

# ECPI GLOBAL CARBON LIQUID EQUITY INDEX

Factsheet as of 30-Apr-2024

## 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

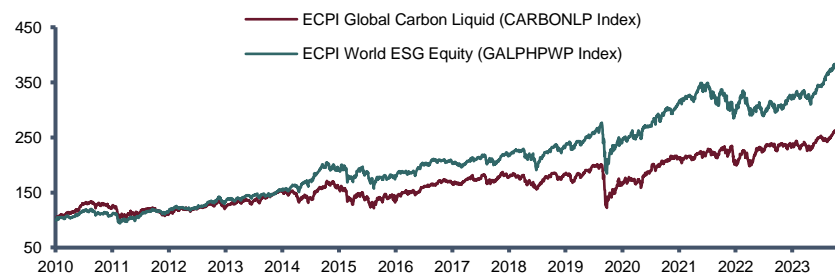
Ticker	CARBONLP - CARBONLR - CARBONLN	Currency	EUR and LC
Weighting	Equal Weighted	Historical Series Since	July 1, 2010
Rebalancing Frequency	Semi Annual	Index Rules	<a href="https://www.ecpigroup.com/">https://www.ecpigroup.com/</a>

## CONSTITUENTS SELECTION: METHODOLOGY

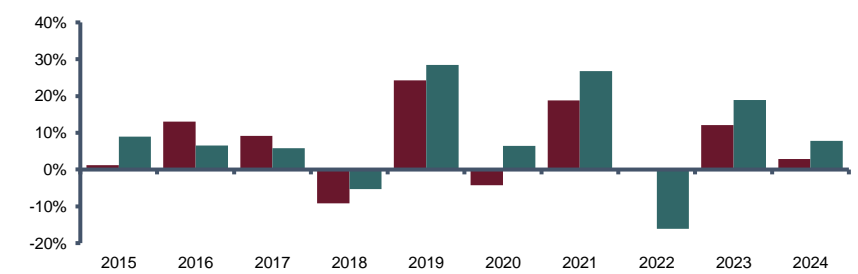
The ECPI ESG Rating Methodology is a rule based process focusing on a company's Environmental, Social and Governance performance. ECPI ESG Rating is a synthetic measure of these performances, based on a set of indicators defined by the ECPI ESG Rating Methodology. The ECPI Rating scale goes from F (Ineligible)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



## HISTORICAL PERFORMANCE



## ANNUAL PERFORMANCE



RELATIVE ANALYSIS	CARBONLP	GALPHPWP
Alpha Wrt Comparable	-0.64%	
Beta Wrt Comparable	0.84	
Sharpe Ratio	0.38	0.62
Information Ratio	-0.20	

FUNDAMENTALS	
Dividend Yield	3.35
Price/Earning Trailing	14.39
Price/Earning Forward	14.03
Price/Book Value	2.11
Price/Cash Flow	8.76
Price/Sales	1.25

RETURN	CARBONLP	GALPHPWP
YTD	2.85%	7.79%
1Y	8.81%	20.58%
3Y	24.42%	23.39%
5Y	42.92%	58.11%
7Y	51.08%	78.17%
CAGR	7.12%	9.95%
Data From/To	07/01/2010	04/30/2024

RETURN	CARBONLP	GALPHPWP
Annual Volatility	16.23%	14.43%
Var 95%	-26.78%	-23.82%
Var 99%	-37.82%	-33.63%
Max Drawdown	-39.36%	-33.26%
Start of Max Dd Period	01/20/2020	02/19/2020
End of Max Dd	03/23/2020	03/23/2020
End of Recovery Period	01/14/2021	01/08/2021

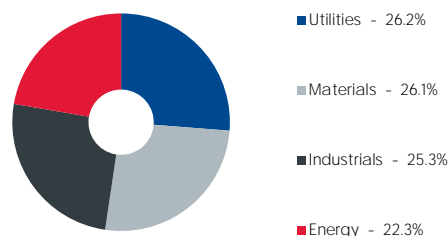
## INDEX CHARACTERISTICS

Components	40	Largest Mkt Cap (Eur)	165,456,364,680.00
Micro-cap	0	Smallest Mkt Cap (Eur)	14,458,411,116.00
Small-cap	0	Average Mkt Cap (Eur)	52,554,641,909.66
Mid-cap	0	Median Mkt Cap (Eur)	41,336,335,452.78
Large-cap	40	Index Mkt Cap (Eur)	2,102,185,676,386.39
Mega-cap	0	Top 10 Holdings Weight	28.47%

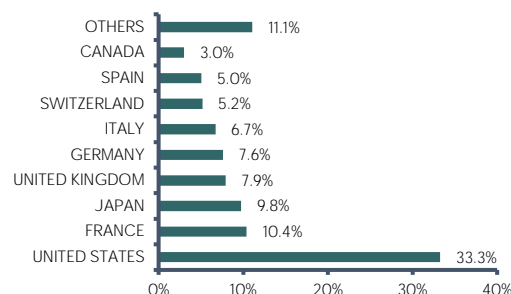
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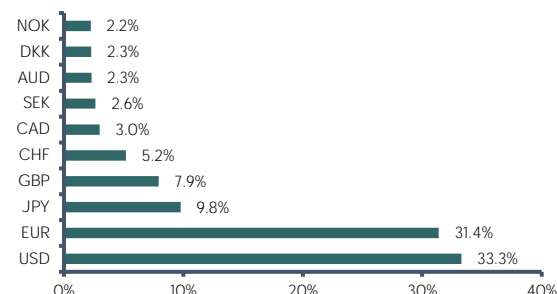
## INDUSTRY SECTOR BREAKDOWN



## COUNTRY BREAKDOWN



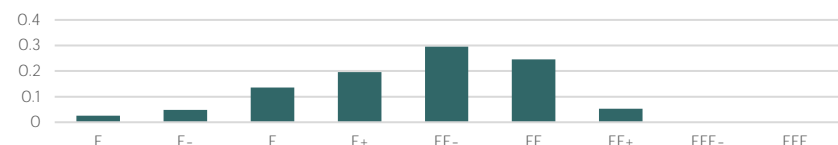
## CURRENCY BREAKDOWN



## ESG RATINGS OF THE BENCHMARK

ESG RATING	EE
ENVIRONMENTAL RATING	EE-
SOCIAL RATING	EE
GOVERNANCE RATING	EE-

## ESG RATINGS DISTRIBUTION OF THE CONSTITUENTS



## TOP 10 POSITIONS

COMPANY	WEIGHT	ESG RATING	COMPANY	WEIGHT	ESG RATING
Agnico Eagle Mines Limited	3.00%	EE+	CRH Plc	2.83%	EE+
Devon Energy Corp	2.95%	E+	Ecolab Inc	2.80%	EE+
Schneider Electric SE	2.94%	EEE-	ConocoPhillips	2.77%	E+
Mitsui & Co	2.92%	EE	TotalEnergies	2.75%	E+
Ferguson PLC	2.83%	EE	Repsol SA	2.68%	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 weighing 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 1831/2006 | **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 1831/2006 | **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.ecpigroup.com](http://www.ecpigroup.com)).

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