# ECPI CHINA CONSUMPTION TRAD. EQUITY INDEX

ECPI Part of STOXX

Factsheet as of 30-Oct-2026

## OVERVIEW

The Index selects 40 companies in the developed markets that are expected to benefit from the boom in consumer spending in China.

## KEY DATA

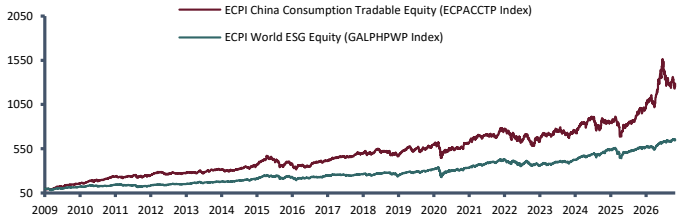
| | | | |
|---|---|---|---|
| **Ticker** | ECPACCTP - ECPACCTR - ECPACCTN | **Currency** | EUR and LC |
| **Weighting** | Equal Weighted | **Historical Series Since** | January 2, 2009 |
| **Rebalancing Frequency** | Semi Annual | **Index Rules** | https://www.stoxx.com/ |

## CONSTITUENTS SELECTION: METHODOLOGY

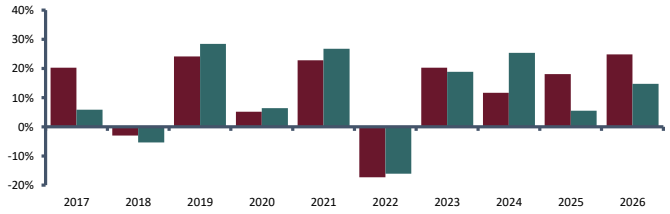
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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

| INDUSTRY SELECTION | ECPI ESG SCREENING | GEOGRAPHICAL CRITERIA | FINANCIAL CRITERIA | |
|---|---|---|---|---|
| Consumer Goods and Services, Health Care, Financials, Technology, Telecommunications | ECPI ESG Rating ≥ E- | Geographical Revenue Distribution (revenues from Asia > 20%) | ADV ≥ 0.5%<br>FREE FLOAT ≥ 15% | ECPI CHINA CONSUMPTION TRADABLE EQUITY INDEX |

## HISTORICAL PERFORMANCE




## ANNUAL PERFORMANCE




| RELATIVE ANALYSIS | ECPACCTP | GALPHPWP |
|---|---|---|
| **Alpha Wrt Comparable** | 4.30% | |
| **Beta Wrt Comparable** | 0.97 | |
| **Sharpe Ratio** | 0.81 | 0.69 |
| **Information Ratio** | 0.40 | |

| FUNDAMENTALS | |
|---|---|
| **Dividend Yield** | 1.61 |
| **Price/Earning Trailing** | 20.11 |
| **Price/Earning Forward** | 18.82 |
| **Price/Book Value** | 6.41 |
| **Price/Cash Flow** | 21.71 |
| **Price/Sales** | 3.93 |

| RETURN | ECPACCTP | GALPHPWP |
|---|---|---|
| **YTD** | 24.78% | 14.73% |
| **1Y** | 24.75% | 14.05% |
| **3Y** | 85.67% | 66.83% |
| **5Y** | 76.55% | 56.11% |
| **7Y** | 120.97% | 113.14% |
| **CAGR** | 15.22% | 11.02% |
| **Data From/To** | 1/2/2009 | 10/30/2026 |

| RETURN | ECPACCTP | GALPHPWP |
|---|---|---|
| **Annual Volatility** | 17.46% | 14.58% |
| **Var 95%** | -28.80% | -24.05% |
| **Var 99%** | -40.68% | -33.96% |
| **Max Drawdown** | -33.11% | -33.26% |
| **Start of Max Dd Period** | 4/13/2015 | 2/19/2020 |
| **End of Max Dd** | 2/11/2016 | 3/23/2020 |
| **End of Recovery Period** | 9/27/2017 | 1/8/2021 |

## INDEX CHARATERISTICS

| | | | | |
|---|---|---|---|---|
| **Components** | 40 | | **Largest Mkt Cap (Eur)** | 4,505,591,913,822.46 |
| **Micro-cap** | 0 | 0.00% | **Smallest Mkt Cap (Eur)** | 24,341,362,147.78 |
| **Small-cap** | 0 | 0.00% | **Average Mkt Cap (Eur)** | 359,547,044,122.59 |
| **Mid-cap** | 0 | 0.00% | **Median Mkt Cap (Eur)** | 84,986,934,857.22 |
| **Large-cap** | 30 | 74.30% | **Index Mkt Cap (Eur)** | 14,381,881,764,903.40 |
| **Mega-cap** | 10 | 25.70% | **Top 10 Holdings Weight** | 31.00% |


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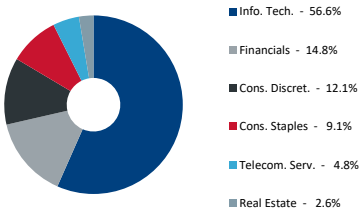
Website
www.stoxx.com

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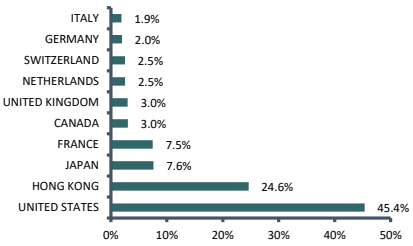
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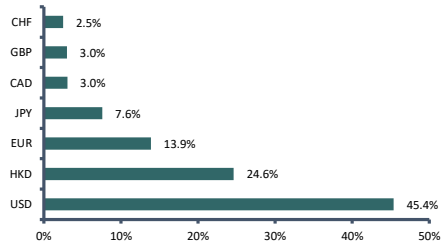
## INDUSTRY SECTOR BREAKDOWN




## COUNTRY BREAKDOWN



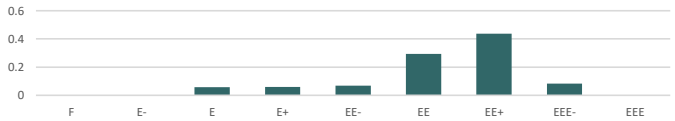

## CURRENCY BREAKDOWN




## 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 |
|---|---|---|
| Advantest Corp | 3.52% | EE+ |
| Bank of Communications Co Ltd - H Shar | 3.50% | E+ |
| L'Oreal | 3.16% | EE+ |
| Apple Inc. | 3.06% | E |
| Manulife Financial Corporation | 3.05% | EE+ |

| COMPANY | WEIGHT | ESG RATING |
|---|---|---|
| TE Connectivity plc | 3.03% | EE+ |
| Unilever | 3.00% | EE |
| AIA Group Ltd | 2.93% | EE |
| Nongfu Spring Co Ltd - H Shares | 2.91% | EE |
| Texas Instruments Inc | 2.84% | EE+ |

## BMR ESG DISCLOSURE

| ENVIRONMENTAL | |
|---|---|
| High Climate Impact Sector Exp. (%) | 71.80 |
| GHG intensity (tonnes CO2e/USD mn) | 48.89 |
| GHG reported vs estimated (%) | 84.87/15.13 |
| Brown Sector Exposure (%) | 10.49 |
| Green Sector Exposure (%) | 10.59 |
| Climate-related physical risk score | 32.87 |

| SOCIAL | |
|---|---|
| Controversial Weapons Exp. (%) | 0.00 |
| Tobacco Exposure (%) | 0.00 |
| Number Social Violations | 0.00 |
| Adherence to ILO Principles (%) | 97.29 |
| Gender Pay Gap (%) | 47.62 |
| Female to Male Board Members | 0.51 |
| Work Related Accidents (%) | 0.00 |
| Corruption/Bribery (%) | 0.00 |
| Corruption/Bribery (# of convictions) | 2.00 |
| Corrupt./Brib. (fines and settl. in EUR M) | 0.05 |

| GOVERNANCE | |
|---|---|
| Independent Board Members (%) | 74.00 |
| Female Board Members (%) | 32.07 |

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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