

# ECPI EMU ETHICAL EQUITY INDEX

Factsheet as of 30-Jun-2026

## OVERVIEW

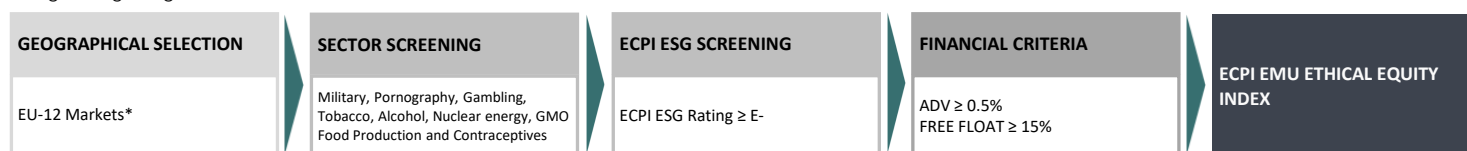
The Index selects the 150 top capitalized companies in the EMU market which are eligible investments according to ECPI ESG Rating Methodology and Controversial Sectors Screening.

## KEY DATA

|                              |                           |                                |                                                             |
|------------------------------|---------------------------|--------------------------------|-------------------------------------------------------------|
| <b>Ticker</b>                | ECAPMP - ECAPMR - ECAPMND | <b>Currency</b>                | EUR and LC                                                  |
| <b>Weighting</b>             | Cap Weighted              | <b>Historical Series Since</b> | January 1, 2003                                             |
| <b>Rebalancing Frequency</b> | Quarterly                 | <b>Index Rules</b>             | <a href="https://www.stoxx.com/">https://www.stoxx.com/</a> |

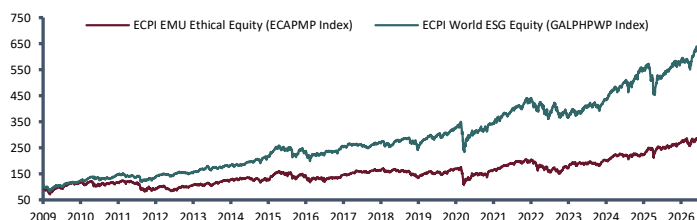
## CONSTITUENTS SELECTION: METHODOLOGY

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.



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

## HISTORICAL PERFORMANCE



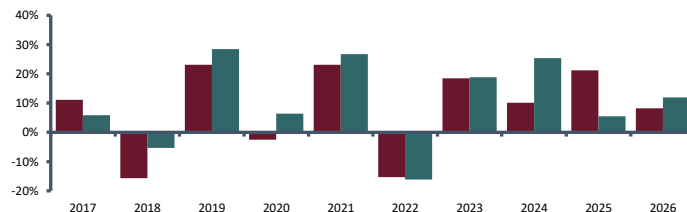
| RELATIVE ANALYSIS    | ECAPMP | GALPHPWP |
|----------------------|--------|----------|
| Alpha Wrt Comparable | -2.11% |          |
| Beta Wrt Comparable  | 0.87   |          |
| Sharpe Ratio         | 0.28   | 0.70     |
| Information Ratio    | -0.25  |          |

| 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 |

## INDEX CHARACTERISTICS

|                   |     |
|-------------------|-----|
| <b>Components</b> | 150 |
| <b>Micro-cap</b>  | 0   |
| <b>Small-cap</b>  | 0   |
| <b>Mid-cap</b>    | 5   |
| <b>Large-cap</b>  | 143 |
| <b>Mega-cap</b>   | 2   |

## ANNUAL PERFORMANCE



| 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  |

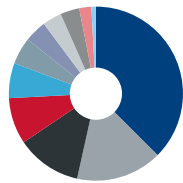
| RETURN                 | ECAPMP    | GALPHPWP  |
|------------------------|-----------|-----------|
| Annual Volatility      | 19.26%    | 14.66%    |
| Var 95%                | -31.78%   | -24.20%   |
| Var 99%                | -44.88%   | -34.17%   |
| Max Drawdown           | -38.93%   | -33.26%   |
| 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  |

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

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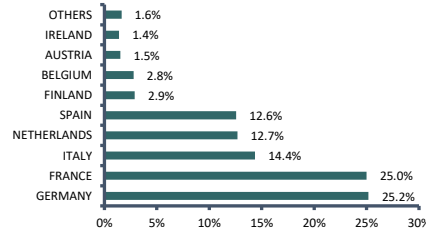
Factsheet as of 30-Jun-2026

## INDUSTRY SECTOR BREAKDOWN

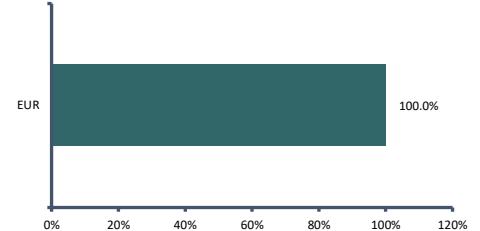


|                |         |
|----------------|---------|
| Financials     | - 37.5% |
| Industrials    | - 16%   |
| Info. Tech.    | - 12.1% |
| Cons. Discret. | - 8.6%  |
| Utilities      | - 6.5%  |
| Health Care    | - 5%    |
| Cons. Staples  | - 4.1%  |
| Materials      | - 3.6%  |
| Telecom. Serv. | - 3.5%  |
| Energy         | - 2.2%  |
| Real Estate    | - 0.8%  |

## COUNTRY BREAKDOWN



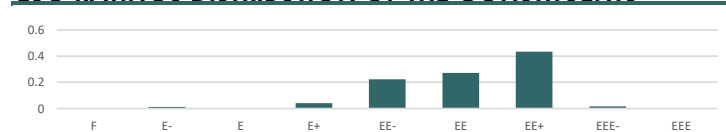
## CURRENCY BREAKDOWN



## 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-        |

| COMPANY                            | WEIGHT | ESG RATING |
|------------------------------------|--------|------------|
| 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                       | SOCIAL                                     | GOVERNANCE                    |
|-------------------------------------|--------------------------------------------|-------------------------------|
| High Climate Impact Sector Exp. (%) | Controversial Weapons Exp. (%)             | Independent Board Members (%) |
| GHG intensity (tonnes CO2e/USD mn)  | Tobacco Exposure (%)                       | Female Board Members (%)      |
| GHG reported vs estimated (%)       | Number Social Violations                   |                               |
| Brown Sector Exposure (%)           | Adherence to ILO Principles (%)            |                               |
| Green Sector Exposure (%)           | Gender Pay Gap (%)                         |                               |
| Climate-related physical risk score | Female to Male Board Members               |                               |
|                                     | Work Related Accidents (%)                 |                               |
|                                     | Corruption/Bribery (%)                     |                               |
|                                     | Corruption/Bribery (# of convictions)      |                               |
|                                     | Corrupt./Brib. (fines and settl. in EUR M) |                               |

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 1831/2003 | 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 1831/2003 | 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 and 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](http://www.stoxx.com)).

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