ECPI
Part of STOXX

ECPI EMU ETHICAL EQUITY INDEX

Factsheet as of 30-Jun-2026

OVERVIEW

The Index selects the 150 top capitalized companies in the EMU market which are eligible investments according to ECPI ESG Rating Methodology and Controversial Sectors Screening.

KEY DATA

Ticker	ECAPMP - ECAPMR - ECAPMND	**Currency**	EUR and LC
Weighting	Cap Weighted	**Historical Series Since**	January 1, 2003
Rebalancing Frequency	Quarterly	**Index Rules**	https://www.stoxx.com/

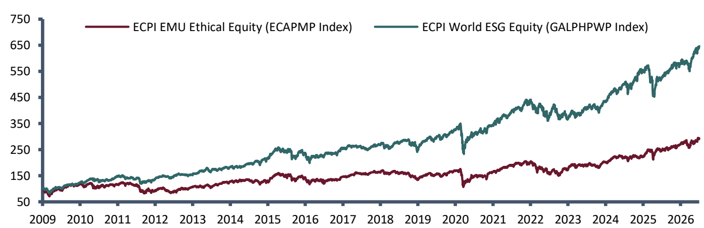
CONSTITUENTS SELECTION: METHODOLOGY

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.

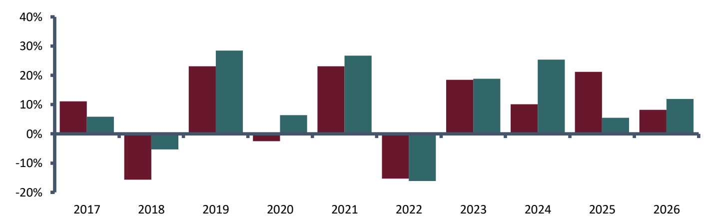
GEOGRAPHICAL SELECTION	SECTOR SCREENING	ECPI ESG SCREENING	FINANCIAL CRITERIA	ECPI EMU ETHICAL EQUITY INDEX
EU-12 Markets*	Military, Pornography, Gambling, Tobacco, Alcohol, Nuclear energy, GMO Food Production and Contraceptives	ECPI ESG Rating ≥ E-	ADV ≥ 0.5% FREE FLOAT ≥ 15%	

* Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, Netherlands, Portugal, Spain

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	ECAPMP	GALPHPWP
Alpha Wrt Comparable	-2.11%	
Beta Wrt Comparable	0.87	
Sharpe Ratio	0.28	0.70
Information Ratio	-0.25	

FUNDAMENTALS	
Dividend Yield	2.84
Price/Earning Trailing	15.33
Price/Earning Forward	15.12
Price/Book Value	1.83
Price/Cash Flow	12.15
Price/Sales	1.80

RETURN	ECAPMP	GALPHPWP
YTD	8.24%	11.97%
1Y	17.99%	23.08%
3Y	51.81%	56.59%
5Y	54.14%	62.43%
7Y	87.16%	116.09%
CAGR	6.33%	11.24%
Data From/To	1/1/2009	6/30/2026

RETURN	ECAPMP	GALPHPWP
Annual Volatility	19.26%	14.66%
Var 95%	-31.78%	-24.20%
Var 99%	-44.88%	-34.17%
Max Drawdown	-38.93%	-33.26%
Start of Max Dd Period	2/19/2020	2/19/2020
End of Max Dd	3/18/2020	3/23/2020
End of Recovery Period	3/11/2021	1/8/2021

INDEX CHARATERISTICS

Components	150	
Micro-cap	0	0.00%
Small-cap	0	0.00%
Mid-cap	5	5.76%
Large-cap	143	91.45%
Mega-cap	2	2.80%

Largest Mkt Cap (Eur)	668,157,967,200.00
Smallest Mkt Cap (Eur)	7,416,707,760.00
Average Mkt Cap (Eur)	44,152,321,842.45
Median Mkt Cap (Eur)	22,714,782,160.00
Index Mkt Cap (Eur)	6,622,848,276,367.40
Top 10 Holdings Weight	30.16%

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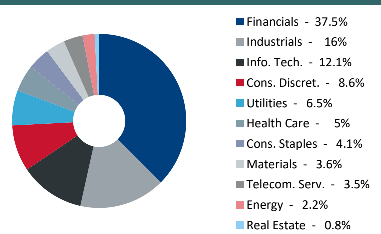
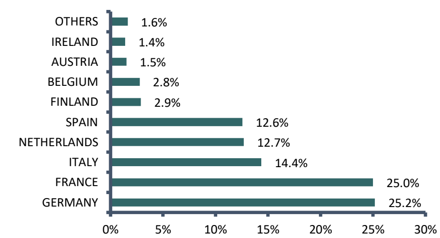
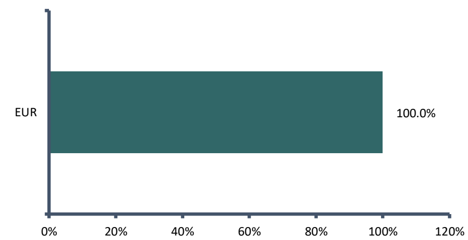
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



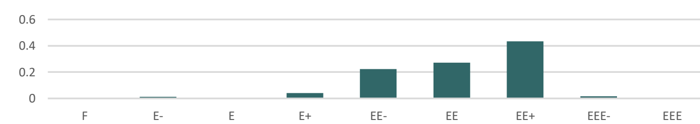
CURRENCY BREAKDOWN



ESG RATINGS

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

ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING
ASML Holding NV	4.20%	EE+
Banco Santander SA	3.82%	EE-
Allianz SE	3.39%	EE-
Schneider Electric SE	3.34%	EE+
SAP SE	2.94%	EE-
Banco Bilbao Vizcaya Argentaria SA	2.65%	EE
Siemens Energy AG	2.58%	EE+
Unicredit SpA Ord	2.54%	EE-
Air Liquide	2.38%	EE+
Infineon Technologies AG	2.30%	EE

BMR ESG DISCLOSURE

ENVIRONMENTAL	
High Climate Impact Sector Exp. (%)	54.07
GHG intensity (tonnes CO2e/USD mn)	99.12
GHG reported vs estimated (%)	94.41/5.59
Brown Sector Exposure (%)	10.32
Green Sector Exposure (%)	10.81
Climate-related physical risk score	32.06

SOCIAL	
Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	97.29
Gender Pay Gap (%)	72.75
Female to Male Board Members	0.76
Work Related Accidents (%)	1.67
Corruption/Bribery (%)	7.63
Corruption/Bribery (# of convictions)	6.00
Corrupt./Brib. (fines and settl. in EUR M)	5,588.11

GOVERNANCE	
Independent Board Members (%)	68.26
Female Board Members (%)	42.43

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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