ECPI GLOBAL ESG HEALTHCARE EQUITY INDEX

ECPI
Part of STOXX

Factsheet as of 31-Aug-2026

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.stoxx.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.

INDUSTRY SELECTION

Healthcare sector (GICS Classification)

ECPI ESG SCREENING

ECPI ESG Rating ≥ E-

FINANCIAL CRITERIA

MIN MKT CAP: € 5 bio
MIN 6-MONTH ADV: € 5 mio

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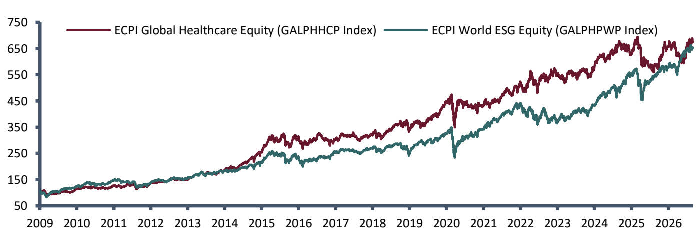
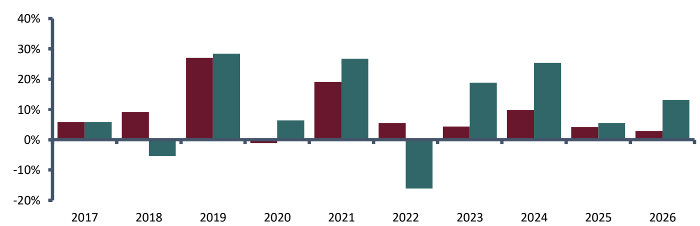
HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHHCP	GALPHPWP
Alpha Wrt Comparable	3.05%	
Beta Wrt Comparable	0.74	
Sharpe Ratio	0.74	0.70
Information Ratio	0.01	

FUNDAMENTALS	
Dividend Yield	1.69
Price/Earning Trailing	22.21
Price/Earning Forward	18.02
Price/Book Value	4.86
Price/Cash Flow	16.75
Price/Sales	1.26

RETURN	GALPHHCP	GALPHPWP
YTD	2.96%	13.07%
1Y	15.34%	19.61%
3Y	18.78%	55.31%
5Y	37.94%	58.39%
7Y	69.01%	117.18%
CAGR	11.41%	11.19%
Data From/To	1/1/2009	8/31/2026

RETURN	GALPHHCP	GALPHPWP
Annual Volatility	14.05%	14.61%
Var 95%	-23.18%	-24.11%
Var 99%	-32.74%	-34.04%
Max Drawdown	-26.51%	-33.26%
Start of Max Dd Period	2/19/2020	2/19/2020
End of Max Dd	3/23/2020	3/23/2020
End of Recovery Period	7/2/2021	1/8/2021

INDEX CHARATERISTICS

Components	30	
Micro-cap	0	0.00%
Small-cap	0	0.00%
Mid-cap	0	0.00%
Large-cap	22	73.30%
Mega-cap	8	26.70%

Largest Mkt Cap (Eur)	937,792,757,343.32
Smallest Mkt Cap (Eur)	54,201,049,931.13
Average Mkt Cap (Eur)	189,535,030,750.90
Median Mkt Cap (Eur)	124,549,532,265.84
Index Mkt Cap (Eur)	5,686,050,922,526.86
Top 10 Holdings Weight	36.84%

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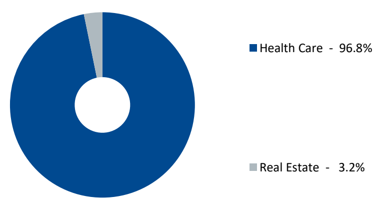
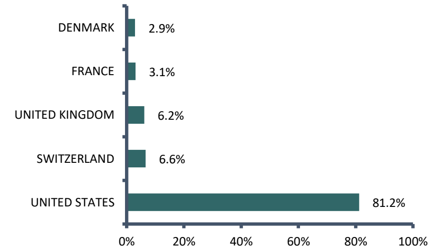
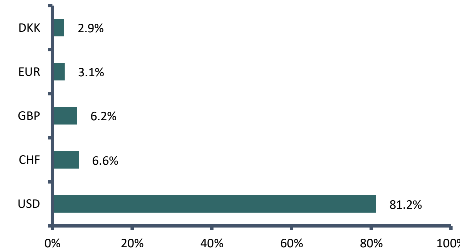
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



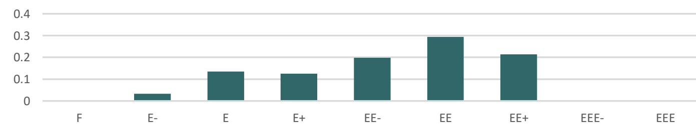
CURRENCY BREAKDOWN



ESG RATINGS

	BENCHMARK	TOP 10 POSITIONS
ESG RATING	EE-	EE
ENVIRONMENTAL RATING	EE	EE
SOCIAL RATING	EE	EE
GOVERNANCE RATING	E	EE-

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Regeneron Pharmaceuticals Inc	3.86%	EE
Abbott Laboratories	3.84%	EE+
Amgen Inc	3.82%	EE+
Merck & Co Inc	3.82%	EE+
Thermo Fisher Scientific	3.74%	EE+

COMPANY	WEIGHT	ESG RATING
Vertex Pharmaceuticals Inc	3.63%	EE
Bristol-Myers Squibb	3.61%	EE-
Gilead Sciences Inc	3.57%	E
McKesson Corp	3.49%	E
Medtronic plc	3.47%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL	
High Climate Impact Sector Exp. (%)	87.17
GHG intensity (tonnes CO2e/USD mn)	9.95
GHG reported vs estimated (%)	91.81/8.19
Brown Sector Exposure (%)	7.17
Green Sector Exposure (%)	0.00
Climate-related physical risk score	30.20

SOCIAL	
Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	100.00
Gender Pay Gap (%)	35.22
Female to Male Board Members	0.63
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	0.00
Corruption/Bribery (# of convictions)	5.00
Corrupt./Brib. (fines and settl. in EUR M)	2.75

GOVERNANCE	
Independent Board Members (%)	84.30
Female Board Members (%)	37.55

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 | 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.stoxx.com).

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