

FACTSHEET - AS OF 04-Jun-2026

Solactive ILIM Low Carbon Equity Income Index GTR

DESCRIPTION

The Solactive ILIM Low Carbon Equity Income Index GTR aims to track a portfolio of Developed Market securities which have been filtered based on certain controversial and climate related activities as well as dividend paying behaviour. Eligible securities are weighted based on their exposure to several Climate Factors and a Dividend Yield Score. The index calculates as an GTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFPY1 / SLOFPY	Base Value / Base Date	100 Points / 19.11.2021
Bloomberg / Reuters	/ .SOILLCIT	Last Price	166.95
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 19.11.2021
Index Members	513		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.71%	9.21%	11.42%	22.21%	11.01%	66.95%
Performance (p.a.)						11.95%
Volatility (p.a.)	7.84%	9.84%	9.17%	8.83%	9.70%	11.16%
High	167.91	167.91	167.91	167.91	167.91	167.91
Low	156.45	146.79	146.79	133.87	146.79	95.87
Sharpe Ratio*	15.12	4.17	2.46	2.34	2.68	0.90
Max. Drawdown	-0.64%	-4.00%	-6.22%	-6.22%	-6.22%	-15.78%
VaR 95 \ 99				-13.7% \ -26.3%		-17.1% \ -34.0%
CVaR 95 \ 99				-19.8% \ -27.7%		-26.9% \ -45.8%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

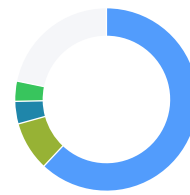
COMPOSITION BY CURRENCIES

- USD 67.3%
- EUR 11.2%
- JPY 8.7%
- GBp 3.0%
- Others 9.8%



COMPOSITION BY COUNTRIES

- US 62.0%
- JP 8.7%
- IE 4.0%
- FR 3.6%
- Others 21.8%



TOP COMPONENTS AS OF 04-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.47%
APPLE INC	AAPL UW Equity	US	USD	5.04%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.55%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	2.91%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	2.40%
BROADCOM INC	AVGO UW Equity	US	USD	2.20%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.78%
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	1.58%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	1.55%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	1.50%

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