ECPI GLOBAL ESG HEALTHCARE INNOVATION INDEX

Factsheet as of 30-Jun-2026

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

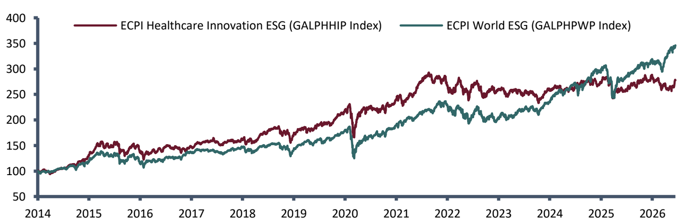
Ticker	GALPHHIP - GALPHHIR - GALPHHIN	**Currency**	EUR and LC
Weighting	Equal Weighted	**Historical Series Since**	January 17, 2014
Rebalancing Frequency	Semi Annual	**Index Rules**	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

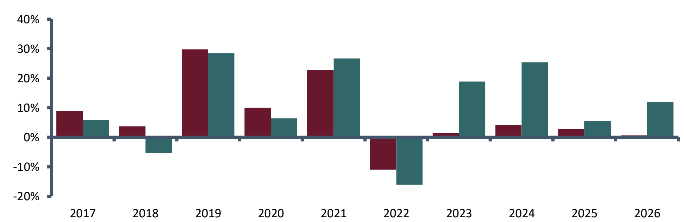
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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

THEMATIC SELECTION	ECPI ESG SCREENING	FINANCIAL CRITERIA	TOP 100	
Health Care Health Care Technology New Pharma Biotechnology Longevity	ECPI ESG Rating ≥ E-	MIN MKT CAP: € 500mio MIN 6-MONTH ADV: € 5mio	First 100 highest capitalization stocks under thematic and geographic diversification constraints	ECPI GLOBAL HEALTHCARE ESG INDEX

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPHHIP	GALPHPWP
Alpha Wrt Comparable	0.72%	
Beta Wrt Comparable	0.76	
Sharpe Ratio	0.55	0.63
Information Ratio	-0.22	

FUNDAMENTALS	
Dividend Yield	1.45
Price/Earning Trailing	23.65
Price/Earning Forward	19.34
Price/Book Value	2.77
Price/Cash Flow	15.00
Price/Sales	1.51

RETURN	GALPHHIP	GALPHPWP
YTD	0.64%	11.97%
1Y	8.43%	23.08%
3Y	9.51%	56.59%
5Y	1.88%	62.43%
7Y	46.49%	116.09%
CAGR	8.56%	10.48%
Data From/To	1/17/2014	6/30/2026

RETURN	GALPHHIP	GALPHPWP
Annual Volatility	13.66%	14.91%
Var 95%	-22.54%	-24.60%
Var 99%	-31.83%	-34.74%
Max Drawdown	-28.13%	-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	11/13/2020	1/8/2021

INDEX CHARATERISTICS

Components	100	
Micro-cap	0	0.00%
Small-cap	3	3.29%
Mid-cap	20	20.68%
Large-cap	69	67.87%
Mega-cap	8	8.16%

Largest Mkt Cap (Eur)	987,975,516,163.74
Smallest Mkt Cap (Eur)	1,257,450,817.81
Average Mkt Cap (Eur)	69,209,392,254.67
Median Mkt Cap (Eur)	26,471,508,644.49
Index Mkt Cap (Eur)	6,920,939,225,466.51
Top 10 Holdings Weight	14.01%

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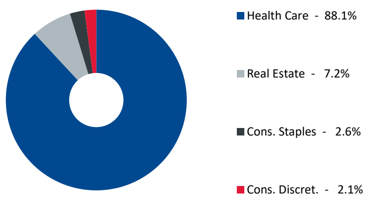
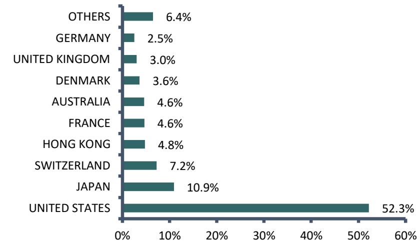
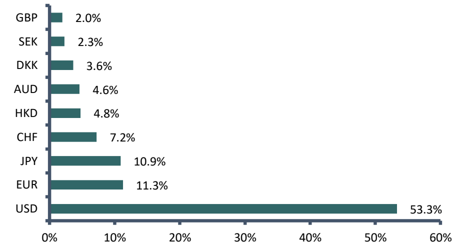
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



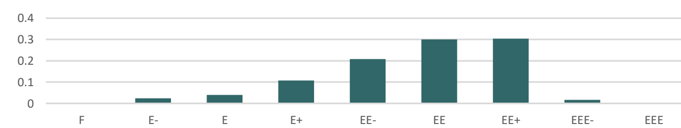
CURRENCY BREAKDOWN



ESG RATINGS

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

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
Jazz Pharmaceuticals plc	1.56%	EE-
Humana Inc	1.53%	EE+
WuXi AppTec Co Ltd - H Shares	1.46%	EE+
Swedish Orphan Biovitrum AB	1.39%	EE
CVS Health Corporation	1.37%	EE

COMPANY	WEIGHT	ESG RATING
Healthpeak Properties Inc.	1.35%	EE+
Neurocrine Biosciences Inc	1.35%	EE-
Ramsay Health Care Ltd	1.34%	EE+
Viatris Inc	1.33%	E+
Asahi Intecc Co Ltd	1.33%	EE-

BMR ESG DISCLOSURE

ENVIRONMENTAL	
High Climate Impact Sector Exp. (%)	82.53
GHG intensity (tonnes CO2e/USD mn)	20.86
GHG reported vs estimated (%)	77.12/22.88
Brown Sector Exposure (%)	8.46
Green Sector Exposure (%)	0.99
Climate-related physical risk score	36.16

SOCIAL	
Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	100.00
Gender Pay Gap (%)	30.97
Female to Male Board Members	0.56
Work Related Accidents (%)	0.00
Corruption/Bribery (%)	0.00
Corruption/Bribery (# of convictions)	6.00
Corrupt./Brib. (fines and settl. in EUR M)	61.02

GOVERNANCE	
Independent Board Members (%)	75.35
Female Board Members (%)	34.17

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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