

OVERVIEW

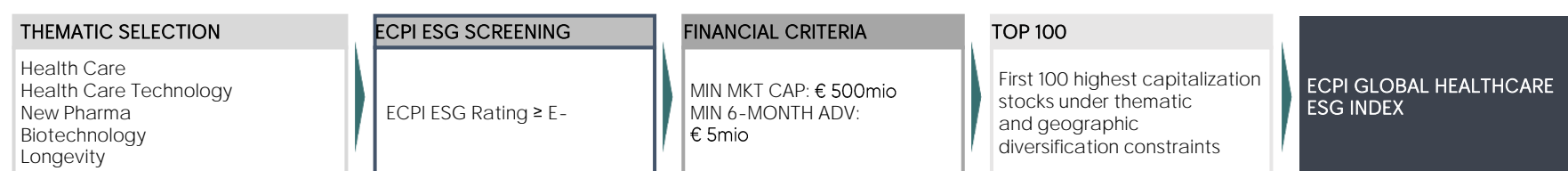
The ECPI Global ESG Healthcare Innovation Index is an equally weighted equity index designed to offer investors exposure to listed companies in global developed markets characterized by a positive ESG profile active in the fields of Health Care, Health Care Technology, New Pharmaceutical solutions, Biotechnology,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

KEY DATA

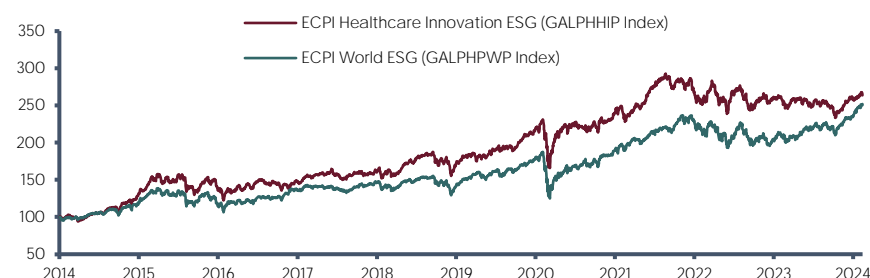
Ticker	GALPHHIP - GALPHHIR - GALPHHIN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 17, 2014
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

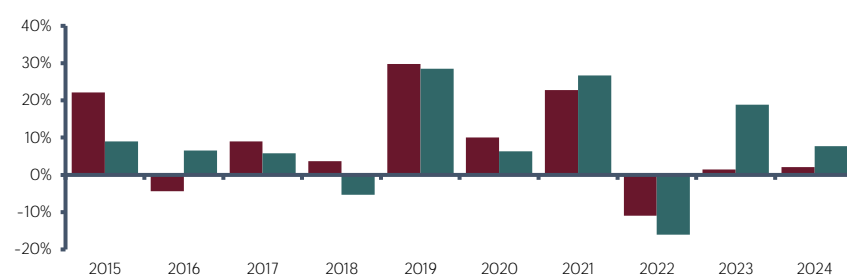
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHHIP	GALPHPWP
Alpha Wrt Comparable	2.15%	
Beta Wrt Comparable	0.81	
Sharpe Ratio	0.63	0.56
Information Ratio	0.04	

FUNDAMENTALS	
Dividend Yield	1.26
Price/Earning Trailing	29.22
Price/Earning Forward	22.47
Price/Book Value	3.10
Price/Cash Flow	16.79
Price/Sales	1.54

RETURN	GALPHHIP	GALPHPWP
YTD	2.06%	7.69%
1Y	5.00%	22.45%
3Y	10.86%	29.39%
5Y	44.30%	66.26%
7Y	68.06%	76.08%
CAGR	10.04%	9.55%
Data From/To	01/17/2014	02/29/2024

RETURN	GALPHHIP	GALPHPWP
Annual Volatility	14.24%	15.23%
Var 95%	-23.50%	-25.13%
Var 99%	-33.18%	-35.48%
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

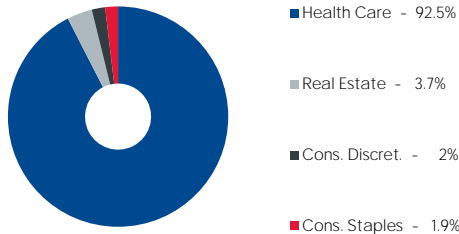
INDEX CHARACTERISTICS

Components	100	Largest Mkt Cap (Eur)	661,159,450,870.95
Micro-cap	0	Smallest Mkt Cap (Eur)	2,717,049,573.72
Small-cap	0	Average Mkt Cap (Eur)	65,495,380,225.15
Mid-cap	24	Median Mkt Cap (Eur)	22,153,963,016.87
Large-cap	68	Index Mkt Cap (Eur)	6,549,538,022,514.63
Mega-cap	8	Top 10 Holdings Weight	11.94%

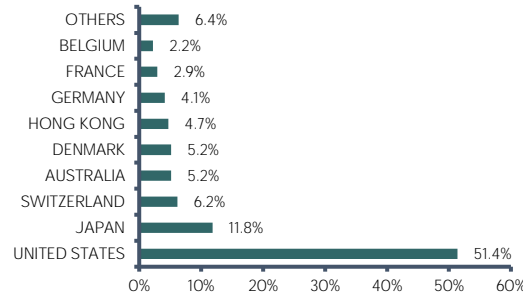
ECPI GLOBAL ESG HEALTHCARE INNOVATION INDEX

Factsheet as of 29-Feb-2024

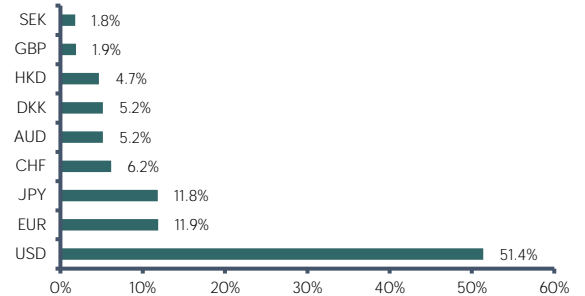
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



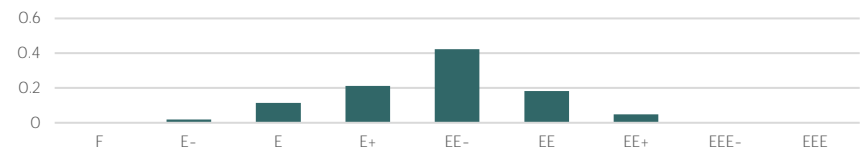
CURRENCY BREAKDOWN



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
CRISPR Therapeutics AG	1.32%	E
UCB SA	1.26%	E+
Lonza AG	1.21%	EE+
Charles River Laboratories International Inc	1.21%	EE-
Cochlear Ltd	1.18%	EE-

COMPANY	WEIGHT	ESG RATING
Eli Lilly & Co	1.18%	EE-
Catalent Inc	1.17%	EE
Edwards Lifesciences Corp	1.15%	EE-
Coloplast AS B	1.14%	EE
Danaher Corp	1.13%	E+

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	81.32	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	74.83
GHG intensity (tonnes CO2e/USD mn)	26.07	Tobacco Exposure (%)	0.00	Female Board Members (%)	30.84
GHG reported vs estimated (%)	72.17/27.83	Number Social Violations	0.00		
Brown Sector Exposure (%)	5.97	Adherence to ILO Principles (%)	100.00		
Green Sector Exposure (%)	0.00	Gender Pay Gap (%)	17.54		
Climate-related physical risk score	36.85	Female to Male Board Members	0.48		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	1.86		

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 in the benchmark | **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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