

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

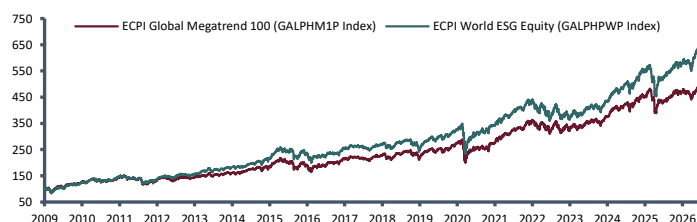
Ticker	GALPHM1P - GALPHM1R - GALPHM1N	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 1, 2009
Rebalancing Frequency	Semi Annual	Index Rules	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

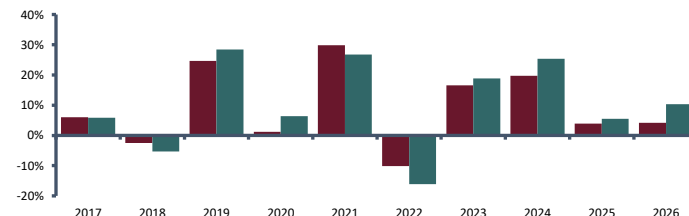
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHM1P	GALPHPWP
Alpha Wrt Comparable	-1.13%	
Beta Wrt Comparable	0.97	
Sharpe Ratio	0.58	0.69
Information Ratio	-0.43	

FUNDAMENTALS	
Dividend Yield	1.45
Price/Earning Trailing	19.38
Price/Earning Forward	18.17
Price/Book Value	3.52
Price/Cash Flow	15.51
Price/Sales	3.54

RETURN	GALPHM1P	GALPHPWP
YTD	4.18%	10.30%
1Y	12.66%	22.30%
3Y	40.63%	59.14%
5Y	56.19%	67.17%
7Y	104.95%	125.71%
CAGR	9.53%	11.21%
Data From/To	1/1/2009	5/29/2026

RETURN	GALPHM1P	GALPHPWP
Annual Volatility	14.63%	14.66%
Var 95%	-24.13%	-24.18%
Var 99%	-34.08%	-34.15%
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

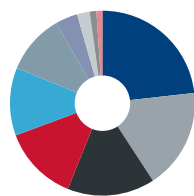
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	4,396,676,807,061.13
Micro-cap	0	Smallest Mkt Cap (Eur)	61,394,829,427.14
Small-cap	0	Average Mkt Cap (Eur)	425,370,932,925.63
Mid-cap	0	Median Mkt Cap (Eur)	170,327,221,776.07
Large-cap	58	Index Mkt Cap (Eur)	42,537,093,292,562.70
Mega-cap	42	Top 10 Holdings Weight	15.91%

ECPI GLOBAL MEGATREND 100 EQUITY INDEX

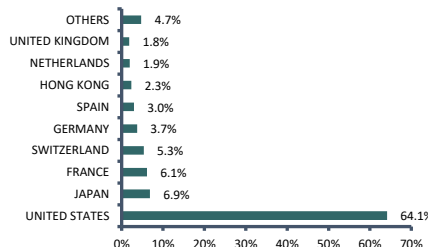
Factsheet as of 29-May-2026

INDUSTRY SECTOR BREAKDOWN

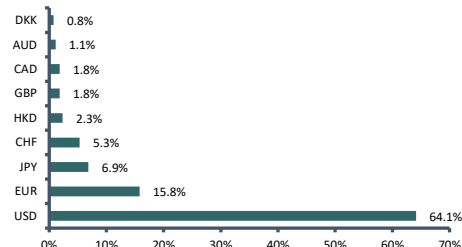


- Info. Tech. - 23.2%
- Health Care - 17.6%
- Financials - 15.3%
- Telecom. Serv. - 13.2%
- Cons. Discret. - 11.9%
- Industrials - 10.5%
- Cons. Staples - 3.9%
- Materials - 2.2%
- Energy - 1.2%
- Utilities - 1%

COUNTRY BREAKDOWN



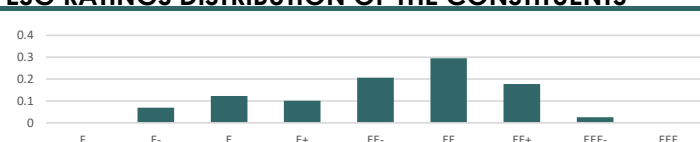
CURRENCY BREAKDOWN



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	2.76%	EE
SoftBank Group Corp	1.72%	EE
Cisco Systems Inc	1.60%	EE
GE Vernova Inc,	1.49%	EE-
QUALCOMM Inc	1.46%	E+

COMPANY	WEIGHT	ESG RATING
Applied Materials Inc	1.44%	EE+
Lam Research Corp	1.42%	EEE-
ABB Ltd	1.38%	EE
Caterpillar Inc	1.37%	EE
Advantest Corp	1.26%	EE+

BMR ESG DISCLOSURE

ENVIRONMENTAL

High Climate Impact Sector Exp. (%)	60.42
GHG intensity (tonnes CO2e/USD mn)	41.74
GHG reported vs estimated (%)	90.36/9.64
Brown Sector Exposure (%)	9.38
Green Sector Exposure (%)	3.67
Climate-related physical risk score	28.39

SOCIAL

Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	97.21
Gender Pay Gap (%)	54.65
Female to Male Board Members	0.59
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	5.23
Corruption/Bribery (# of convictions)	14.00
Corrupt./Brib. (fines and settl. in EUR M)	6871.94

GOVERNANCE

Independent Board Members (%)	79.85
Female Board Members (%)	35.51

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

Mezzo-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, Iucast, 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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