

# ECPI GLOBAL ESG HEALTHCARE EQUITY INDEX

Factsheet as of 30-Apr-2024

## 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

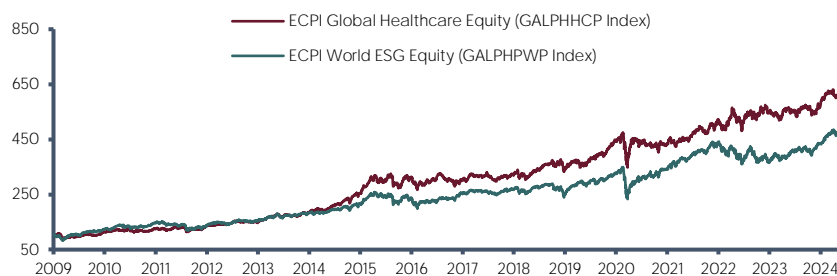
Ticker	GALPHHCP - GALPHHCR - GALPHHCN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 1, 2009
Rebalancing Frequency	Semi Annual	Index Rules	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

## CONSTITUENTS SELECTION: METHODOLOGY

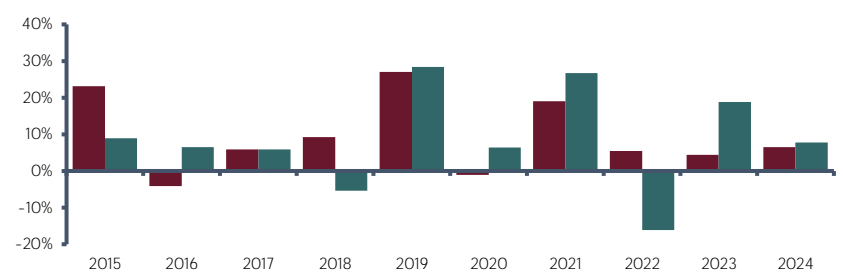
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHHCP	GALPHPWP
Alpha Wrt Comparable	3.92%	
Beta Wrt Comparable	0.78	
Sharpe Ratio	0.81	0.65
Information Ratio	0.17	

FUNDAMENTALS	
Dividend Yield	1.54
Price/Earning Trailing	26.02
Price/Earning Forward	18.94
Price/Book Value	4.73
Price/Cash Flow	17.44
Price/Sales	2.80

RETURN	GALPHHCP	GALPHPWP
YTD	6.56%	7.79%
1Y	8.30%	20.58%
3Y	36.19%	23.39%
5Y	68.05%	58.11%
7Y	91.08%	78.17%
CAGR	12.51%	10.62%
Data From/To	01/01/2009	04/30/2024

RETURN	GALPHHCP	GALPHPWP
Annual Volatility	14.13%	14.77%
Var 95%	-23.31%	-24.37%
Var 99%	-32.92%	-34.42%
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

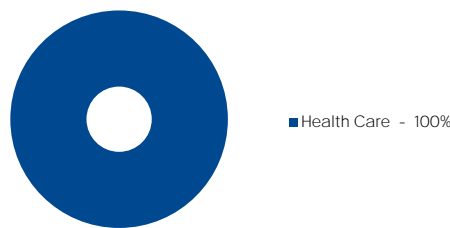
## INDEX CHARACTERISTICS

Components	30	Largest Mkt Cap (Eur)	693,480,194,248.31
Micro-cap	0	Smallest Mkt Cap (Eur)	50,392,937,090.45
Small-cap	0	Average Mkt Cap (Eur)	171,887,573,114.30
Mid-cap	0	Median Mkt Cap (Eur)	116,939,279,102.37
Large-cap	21	Index Mkt Cap (Eur)	5,156,627,193,429.07
Mega-cap	9	Top 10 Holdings Weight	38.26%

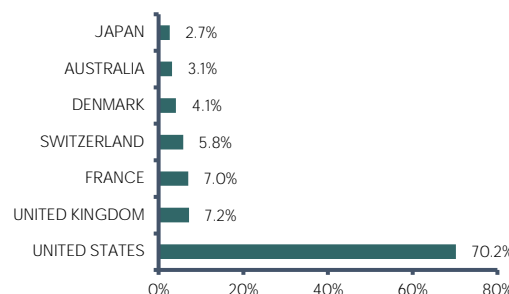
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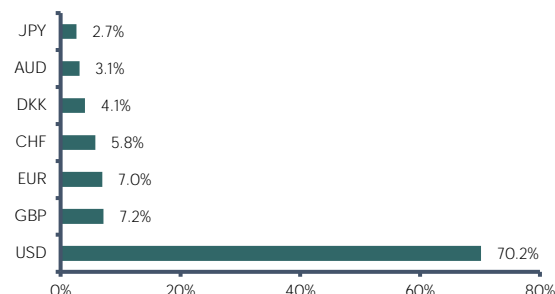
## INDUSTRY SECTOR BREAKDOWN



## COUNTRY BREAKDOWN



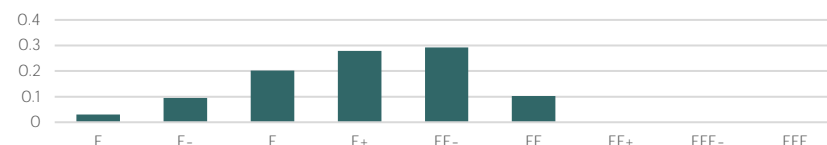
## CURRENCY BREAKDOWN



## 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	4.09%	EE -
Novo Nordisk AS B	4.09%	EE
Boston Scientific Corp	4.03%	EE
The Cigna Group	3.94%	EE -
Elevance Health, Inc.	3.74%	E+

COMPANY	WEIGHT	ESG RATING
EssilorLuxottica	3.72%	EE+
HCA Healthcare Inc	3.69%	E+
AstraZeneca Plc	3.68%	E
Merck & Co Inc	3.66%	EE
Stryker Corp	3.62%	EE-

## BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	85.51	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	81.12
GHG intensity (tonnes CO2e/USD mn)	15.42	Tobacco Exposure (%)	0.00	Female Board Members (%)	34.26
GHG reported vs estimated (%)	87.44/12.56	Number Social Violations	0.00		
Brown Sector Exposure (%)	5.75	Adherence to ILO Principles (%)	100.00		
Green Sector Exposure (%)	0.00	Gender Pay Gap (%)	32.35		
Climate-related physical risk score	33.94	Female to Male Board Members	0.55		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	6.71		
		Corruption/Bribery (# of convictions)	5.00		
		Corrupt./Brib. (fines and settl. in EUR M)	2.75		

**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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