ECPI GLOBAL CARBON LIQUID EQUITY INDEX

ECPI
Part of STOXX

Factsheet as of 30-Jun-2026

OVERVIEW

The Index selects companies from carbon-intensive sectors such as Utilities, Basic Materials, Industrial and Energy that are best equipped to deal with a world of rising carbon emissions and tougher climate.

KEY DATA

Ticker	CARBONLP - CARBONLR - CARBONLN	**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
Electricity, Energies, Materials, Health Care, Industries, Utilities

ECPI ESG SCREENING
ECPI ESG Rating ≥ E-

FINANCIAL CRITERIA
MIN MKT CAP: €1 bio
MIN 6-MONTH ADV: €10 mio

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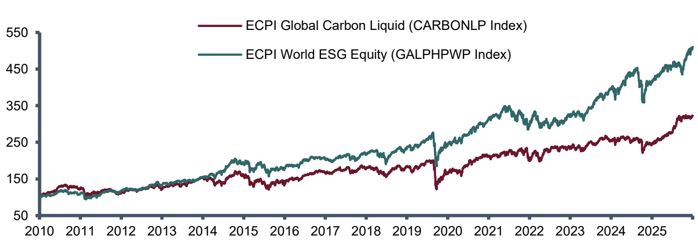
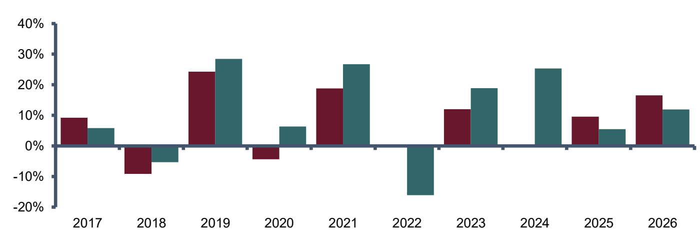
HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	CARBONLP	GALPHPWP
Alpha Wrt Comparable	-0.45%	
Beta Wrt Comparable	0.81	
Sharpe Ratio	0.42	0.68
Information Ratio	-0.23	

FUNDAMENTALS	
Dividend Yield	2.82
Price/Earning Trailing	17.22
Price/Earning Forward	16.76
Price/Book Value	2.54
Price/Cash Flow	10.52
Price/Sales	1.72

RETURN	CARBONLP	GALPHPWP
YTD	16.50%	11.97%
1Y	32.61%	23.08%
3Y	35.91%	56.59%
5Y	51.25%	62.43%
7Y	74.34%	116.09%
CAGR	7.59%	10.72%
Data From/To	7/1/2010	6/30/2026

RETURN	CARBONLP	GALPHPWP
Annual Volatility	15.67%	14.33%
Var 95%	-25.85%	-23.65%
Var 99%	-36.51%	-33.39%
Max Drawdown	-39.36%	-33.26%
Start of Max Dd Period	1/20/2020	2/19/2020
End of Max Dd	3/23/2020	3/23/2020
End of Recovery Period	1/14/2021	1/8/2021

INDEX CHARATERISTICS

Components	39	
Micro-cap	0	0.00%
Small-cap	0	0.00%
Mid-cap	0	0.00%
Large-cap	38	97.25%
Mega-cap	1	2.75%

Largest Mkt Cap (Eur)	429,007,627,744.25
Smallest Mkt Cap (Eur)	11,034,017,098.70
Average Mkt Cap (Eur)	64,031,868,208.61
Median Mkt Cap (Eur)	47,481,085,507.56
Index Mkt Cap (Eur)	2,497,242,860,135.61
Top 10 Holdings Weight	30.58%

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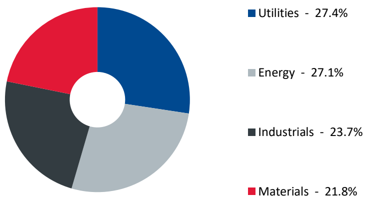
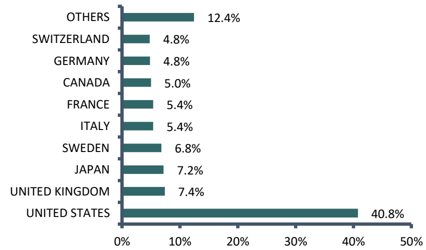
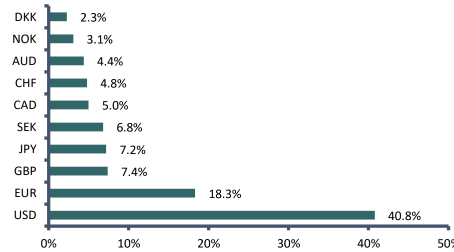
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



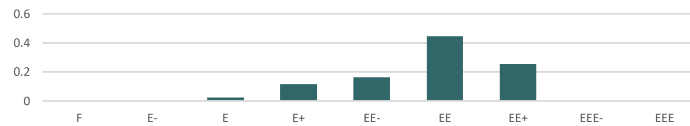
CURRENCY BREAKDOWN



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
Caterpillar Inc	3.94%	EE
Marathon Petroleum Corp.	3.40%	E+
Shin-Etsu Chemical Co	3.11%	EE+
Equinor ASA	3.09%	EE-
Delta Air Lines	3.07%	EE-

COMPANY	WEIGHT	ESG RATING
ENI SpA	2.93%	E+
Imperial Oil Ltd	2.83%	EE
United Airlines Holding, Inc	2.75%	EE-
Schneider Electric SE	2.75%	EE+
Iberdrola SA	2.71%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL	
High Climate Impact Sector Exp. (%)	100.00
GHG intensity (tonnes CO2e/USD mn)	216.04
GHG reported vs estimated (%)	98.23/1.77
Brown Sector Exposure (%)	52.18
Green Sector Exposure (%)	37.69
Climate-related physical risk score	45.28

SOCIAL	
Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	96.60
Gender Pay Gap (%)	33.72
Female to Male Board Members	0.59
Work Related Accidents (%)	2.47
Corruption/Bribery (%)	2.61
Corruption/Bribery (# of convictions)	2.00
Corrupt./Brib. (fines and settl. in EUR M)	43.48

GOVERNANCE	
Independent Board Members (%)	77.59
Female Board Members (%)	35.78

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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