ECPI GLOBAL MEGATREND 100 EQUITY INDEX

ECPI
Part of STOXX

Factsheet as of 30-Jun-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

Companies exposed to Global Mega Trends
ECPI categories are:
- Emerging Markets,
- Population Dynamics,
- Scarcity of Resources &
- Climate Change

ECPI ESG SCREENING

ECPI ESG Rating ≥ E-

FINANCIAL CRITERIA

MIN MKT CAP: € 3bio
MIN 6-MONTH ADV:
€ 5mio

TOP 100

First 100 highest capitalization stocks under Country and Sector diversification constraints

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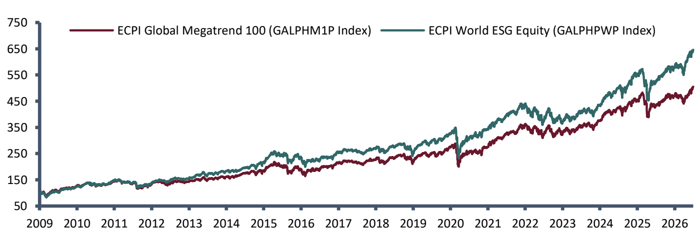
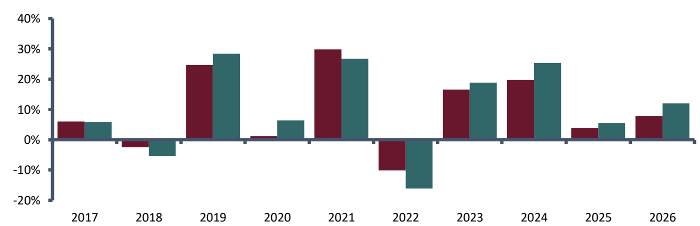
HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHM1P	GALPHPWP
Alpha Wrt Comparable	-1.02%	
Beta Wrt Comparable	0.97	
Sharpe Ratio	0.59	0.70
Information Ratio	-0.39	

FUNDAMENTALS	
Dividend Yield	1.49
Price/Earning Trailing	18.74
Price/Earning Forward	17.61
Price/Book Value	3.99
Price/Cash Flow	15.53
Price/Sales	3.56

RETURN	GALPHM1P	GALPHPWP
YTD	7.80%	11.97%
1Y	16.59%	23.08%
3Y	41.47%	56.59%
5Y	54.12%	62.43%
7Y	100.03%	116.09%
CAGR	9.69%	11.24%
Data From/To	1/1/2009	6/30/2026

RETURN	GALPHM1P	GALPHPWP
Annual Volatility	14.62%	14.65%
Var 95%	-24.12%	-24.17%
Var 99%	-34.06%	-34.13%
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	57	56.87%
Mega-cap	43	43.13%

Largest Mkt Cap (Eur)	4,238,856,684,378.57
Smallest Mkt Cap (Eur)	51,614,579,693.52
Average Mkt Cap (Eur)	423,079,559,658.07
Median Mkt Cap (Eur)	168,341,967,595.82
Index Mkt Cap (Eur)	42,307,955,965,806.80
Top 10 Holdings Weight	18.20%

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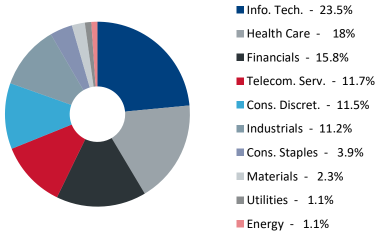
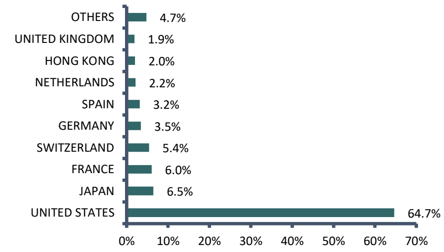
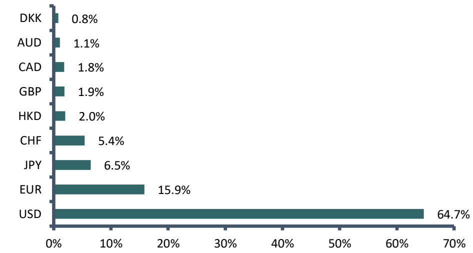
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



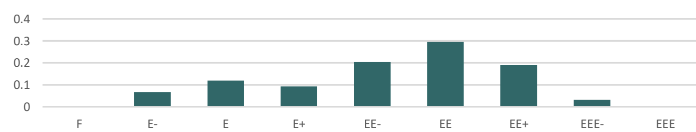
CURRENCY BREAKDOWN



ESG RATINGS

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

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Micron Technology Inc	3.24%	EE
Applied Materials Inc	2.29%	EE+
Lam Research Corp	1.91%	EEE-
GE Vernova Inc,	1.78%	EE-
Caterpillar Inc	1.64%	EE

COMPANY	WEIGHT	ESG RATING
Cisco Systems Inc	1.54%	EE
Advantest Corp	1.51%	EE+
ASML Holding NV	1.51%	EE+
Taiwan Semiconductor Manufacturing Co	1.40%	EE
ABB Ltd	1.38%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL	
High Climate Impact Sector Exp. (%)	62.37
GHG intensity (tonnes CO2e/USD mn)	42.53
GHG reported vs estimated (%)	90.7/9.3
Brown Sector Exposure (%)	9.28
Green Sector Exposure (%)	4.28
Climate-related physical risk score	28.47

SOCIAL	
Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	97.26
Gender Pay Gap (%)	54.63
Female to Male Board Members	0.59
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	5.17
Corruption/Bribery (# of convictions)	14.00
Corrupt./Brib. (fines and settl. in EUR M)	6871.94

GOVERNANCE	
Independent Board Members (%)	80.36
Female Board Members (%)	35.85

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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