

OVERVIEW

The Index is the decrement version of the ECPI Global ESG Medical Tech Net Return Index (GALPHMTN Index), with 3.5% synthetic dividend decrement, designed to offer investors exposure to companies active in the medical technology industry: Biotech, Life Sciences Tools & Services, Health Care Equip & Suppliers, Health Care Tech.

KEY DATA

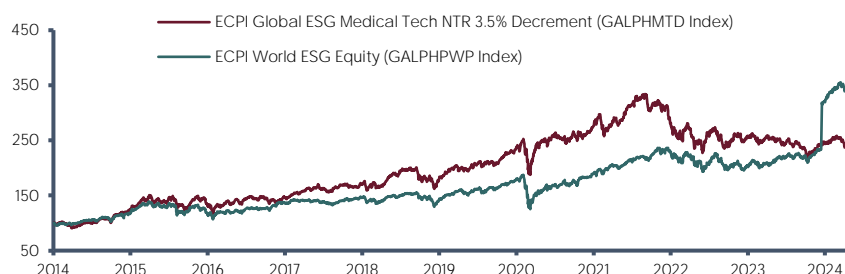
Ticker	GALPHMTD	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	January 17, 2014
Rebalancing Frequency	Semi Annual	Index Rules	https://www.ecpigroup.com/

CONSTITUENTS SELECTION: METHODOLOGY

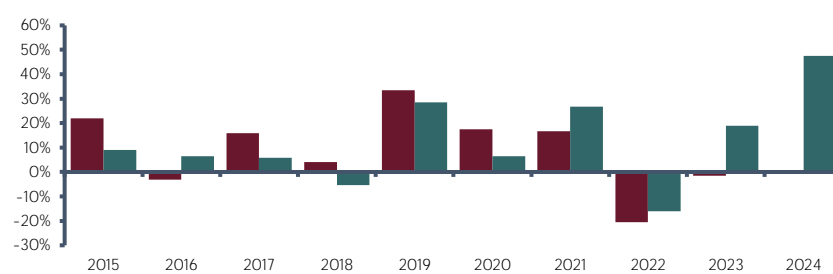
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHMTD	GALPHPWP
Alpha Wrt Comparable	1.98%	
Beta Wrt Comparable	0.58	
Sharpe Ratio	0.50	0.66
Information Ratio	-0.25	

FUNDAMENTALS	
Dividend Yield	0.65
Price/Earning Trailing	40.76
Price/Earning Forward	31.02
Price/Book Value	3.88
Price/Cash Flow	20.55
Price/Sales	3.98

RETURN	GALPHMTD	GALPHPWP
YTD	0.03%	47.54%
1Y	-3.71%	65.05%
3Y	-15.56%	68.89%
5Y	22.52%	116.42%
7Y	49.65%	143.86%
CAGR	9.08%	12.78%
Data From/To	01/17/2014	04/30/2024

RETURN	GALPHMTD	GALPHPWP
Annual Volatility	15.99%	18.78%
Var 95%	-26.38%	-30.98%
Var 99%	-37.26%	-43.75%
Max Drawdown	-34.56%	-33.26%
Start of Max Dd Period	09/17/2021	02/19/2020
End of Max Dd	10/27/2023	03/23/2020
End of Recovery Period	01/00/1900	01/08/2021

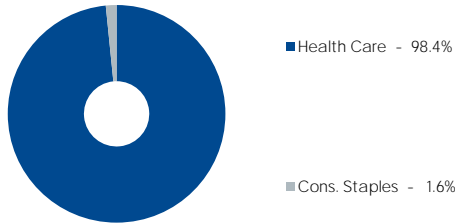
INDEX CHARACTERISTICS

Components	50	Largest Mkt Cap (Eur)	267,207,625,132.34
Micro-cap	0	Smallest Mkt Cap (Eur)	2,377,993,279.63
Small-cap	0	Average Mkt Cap (Eur)	49,073,719,157.94
Mid-cap	9	Median Mkt Cap (Eur)	23,794,411,886.07
Large-cap	40	Index Mkt Cap (Eur)	2,453,685,957,897.04
Mega-cap	1	Top 10 Holdings Weight	21.93%

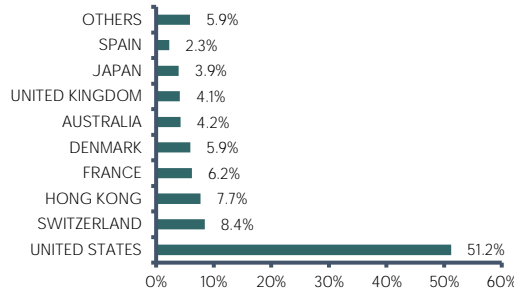
ECPI GLOBAL ESG MEDICAL TECH NTR INDEX 3.5% DEC

Factsheet as of 30-Apr-2024

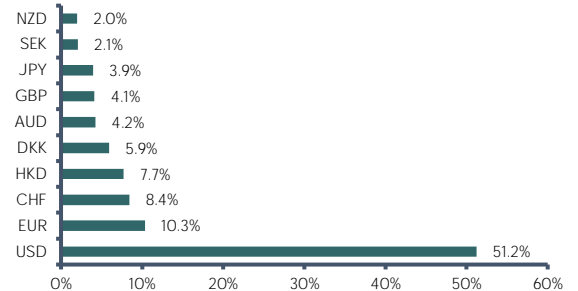
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



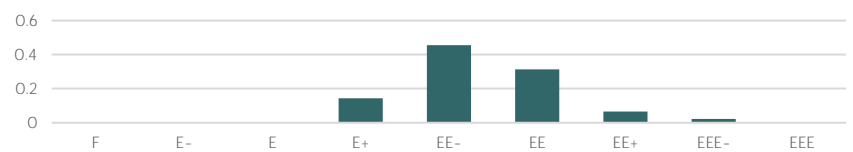
CURRENCY BREAKDOWN



ESG RATINGS OF THE BENCHMARK

ESG RATING	EE-
ENVIRONMENTAL RATING	EE-
SOCIAL RATING	EE
GOVERNANCE RATING	EE-

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Lonza AG	2.70%	EE+
GE Healthcare Technologies Inc.	2.33%	EE
IQVIA Holdings Inc	2.31%	EE
Coloplast AS B	2.25%	EE
ConvaTec Group Plc	2.25%	EE

COMPANY	WEIGHT	ESG RATING
Stryker Corp	2.24%	EE-
Boston Scientific Corp	2.23%	EE
Cochlear Ltd	2.23%	EE-
ResMed Inc	2.23%	EE-
Mettler-Toledo Intl	2.20%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL		SOCIAL		GOVERNANCE	
High Climate Impact Sector Exp. (%)	84.64	Controversial Weapons Exp. (%)	0.00	Independent Board Members (%)	76.08
GHG intensity (tonnes CO2e/USD mn)	20.40	Tobacco Exposure (%)	0.00	Female Board Members (%)	33.32
GHG reported vs estimated (%)	73.47/26.53	Number Social Violations	0.00		
Brown Sector Exposure (%)	3.76	Adherence to ILO Principles (%)	100.00		
Green Sector Exposure (%)	0.00	Gender Pay Gap (%)	21.88		
Climate-related physical risk score	36.82	Female to Male Board Members	0.49		
		Work Related Accidents (%)	0.00		
		Corruption/Bribery (%)	0.00		
		Corruption/Bribery (# of convictions)	0.00		
		Corrupt./Brib. (fines and settl. in EUR M)	0.00		

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).

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