

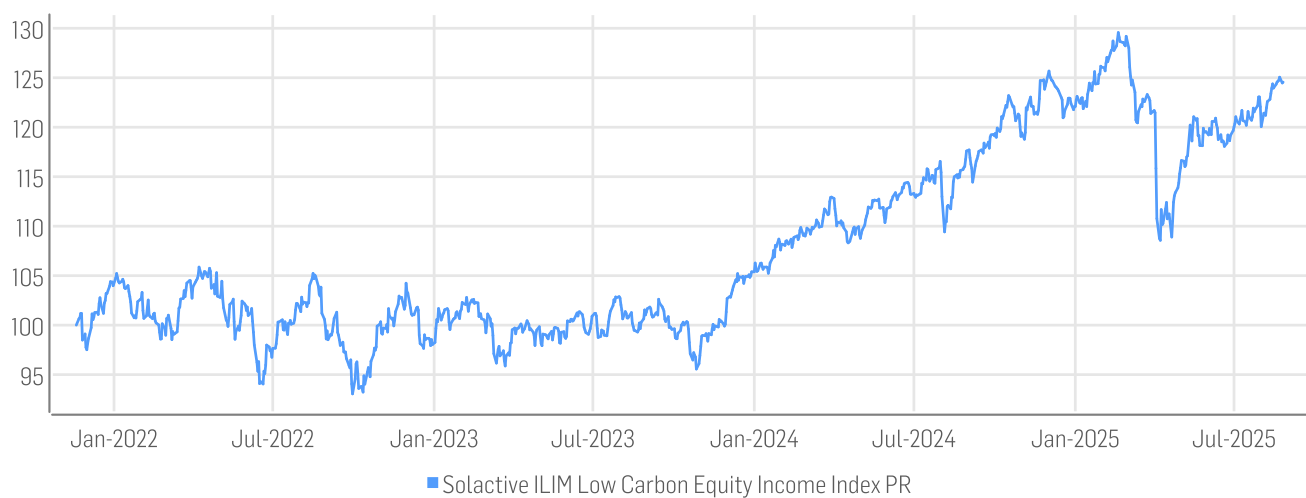
FACTSHEET - AS OF 26-Aug-2025

Solactive ILIM Low Carbon Equity Income Index PR

DESCRIPTION

The Solactive ILIM Low Carbon Equity Income Index PR 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 PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFPW5 / SLOFPW	Base Value / Base Date	100 Points / 19.11.2021
Bloomberg / Reuters	/ .SOILLCIP	Last Price	124.56
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	516		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.28%	4.23%	-2.85%	5.92%	2.02%	24.56%
Performance (p.a.)						6.00%
Volatility (p.a.)	9.08%	7.85%	15.26%	12.48%	13.83%	11.55%
High	125.06	125.06	129.19	129.57	129.57	129.57
Low	120.06	118.06	108.57	108.57	108.57	93.05
Sharpe Ratio*	3.27	2.08	-0.50	0.33	0.09	0.35
Max. Drawdown	-2.44%	-2.44%	-15.96%	-16.21%	-16.21%	-16.21%
VaR 95 \ 99				-17.0% \ -36.4%		-18.4% \ -36.3%
CVaR 95 \ 99				-33.9% \ -73.2%		-28.5% \ -48.3%

* 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).

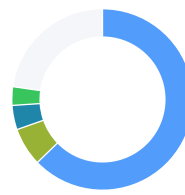
COMPOSITION BY CURRENCIES

- USD 66.0%
- EUR 12.7%
- GBp 7.0%
- JPY 4.3%
- Others 9.9%



COMPOSITION BY COUNTRIES

- US 62.8%
- GB 6.8%
- JP 4.3%
- FR 3.3%
- Others 22.7%



TOP COMPONENTS AS OF 26-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.21%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.14%
NVIDIA CORP	NVDA UW Equity	US	USD	3.15%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.65%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.45%
PEPSICO INC	PEP UW Equity	US	USD	2.32%
PFIZER INC	PFE UN Equity	US	USD	2.23%
ABBVIE INC	ABBV UN Equity	US	USD	2.23%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.08%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	2.07%

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