

## OVERVIEW

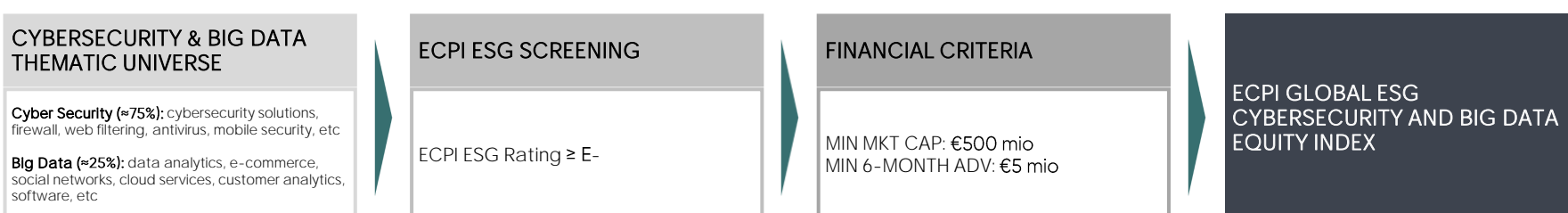
The Index offers exposure to companies in the global market best placed to seize the opportunities presented by increasing demand in Cybersecurity and Big Data solutions.

## KEY DATA

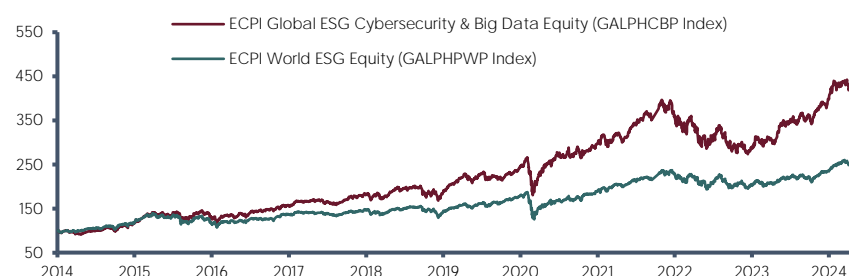
Ticker	GALPHCBP - GALPHCBR - GALPHCBN	Currency	EUR and LC
Weighting	Cap Weighted	Historical Series Since	January 1, 2009
Rebalancing Frequency	Semi Annual	Index Rules	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

## CONSTITUENTS SELECTION: METHODOLOGY

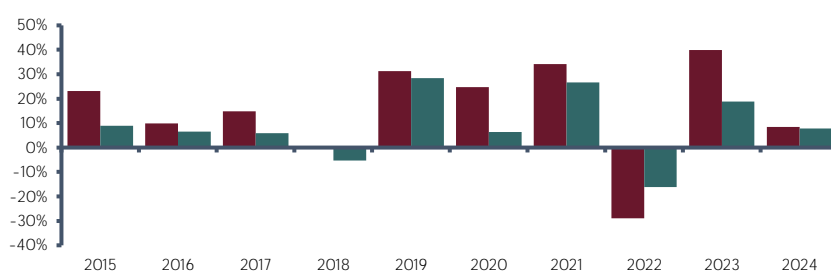
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHCBP	GALPHPWP
Alpha Wrt Comparable	4.01%	
Beta Wrt Comparable	1.15	
Sharpe Ratio	0.73	0.55
Information Ratio	0.71	

FUNDAMENTALS	
Dividend Yield	1.15
Price/Earning Trailing	31.69
Price/Earning Forward	25.92
Price/Book Value	2.30
Price/Cash Flow	20.93
Price/Sales	1.34

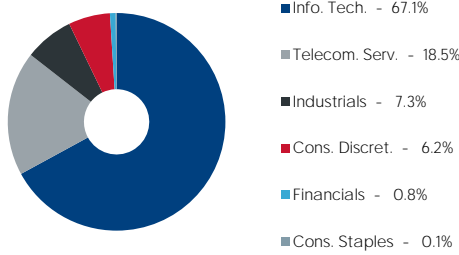
RETURN	GALPHCBP	GALPHPWP
YTD	8.46%	7.79%
1Y	38.08%	20.58%
3Y	32.76%	23.39%
5Y	86.14%	58.11%
7Y	149.59%	78.17%
CAGR	14.97%	9.39%
Data From/To	01/17/2014	04/30/2024

RETURN	GALPHCBP	GALPHPWP
Annual Volatility	19.05%	15.31%
Var 95%	-31.43%	-25.26%
Var 99%	-44.38%	-35.68%
Max Drawdown	-32.11%	-33.26%
Start of Max Dd Period	02/19/2020	02/19/2020
End of Max Dd	03/16/2020	03/23/2020
End of Recovery Period	07/01/2020	01/08/2021

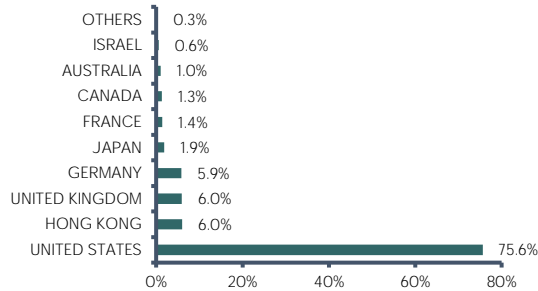
## INDEX CHARACTERISTICS

Components	59	Largest Mkt Cap (Eur)	2,705,533,456,048.63
Micro-cap	1	Smallest Mkt Cap (Eur)	224,566,848.00
Small-cap	3	Average Mkt Cap (Eur)	157,241,488,411.78
Mid-cap	15	Median Mkt Cap (Eur)	17,386,122,046.29
Large-cap	32	Index Mkt Cap (Eur)	9,277,247,816,295.11
Mega-cap	8	Top 10 Holdings Weight	53.74%

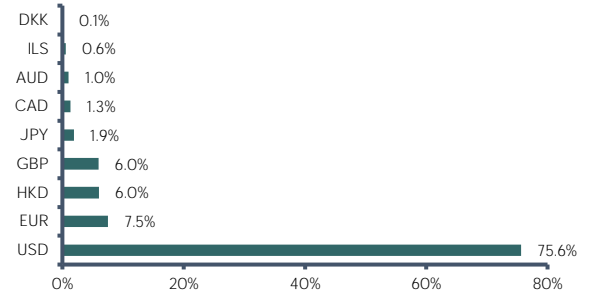
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



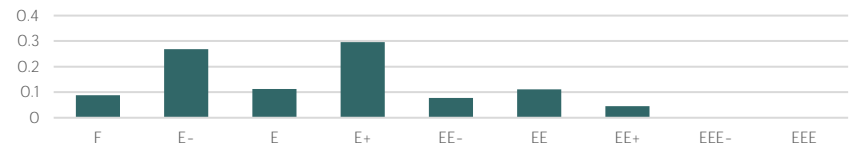
CURRENCY BREAKDOWN



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
Tencent Holdings Ltd.	5.88%	E
Broadcom Inc	5.75%	EE-
Meta Platforms, Inc. Class A	5.63%	E-
SAP SE	5.62%	EE-
Alphabet Inc A	5.59%	E

COMPANY	WEIGHT	ESG RATING
Amazon.com Inc	5.55%	E
Oracle Corp	5.23%	EE
Intl Business Machines Corp	4.91%	EE-
Microsoft Corp	4.91%	EE-
ServiceNow Inc.	4.66%	E

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	30.63	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	78.89
GHG intensity (tonnes CO2e/USD mn)	23.53	Tobacco Exposure (%)	0.00	Female Board Members (%)	34.01
GHG reported vs estimated (%)	86.16/13.84	Number Social Violations	0.00		
Brown Sector Exposure (%)	0.00	Adherence to ILO Principles (%)	100.00		
Green Sector Exposure (%)	0.00	Gender Pay Gap (%)	41.70		
Climate-related physical risk score	25.81	Female to Male Board Members	0.55		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	5.62		
		Corruption/Bribery (# of convictions)	3.00		
		Corrupt./Brib. (fines and settl. in EUR M)	0.00		

**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 1831/2006 | **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 1831/2006 | **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.ecpigroup.com](http://www.ecpigroup.com)).

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