

OVERVIEW

The Index selects the most sustainable big and mid cap companies belonging to the Healthcare sector and listed in the global developed markets.

KEY DATA

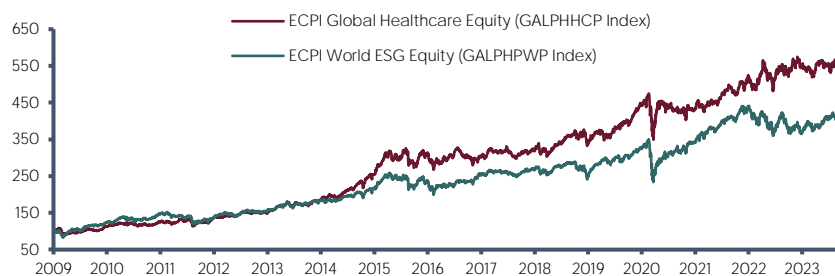
Ticker	GALPHHCP - GALPHHCR - GALPHHCN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 1, 2009
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

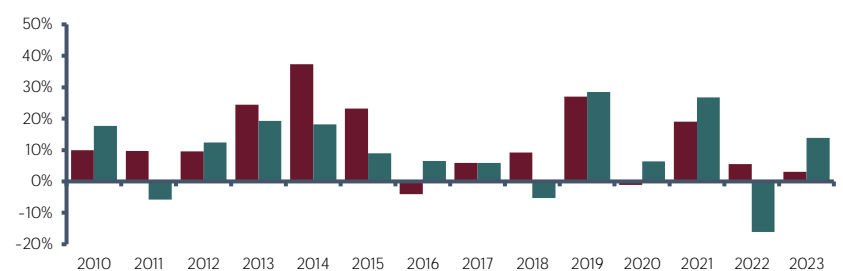
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHHCP	GALPHPWP
Alpha Wrt Comparable	4.16%	
Beta Wrt Comparable	0.78	
Sharpe Ratio	0.81	0.62
Information Ratio	0.21	

FUNDAMENTALS	
Dividend Yield	1.44
Price/Earning Trailing	23.59
Price/Earning Forward	18.23
Price/Book Value	4.80
Price/Cash Flow	17.25
Price/Sales	2.90

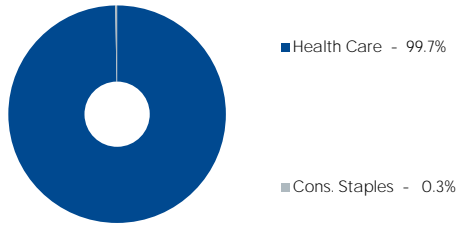
RETURN	GALPHHCP	GALPHPWP
YTD	3.03%	13.88%
1Y	7.65%	5.42%
3Y	31.33%	29.03%
5Y	56.42%	45.63%
7Y	86.19%	77.05%
CAGR	12.53%	10.24%
Data From/To	01/01/2009	08/31/2023

RETURN	GALPHHCP	GALPHPWP
Annual Volatility	14.28%	14.95%
Var 95%	-23.57%	-24.67%
Var 99%	-33.28%	-34.84%
Max Drawdown	-26.51%	-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	07/02/2021	01/08/2021

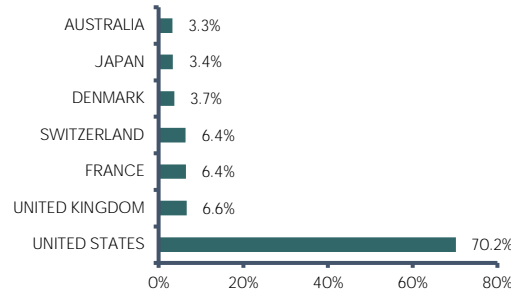
INDEX CHARACTERISTICS

Components	31	Largest Mkt Cap (Eur)	484,716,539,918.00
Micro-cap	0	Smallest Mkt Cap (Eur)	40,667,348,505.09
Small-cap	0	Average Mkt Cap (Eur)	152,280,204,582.24
Mid-cap	0	Median Mkt Cap (Eur)	99,902,847,929.24
Large-cap	24	Index Mkt Cap (Eur)	4,720,686,342,049.31
Mega-cap	7	Top 10 Holdings Weight	36.08%

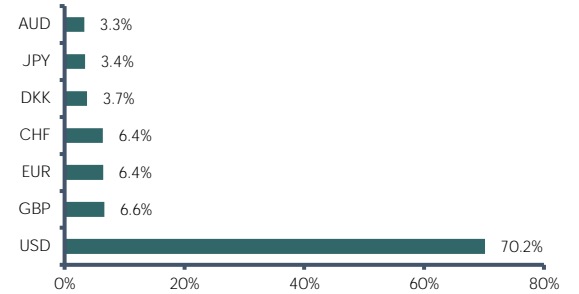
INDUSTRY SECTOR BREAKDOWN



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
Eli Lilly & Co	4.03%	EE-
Novo Nordisk AS B	3.73%	EE
Regeneron Pharmaceuticals Inc	3.73%	EE-
Amgen Inc	3.66%	EE
Zoetis Inc	3.63%	EE-

COMPANY	WEIGHT	ESG RATING
AbbVie Inc.	3.55%	EE-
Becton Dickinson & Co	3.54%	EE+
Thermo Fisher Scientific	3.45%	EE-
Daichi Sankyo Co Ltd	3.40%	EE-
Merck & Co Inc	3.36%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	86.94	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	80.84
GHG intensity (tonnes CO2e/USD mn)	18.09	Tobacco Exposure (%)	0.00	Female Board Members (%)	32.02
GHG reported vs estimated (%)	80.05/19.95	Number Social Violations	0.00		
Brown Sector Exposure (%)	6.14	Adherence to ILO Principles (%)	96.55		
Green Sector Exposure (%)	0.00	Gender Pay Gap (%)	25.56		
Climate-related physical risk score	34.24	Female to Male Board Members	0.50		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	26.01		

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

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).

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