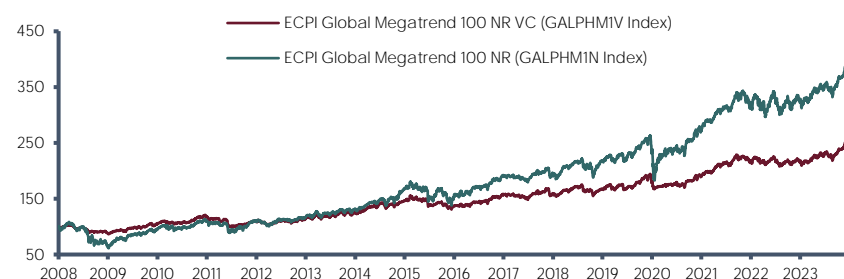
Ticker	GALPHM1V	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	March 3, 2008
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

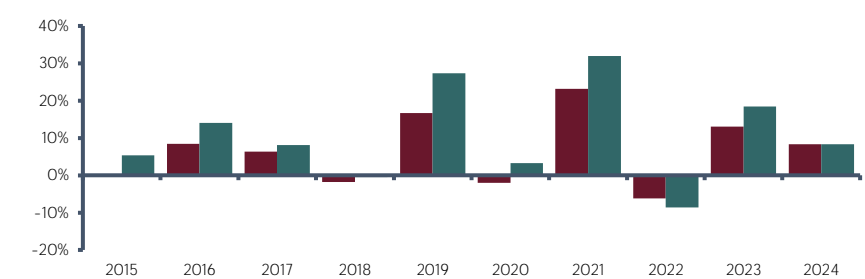
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHM1V	GALPHM1N
Alpha Wrt Comparable	1.39%	
Beta Wrt Comparable	0.49	
Sharpe Ratio	0.55	0.48
Information Ratio	-0.37	

FUNDAMENTALS	
Dividend Yield	2.06
Price/Earning Trailing	19.21
Price/Earning Forward	16.62
Price/Book Value	2.36
Price/Cash Flow	14.90
Price/Sales	1.78

RETURN	GALPHM1V	GALPHM1N
YTD	8.28%	8.29%
1Y	20.72%	24.03%
3Y	35.02%	44.48%
5Y	54.60%	83.15%
7Y	63.16%	107.04%
CAGR	6.12%	9.02%
Data From/To	03/03/2008	02/29/2024

RETURN	GALPHM1V	GALPHM1N
Annual Volatility	9.29%	16.52%
Var 95%	-15.34%	-27.26%
Var 99%	-21.66%	-38.49%
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

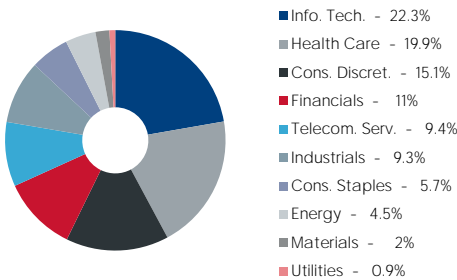
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	2,840,900,848,939.60
Micro-cap	0	Smallest Mkt Cap (Eur)	61,680,311,417.09
Small-cap	0	Average Mkt Cap (Eur)	302,397,520,165.02
Mid-cap	0	Median Mkt Cap (Eur)	171,347,067,745.60
Large-cap	59	Index Mkt Cap (Eur)	30,239,752,016,502.40
Mega-cap	41	Top 10 Holdings Weight	12.36%

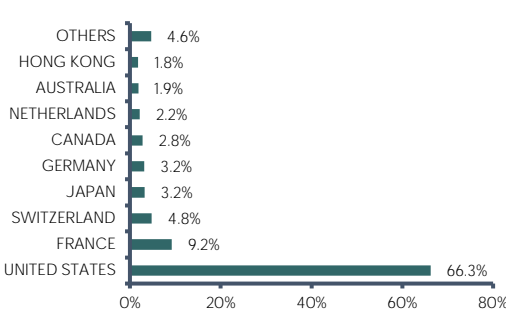
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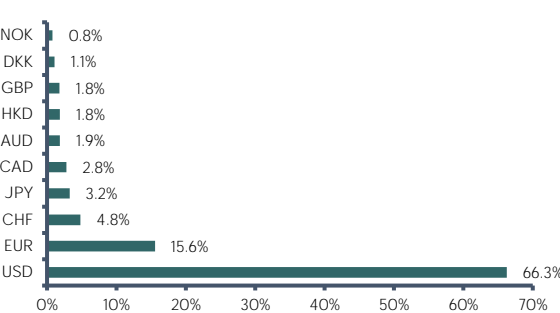
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



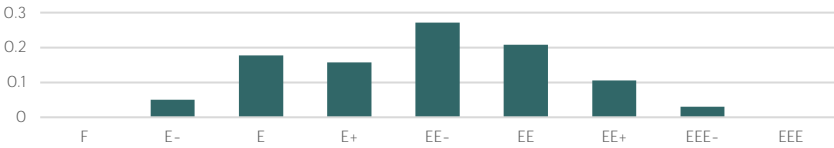
CURRENCY BREAKDOWN



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	COMPANY	WEIGHT	ESG RATING
Nvidia Corp	1.37%	EE+	Meta Platforms, Inc. Class A	1.24%	E-
Applied Materials Inc	1.26%	EE+	Taiwan Semiconductor Manufacturing Co Lt	1.20%	EE
SoftBank Group Corp	1.26%	E	Uber Technologies Inc.	1.19%	E-
ASML Holding NV	1.25%	EE+	Hermes Intl	1.18%	EE-
Advanced Micro Devices	1.24%	EE	LVMH-Moet Vuitton	1.18%	EE-

BMR ESG DISCLOSURE

ENVIRONMENTAL	SOCIAL	GOVERNANCE
High Climate Impact Sector Exp. (%)	Controversial Weapons Exp. (%)	Independent Board Members (%)
GHG intensity (tonnes CO2e/USD mn)	Tobacco Exposure (%)	Female Board Members (%)
GHG reported vs estimated (%)	Number Social Violations	
Brown Sector Exposure (%)	Adherence to ILO Principles (%)	
Green Sector Exposure (%)	Gender Pay Gap (%)	
Climate-related physical risk score	Female to Male Board Members	
	Work Related Accidents (%)	
	Corruption/Bribery (%)	

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 Exposure (%):** Weighted average percentage of benchmark constituents in the controversial weapons sector | **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).

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Index Dept.
+39 02 0070 3416
ecpi.indices@confluence.com

Research Dept.
+39 02 0070 3417
ecpi.research@confluence.com

www.ecpigroup.com
Bloomberg: ECPS
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