

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

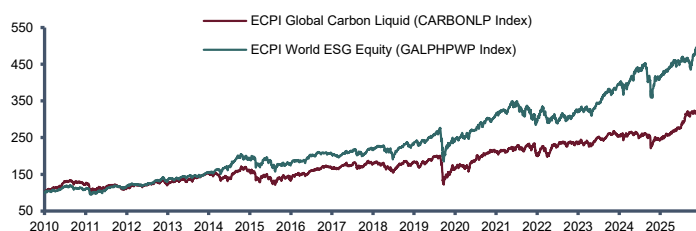
Ticker	CARBONLP - CARBONLR - CARBONLN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	July 1, 2010
Rebalancing Frequency	Semi Annual	Index Rules	https://www.stoxx.com/

CONSTITUENTS SELECTION: METHODOLOGY

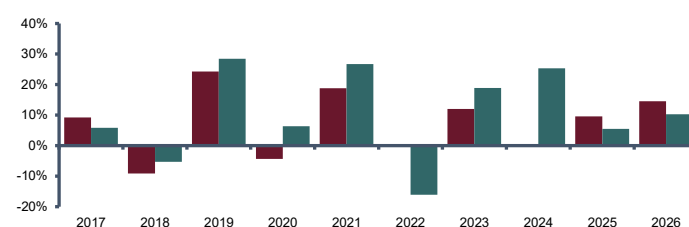
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE



RELATIVE ANALYSIS	CARBONLP	GALPHPWP
Alpha Wrt Comparable	-0.51%	
Beta Wrt Comparable	0.81	
Sharpe Ratio	0.41	0.67
Information Ratio	-0.23	

FUNDAMENTALS	
Dividend Yield	2.90
Price/Earning Trailing	17.16
Price/Earning Forward	16.61
Price/Book Value	2.52
Price/Cash Flow	10.40
Price/Sales	1.72

RETURN	CARBONLP	GALPHPWP
YTD	14.50%	10.30%
1Y	28.94%	22.30%
3Y	37.16%	59.14%
5Y	48.64%	67.17%
7Y	83.27%	125.71%
CAGR	7.52%	10.68%
Data From/To	7/1/2010	5/29/2026

RETURN	CARBONLP	GALPHPWP
Annual Volatility	15.70%	14.34%
Var 95%	-25.90%	-23.66%
Var 99%	-36.58%	-33.41%
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

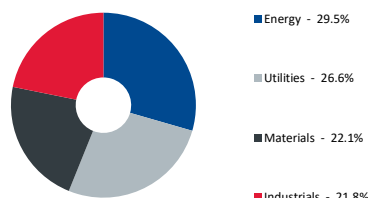
INDEX CHARACTERISTICS

Components	39	Largest Mkt Cap (Eur)	349,227,408,792.15	
Micro-cap	0	0.00%	Smallest Mkt Cap (Eur)	12,744,801,309.87
Small-cap	0	0.00%	Average Mkt Cap (Eur)	61,465,106,360.38
Mid-cap	0	0.00%	Median Mkt Cap (Eur)	48,001,543,359.59
Large-cap	38	97.11%	Index Mkt Cap (Eur)	2,397,139,148,054.84
Mega-cap	1	2.89%	Top 10 Holdings Weight	31.37%

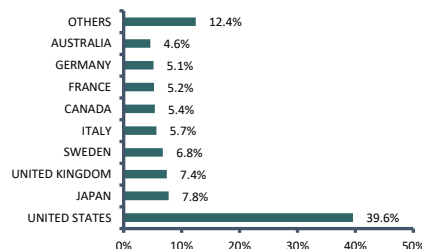
ECPI GLOBAL CARBON LIQUID EQUITY INDEX

Factsheet as of 29-May-2026

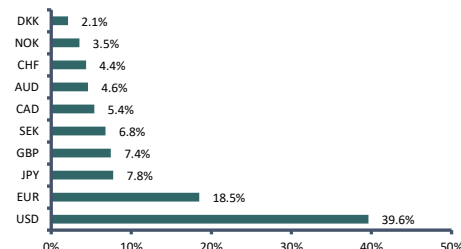
INDUSTRY SECTOR BREAKDOWN



COUNTRY BREAKDOWN



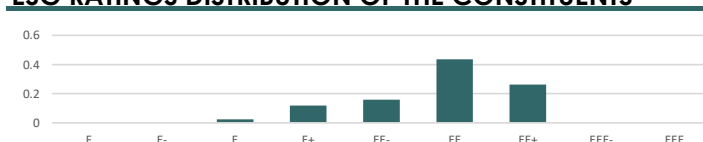
CURRENCY BREAKDOWN



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
Equinor ASA	3.53%	EE-
Shin-Etsu Chemical Co	3.50%	EE+
Marathon Petroleum Corp.	3.29%	E+
ENI SpA	3.25%	E+
Caterpillar Inc	3.23%	EE

COMPANY	WEIGHT	ESG RATING
Baker Hughes Company	3.10%	EE+
Imperial Oil Ltd	2.99%	EE
Devon Energy Corp	2.89%	EE
SLB Limited	2.81%	EE+
ConocoPhillips	2.77%	E+

BMR ESG DISCLOSURE

ENVIRONMENTAL

High Climate Impact Sector Exp. (%)	100.00
GHG intensity (tonnes CO2e/USD mn)	214.16
GHG reported vs estimated (%)	98.32/1.68
Brown Sector Exposure (%)	54.38
Green Sector Exposure (%)	37.11
Climate-related physical risk score	45.21

SOCIAL

Controversial Weapons Exp. (%)	0.00
Tobacco Exposure (%)	0.00
Number Social Violations	0.00
Adherence to ILO Principles (%)	96.71
Gender Pay Gap (%)	31.15
Female to Male Board Members	0.58
Work Related Accidents (%)	2.41
Corruption/Bribery (%)	2.48
Corruption/Bribery (# of convictions)	2.00
Corrupt./Brib. (fines and settl. in EUR M)	43.48

GOVERNANCE

Independent Board Members (%)	78.15
Female Board Members (%)	35.54

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 | Corrupt./Brib. (fines and settl. in EUR M): Amount of fines 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. | 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 sources: ECP, Iucast, 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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