ECPI GLOBAL MEGATREND 100 EQUITY INDEX

ECPI
Part of STOXX

Factsheet as of 31-Aug-2026

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

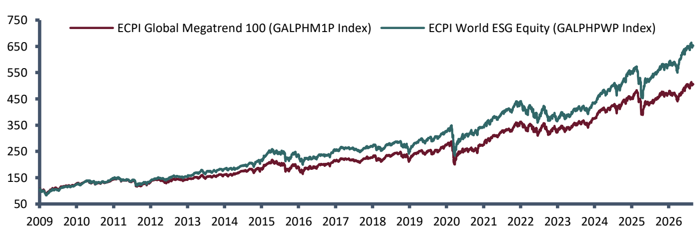
Ticker	GALPHM1P - GALPHM1R - GALPHM1N	**Currency**	EUR and LC
Weighting	Equal Weighted	**Historical Series Since**	January 1, 2009
Rebalancing Frequency	Semi Annual	**Index Rules**	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

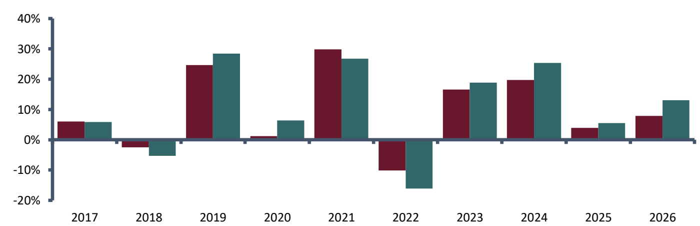
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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

THEMATIC SELECTION	ECPI ESG SCREENING	FINANCIAL CRITERIA	TOP 100	
Companies exposed to Global Mega Trends ECPI categories are: ▪ Emerging Markets, ▪ Population Dynamics, ▪ Scarcity of Resources & ▪ Climate Change	ECPI ESG Rating ≥ E-	MIN MKT CAP: € 3bio MIN 6-MONTH ADV: € 5mio	First 100 highest capitalization stocks under Country and Sector diversification constraints	ECPI GLOBAL MEGATREND 100 EQUITY INDEX

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHM1P	GALPHPWP
Alpha Wrt Comparable	-1.05%	
Beta Wrt Comparable	0.97	
Sharpe Ratio	0.59	0.70
Information Ratio	-0.40	

FUNDAMENTALS	
Dividend Yield	1.42
Price/Earning Trailing	19.78
Price/Earning Forward	18.11
Price/Book Value	3.92
Price/Cash Flow	17.59
Price/Sales	3.85

RETURN	GALPHM1P	GALPHPWP
YTD	7.90%	13.07%
1Y	12.74%	19.61%
3Y	38.59%	55.31%
5Y	50.75%	58.39%
7Y	103.41%	117.18%
CAGR	9.60%	11.19%
Data From/To	1/1/2009	8/31/2026

RETURN	GALPHM1P	GALPHPWP
Annual Volatility	14.57%	14.60%
Var 95%	-24.04%	-24.09%
Var 99%	-33.95%	-34.02%
Max Drawdown	-30.80%	-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	1/14/2021	1/8/2021

INDEX CHARATERISTICS

Components	100	
Micro-cap	0	0.00%
Small-cap	0	0.00%
Mid-cap	0	0.00%
Large-cap	54	53.54%
Mega-cap	46	46.46%

Largest Mkt Cap (Eur)	4,603,484,426,222.43
Smallest Mkt Cap (Eur)	82,133,891,115.70
Average Mkt Cap (Eur)	441,602,089,059.82
Median Mkt Cap (Eur)	194,404,020,179.06
Index Mkt Cap (Eur)	44,160,208,905,981.60
Top 10 Holdings Weight	12.30%

Index Dept.
ecpi.indices@iss-stoxx.com

Research Dept.
ecpi.research@iss-stoxx.com

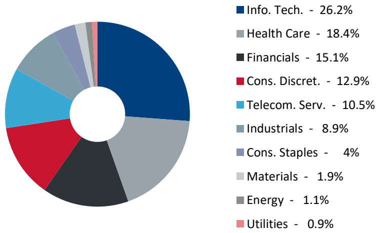
Website
www.stoxx.com

ECPI
Part of STOXX

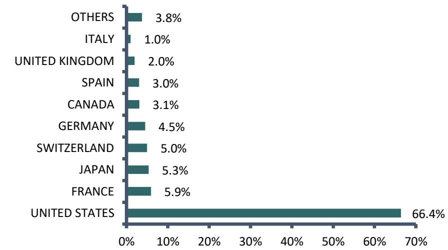
ECPI GLOBAL MEGATREND 100 EQUITY INDEX

Factsheet as of 31-Aug-2026

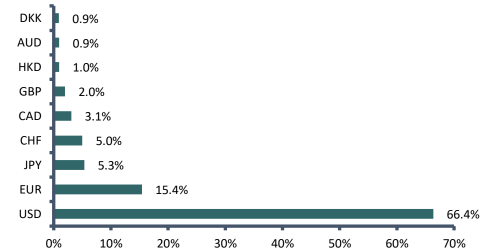
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



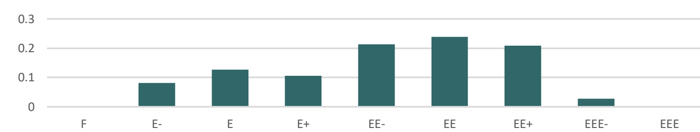
CURRENCY BREAKDOWN



ESG RATINGS

	BENCHMARK	TOP 10 POSITIONS
ESG RATING	EE-	EE
ENVIRONMENTAL RATING	EE	EE+
SOCIAL RATING	EE-	EE
GOVERNANCE RATING	E+	EE-

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Salesforce, Inc.	1.47%	E+
SAP SE	1.35%	EE-
Microsoft Corp	1.27%	EE
CrowdStrike Holdings, Inc.	1.20%	E-
Sony Group Corp	1.19%	EE+

COMPANY	WEIGHT	ESG RATING
Abbott Laboratories	1.17%	EE+
Amgen Inc	1.17%	EE+
Merck & Co Inc	1.16%	EE+
Advantest Corp	1.16%	EE+
Shopify Inc.	1.15%	E

BMR ESG DISCLOSURE

ENVIRONMENTAL	
High Climate Impact Sector Exp. (%)	59.51
GHG intensity (tonnes CO2e/USD mn)	34.96
GHG reported vs estimated (%)	90.32/9.68
Brown Sector Exposure (%)	10.06
Green Sector Exposure (%)	3.71
Climate-related physical risk score	28.82

SOCIAL	
Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	96.90
Gender Pay Gap (%)	53.03
Female to Male Board Members	0.58
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	6.28
Corruption/Bribery (# of convictions)	16.00
Corrupt./Brib. (fines and settl. in EUR M)	6878.85

GOVERNANCE	
Independent Board Members (%)	80.58
Female Board Members (%)	35.35

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).