

## OVERVIEW

The ECPI Global ESG Healthcare Innovation Index is an equally weighted equity index designed to offer investors exposure to listed companies in global developed markets characterized by a positive ESG profile active in the fields of Health Care, Health Care Technology, New Pharmaceutical solutions, Biotechnology, and Life Expectancy and senior population care needs.

## KEY DATA

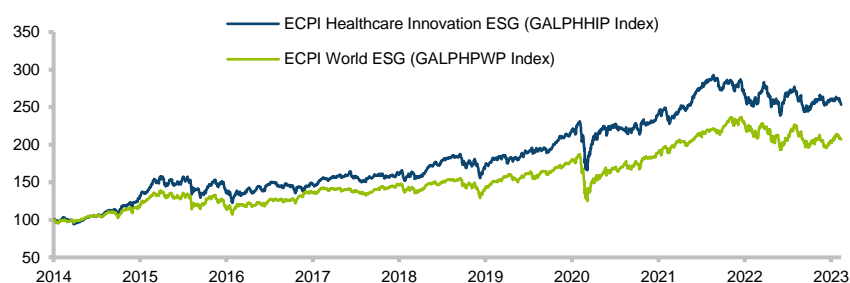
<b>Ticker</b>	GALPHHIP - GALPHHIR - GALPHHIN	<b>Currency</b>	EUR and LC
<b>Weighting</b>	Equal Weighted	<b>Historical Series Since</b>	January 17, 2014
<b>Rebalancing Frequency</b>	Semi Annual	<b>Index Rules</b>	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

## CONSTITUENTS SELECTION: METHODOLOGY

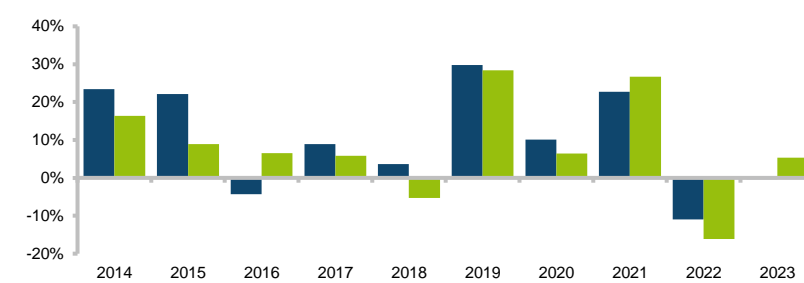
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHHIP	GALPHPWP
Alpha Wrt Comparable	3.58%	
Beta Wrt Comparable	0.82	
Sharpe Ratio	0.66	0.47
Information Ratio	0.26	

FUNDAMENTALS	
Dividend Yield	1.04
Price/Earning Trailing	24.11
Price/Earning Forward	19.07
Price/Book Value	2.95
Price/Cash Flow	15.65
Price/Sales	1.65

RETURN	GALPHHIP	GALPHPWP
YTD	-0.37%	5.38%
1Y	-2.57%	-4.37%
3Y	24.30%	27.43%
5Y	60.74%	47.50%
7Y	84.68%	73.43%
CAGR	10.73%	8.31%
Data From/To	01/17/2014	02/28/2023

RETURN	GALPHHIP	GALPHPWP
Annual Volatility	14.66%	15.66%
Var 95%	-24.19%	-25.84%
Var 99%	-34.15%	-36.48%
Max Drawdown	-28.13%	-33.26%
Start of Max Dd Period	02/19/2020	02/19/2020
End of Max Dd	03/23/2020	03/23/2020
End of Recovery Period	11/13/2020	01/08/2021

## INDEX CHARACTERISTICS

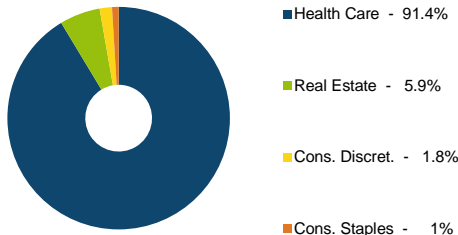
<b>Components</b>	100	<b>Largest Mkt Cap (Eur)</b>	419,324,906,232.91	
<b>Micro-cap</b>	0	0.00%	<b>Smallest Mkt Cap (Eur)</b>	2,279,350,591.83
<b>Small-cap</b>	0	0.00%	<b>Average Mkt Cap (Eur)</b>	58,129,062,674.89
<b>Mid-cap</b>	24	24.50%	<b>Median Mkt Cap (Eur)</b>	23,409,256,794.19
<b>Large-cap</b>	69	68.64%	<b>Index Mkt Cap (Eur)</b>	5,812,906,267,488.78
<b>Mega-cap</b>	7	6.86%	<b>Top 10 Holdings Weight</b>	11.72%

# ECPI GLOBAL ESG HEALTHCARE INNOVATION INDEX

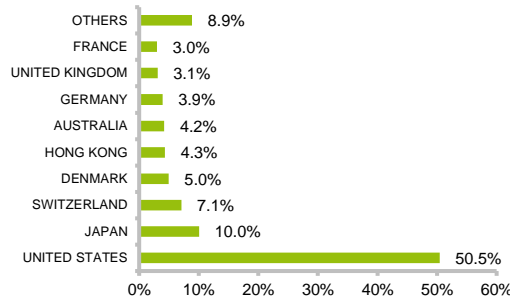
Factsheet as of 28-Feb-2023



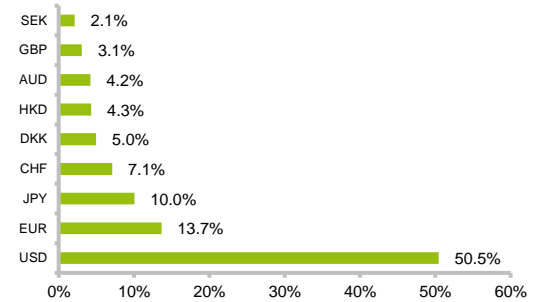
## INDUSTRY SECTOR BREAKDOWN



## COUNTRY BREAKDOWN



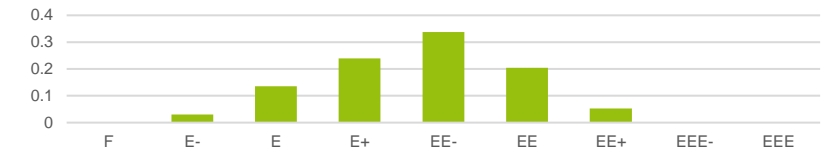
## CURRENCY BREAKDOWN



## 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	COMPANY	WEIGHT	ESG RATING
Catalent Inc	1.46%	EE	Welltower Inc	1.10%	E-
Seagen Inc.	1.43%	E+	Swedish Orphan Biovitrum AB	1.09%	EE
Lonza AG	1.16%	EE+	Zoetis Inc	1.09%	EE-
Fresenius Medical Care AG	1.12%	E+	Medtronic plc	1.08%	EE
Regeneron Pharmaceuticals Inc	1.11%	EE-	Edwards Lifesciences Corp	1.08%	EE-

## BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	80.41	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	73.52
GHG intensity (tonnes CO2e/USD mn)	32.58	Tobacco Exposure (%)	0.00	Female Board Members (%)	30.35
GHG reported vs estimated (%)	67.47/32.53	Number Social Violations	0.00		
Brown Sector Exposure (%)	4.75	Adherence to ILO Principles (%)	99.02		
Green Sector Exposure (%)	0.00	Gender Pay Gap (%)	21.63		
Climate-related physical risk score	37.64	Female to Male Board Members	0.47		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	10.88		

**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 | **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

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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