ECPI
Part of STOXX

ECPI GLOBAL CLIMATE CHANGE LIQUID EQUITY INDEX

Factsheet as of 31-Aug-2026

OVERVIEW

The index offers investors exposure to companies that are best placed to seize the opportunities presented by the challenge of climate change.

KEY DATA

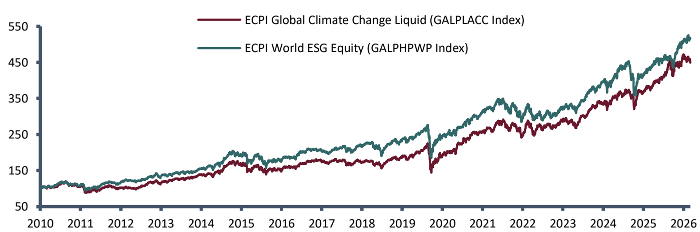
Ticker	GALPLACC - GALPLACR - GALPLACN	**Currency**	EUR and LC
Weighting	Equal Weighted	**Historical Series Since**	July 1, 2010
Rebalancing Frequency	Semi Annual	**Index Rules**	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

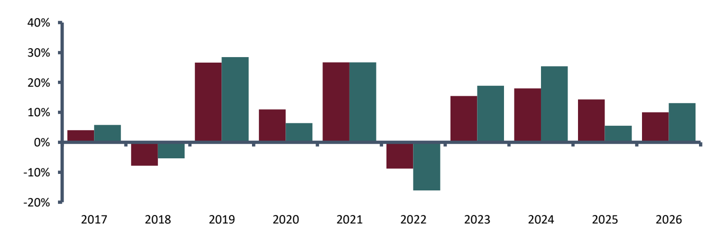
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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

INDUSTRY SELECTION	ECPI ESG SCREENING	FINANCIAL CRITERIA	
Buildings & Advanced Materials, Energy Efficiency, Financial, Renewable & Alternative Energy, Transportation, Utilities, Waste Mngnt, Water Treatment	ECPI ESG Rating ≥ E-	MIN MKT CAP: €500 Mio MIN 6-MONTH ADV: €10 mio	**ECPI GLOBAL CLIMATE CHANGE LIQUID EQUITY INDEX**

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	GALPLACC	GALPHPWP
Alpha Wrt Comparable	0.50%	
Beta Wrt Comparable	0.87	
Sharpe Ratio	0.63	0.67
Information Ratio	-0.13	

FUNDAMENTALS	
Dividend Yield	2.42
Price/Earning Trailing	18.10
Price/Earning Forward	17.36
Price/Book Value	2.01
Price/Cash Flow	11.44
Price/Sales	1.61

RETURN	GALPLACC	GALPHPWP
YTD	10.02%	13.07%
1Y	19.21%	19.61%
3Y	57.18%	55.31%
5Y	67.71%	58.39%
7Y	141.94%	141.94%
CAGR	9.73%	10.67%
Data From/To	7/1/2010	8/31/2026

RETURN	GALPLACC	GALPHPWP
Annual Volatility	13.90%	14.28%
Var 95%	-22.94%	-23.56%
Var 99%	-32.40%	-33.27%
Max Drawdown	-36.20%	-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	11/24/2020	1/8/2021

INDEX CHARATERISTICS

Components	40	
Micro-cap	0	0.00%
Small-cap	0	0.00%
Mid-cap	0	0.00%
Large-cap	37	92.41%
Mega-cap	3	7.59%

Largest Mkt Cap (Eur)	1,025,033,437,499.99
Smallest Mkt Cap (Eur)	17,881,525,585.40
Average Mkt Cap (Eur)	98,836,171,219.69
Median Mkt Cap (Eur)	64,207,882,400.00
Index Mkt Cap (Eur)	3,953,446,848,787.73
Top 10 Holdings Weight	28.59%

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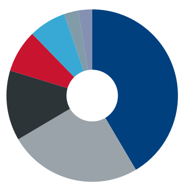
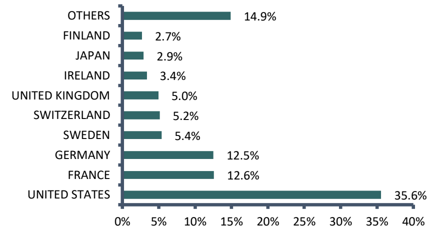
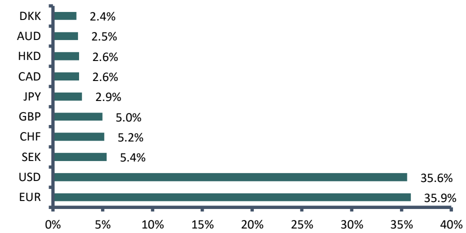
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



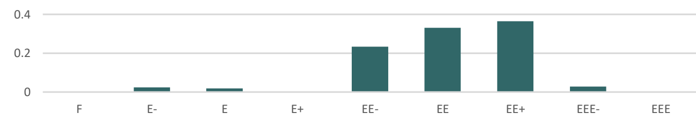
CURRENCY BREAKDOWN



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
Kingspan Group Plc	3.36%	EE
Roper Technologies, Inc	2.96%	EE-
Honda Motor Co	2.92%	EE-
Emerson Electric Co	2.83%	EE
Schneider Electric SE	2.81%	EE+

COMPANY	WEIGHT	ESG RATING
Geberit AG Reg	2.77%	EEE-
Atlas Copco AB A	2.76%	EE+
Allianz SE	2.74%	EE-
Bayer Motoren Werke AG (BMW)	2.74%	EE-
Nordea Bank Abp	2.69%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL

High Climate Impact Sector Exp. (%)	84.68
GHG intensity (tonnes CO2e/USD mn)	122.79
GHG reported vs estimated (%)	91.86/8.14
Brown Sector Exposure (%)	5.30
Green Sector Exposure (%)	32.33
Climate-related physical risk score	37.45

SOCIAL

Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	100.00
Gender Pay Gap (%)	45.63
Female to Male Board Members	0.67
Work Related Accidents (%)	2.36
Corruption/Bribery (%)	2.38
Corruption/Bribery (# of convictions)	4.00
Corrupt./Brib. (fines and settl. in EUR M)	5529.84

GOVERNANCE

Independent Board Members (%)	74.74
Female Board Members (%)	38.35

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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