

## OVERVIEW

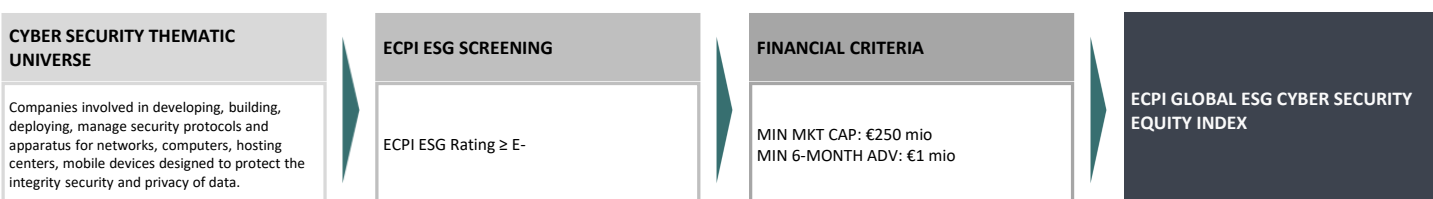
The Index is the decrement version of the ECPI Global ESG Cyber Security Net Return Index (GALPHCSN Index), with 3.5% synthetic dividend decrement, designed to track the performance of companies best placed to seize the opportunities presented by increasing demand in Cybersecurity.

## KEY DATA

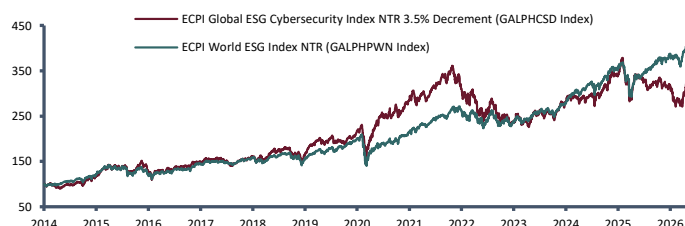
|                              |                |                                |   |
|------------------------------|----------------|--------------------------------|---|
| <b>Ticker</b>                | GALPHCSN       | <b>Currency</b>                | EUR and LC  |
| <b>Weighting</b>             | Equal Weighted | <b>Historical Series Since</b> | January 1, 2009   |
| <b>Rebalancing Frequency</b> | Semi Annual    | <b>Index Rules</b>             | <a href="https://www.stoxx.com/">https://www.stoxx.com/</a> |

## CONSTITUENTS SELECTION: METHODOLOGY

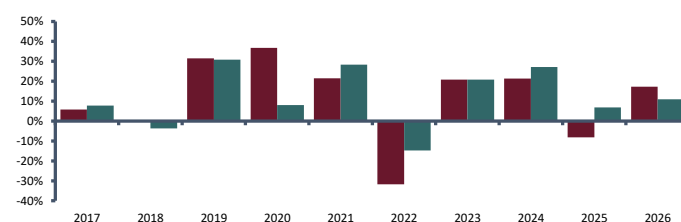
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



| RELATIVE ANALYSIS    | GALPHCSN | GALPHPWN |
|----------------------|----------|----------|
| Alpha Wrt Comparable | -1.11%   |          |
| Beta Wrt Comparable  | 1.06     |          |
| Sharpe Ratio         | 0.54     | 0.75     |
| Information Ratio    | -0.04    |          |

| FUNDAMENTALS           |       |
|------------------------|-------|
| Dividend Yield         | 0.93  |
| Price/Earning Trailing | 31.81 |
| Price/Earning Forward  | 24.86 |
| Price/Book Value       | 1.01  |
| Price/Cash Flow        | 21.96 |
| Price/Sales            | 3.19  |

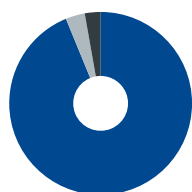
| RETURN       | GALPHCSN  | GALPHPWN  |
|--------------|-----------|-----------|
| YTD          | 17.23%    | 10.98%    |
| 1Y           | 8.58%     | 23.83%    |
| 3Y           | 45.44%    | 65.79%    |
| 5Y           | 24.56%    | 79.40%    |
| 7Y           | 92.36%    | 149.63%   |
| CAGR         | 11.05%    | 12.24%    |
| Data From/To | 1/17/2014 | 5/29/2026 |

| RETURN                 | GALPHCSN   | GALPHPWN   |
|------------------------|------------|------------|
| Annual Volatility      | 18.54%     | 14.91%     |
| Var 95%                | -30.59%    | -24.60%    |
| Var 99%                | -43.20%    | -34.73%    |
| Max Drawdown           | -37.45%    | -33.15%    |
| Start of Max Dd Period | 11/12/2021 | 2/19/2020  |
| End of Max Dd          | 5/3/2023   | 3/23/2020  |
| End of Recovery Period | 2/4/2025   | 12/31/2020 |

## INDEX CHARACTERISTICS

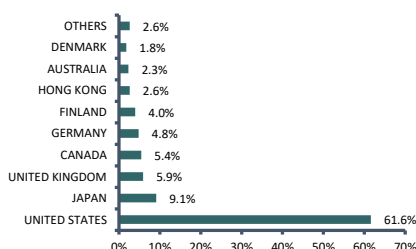
|                   |    |                              |                               |                      |
|-------------------|----|------------------------------|-------------------------------|----------------------|
| <b>Components</b> | 49 | <b>Largest Mkt Cap (Eur)</b> | 1,815,209,721,907.53          |                      |
| <b>Micro-cap</b>  | 0  | 0.00%                        | <b>Smallest Mkt Cap (Eur)</b> | 1,180,512,528.75     |
| <b>Small-cap</b>  | 1  | 1.44%                        | <b>Average Mkt Cap (Eur)</b>  | 85,652,498,836.28    |
| <b>Mid-cap</b>    | 16 | 32.56%                       | <b>Median Mkt Cap (Eur)</b>   | 18,435,727,409.06    |
| <b>Large-cap</b>  | 29 | 58.06%                       | <b>Index Mkt Cap (Eur)</b>    | 4,196,972,442,977.62 |
| <b>Mega-cap</b>   | 3  | 7.94%                        | <b>Top 10 Holdings Weight</b> | 34.71%               |

**INDUSTRY SECTOR BREAKDOWN**

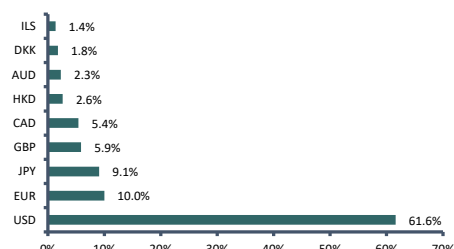


|                |       |
|----------------|-------|
| Info. Tech.    | 93.8% |
| Industrials    | 3.4%  |
| Telecom. Serv. | 2.8%  |

**COUNTRY BREAKDOWN**



**CURRENCY BREAKDOWN**



**ESG RATINGS**

|                      | BENCHMARK | TOP 10 POSITIONS |
|----------------------|-----------|------------------|
| ESG RATING           | EE        | EE               |
| ENVIRONMENTAL RATING | EE        | EE               |
| SOCIAL RATING        | EE-       | EE-              |
| GOVERNANCE RATING    | EE        | EE-              |

**ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS**



**TOP 10 POSITIONS**

| COMPANY                       | WEIGHT | ESG RATING |
|-------------------------------|--------|------------|
| Seagate Technology            | 4.84%  | EE+        |
| Nokia OYJ                     | 3.95%  | EE-        |
| BlackBerry Limited            | 3.95%  | E+         |
| Datadog, Inc.                 | 3.45%  | EE-        |
| Hewlett Packard Enterprise Co | 3.44%  | EEE-       |

| COMPANY                    | WEIGHT | ESG RATING |
|----------------------------|--------|------------|
| Infineon Technologies AG   | 3.44%  | EE         |
| Fortinet Inc               | 3.10%  | EE         |
| Akamai Technologies Inc    | 2.90%  | EE         |
| Cisco Systems Inc          | 2.88%  | EE         |
| CrowdStrike Holdings, Inc. | 2.77%  | E-         |

**BMR ESG DISCLOSURE**

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

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 03 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 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, ISEG | 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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