

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

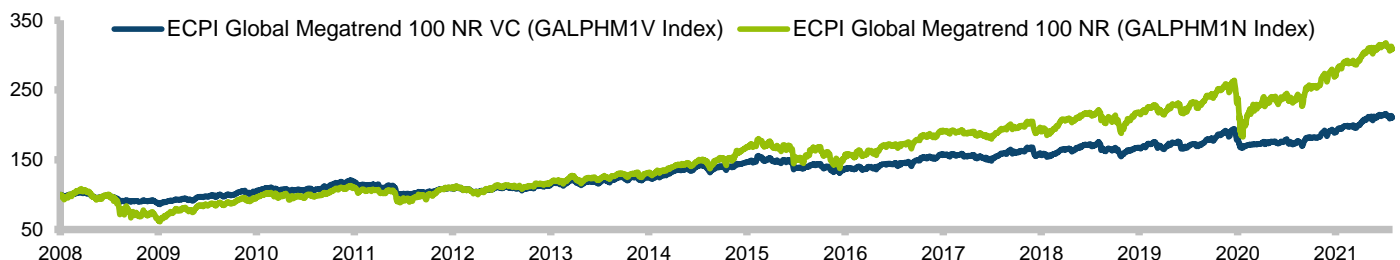
Ticker	GALPHM1V	Dividend Yield	2.15
Components	101	Price/Earning Trailing	18.08
Weighting	Equal Weighted	Price/Earning Forward	16.52
Rebalancing Frequency	Semi Annual	Price/Book Value	1.47
Currency	EUR and LC	Price/Cash Flow	12.56
Historical Series Since	March 3, 2008	Price/Sales	1.33
Index Rules	www.ecpigroup.com		

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.



PERFORMANCE

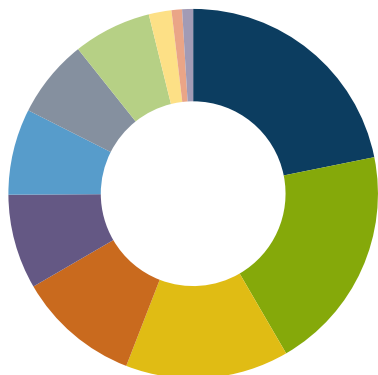


RETURN	GALPHM1V	GALPHM1N	RELATIVE ANALYSIS	GALPHM1V	GALPHM1N
YTD	14.97%	19.93%	Alpha Wrt Comparable	1.25%	
1Y	21.23%	31.31%	Beta Wrt Comparable	0.47	
3Y	19.88%	39.50%	Sharpe Ratio	0.50	0.45
5Y	45.40%	79.83%	Information Ratio	-0.37	
7Y	51.76%	111.56%			
CAGR	5.63%	8.65%			
RISK	GALPHM1V	GALPHM1N			
Annual Volatility	9.31%	16.98%			
Var 95%	-15.35%	-28.02%			
Var 99%	-21.68%	-39.57%			
Max Drawdown	-18.00%	-43.82%			
Start of Max Dd Period	17-Feb-11	19-May-08			
End of Max Dd	19-Aug-11	9-Mar-09			
End of Recovery Period	17-May-13	22-Dec-10			

Year	2013	2014	2015	2016	2017	2018	2019	2020	2021
Alpha Wrt Comparable	15%	12%	5%	10%	8%	2%	25%	5%	18%

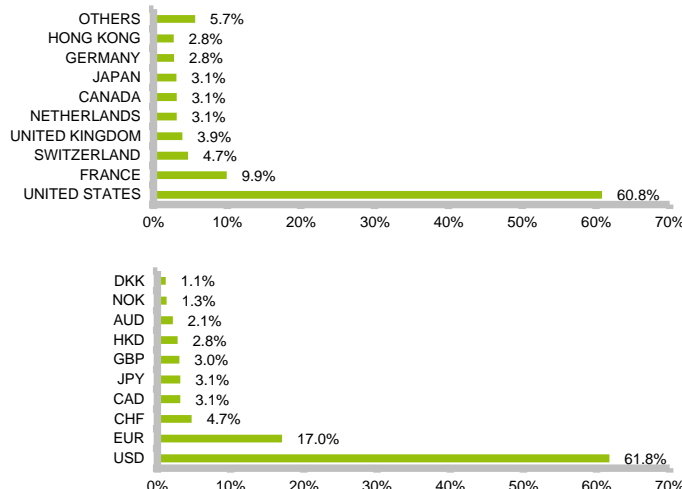
Data From/To 3-Mar-08 30-Sep-21

INDUSTRY SECTOR BREAKDOWN



- Health Care - 22%
- Info. Tech. - 20%
- Cons. Discret. - 14.4%
- Telecom. Serv. - 10.8%
- Financials - 8.4%
- Energy - 7.6%
- Cons. Staples - 6.9%
- Industrials - 6.9%
- Utilities - 2%
- Materials - 0.9%
- Real Estate - 1%

COUNTRY AND CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

ESG RATING	EE-
ENVIRONMENTAL RATING	EE-
SOCIAL RATING	EE
GOVERNANCE RATING	E+

TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Equinor ASA	1.28%	EE
NetFlix Inc	1.17%	E
ConocoPhillips	1.16%	E+
ING Groep NV	1.16%	EE
Tesla, Inc	1.16%	EE-
ENI SpA	1.15%	E
Salesforce.com	1.15%	E+
Novo Nordisk AS B	1.14%	EE
Thermo Fisher Scientific	1.14%	EE-
Canadian National Railways	1.13%	EE

ESG DISCLOSURE

Environmental	
High Climate Impact Sector Exposure (%)	66.16
GHG intensity (tonnes CO2e/USD mn)	101.52
GHG reported vs estimated (%)	91.28/8.72
Brown Sector Exposure (%)	14.29
Green Sector Exposure (%)	4.44
Climate-related physical risk score	12.63
Social	
Controversial Weapons Exposure (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	87.77
Gender Pay Gap (%)	33.68
Female to Male Board Members	0.49
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	12.09
Governance	
Independent Board Members (%)	77.94
Female Board Members (%)	31.02

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 | **Independent Board Members (%):** Weighted average percentage of board members who are independent | **Female Board Members (%):** Weighted average percentage of female board members

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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