

# FACTSHEET - AS OF 09-Jul-2025

## 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	137.43
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	516		

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### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.60%	11.15%	1.27%	8.86%	1.19%	37.43%
Performance (p.a.)						9.14%
Volatility (p.a.)	6.97%	12.46%	15.26%	13.13%	14.86%	11.63%
High	137.43	137.43	144.58	144.58	144.58	144.58
Low	133.87	122.36	121.77	120.40	121.77	95.87
Sharpe Ratio*	0.81	4.15	0.04	0.54	0.03	0.62
Max. Drawdown	-2.28%	-3.09%	-15.78%	-15.78%	-15.78%	-15.78%
VaR 95 \ 99				-18.7% \ -51.0%		-17.7% \ -35.9%
CVaR 95 \ 99				-37.0% \ -72.9%		-28.5% \ -48.0%

\* 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 66.1%
- EUR 12.8%
- GBp 7.0%
- JPY 4.3%
- Others 9.9%



### COMPOSITION BY COUNTRIES

- US 62.6%
- GB 6.8%
- JP 4.3%
- FR 3.6%
- Others 22.8%



### TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	4.25%
APPLE INC	AAPL UW Equity	US	USD	3.97%
NVIDIA CORP	NVDA UW Equity	US	USD	2.89%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.54%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	2.54%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.40%
PFIZER INC	PFE UN Equity	US	USD	2.34%
PEPSICO INC	PEP UW Equity	US	USD	2.17%
ABBVIE INC	ABBV UN Equity	US	USD	2.09%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.07%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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