

# FACTSHEET - AS OF 07-Apr-2026

## Solactive ILIM Low Carbon Equity Income Index NTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFPX3 / SLOFPX	Base Value / Base Date	100 Points / 19.11.2021
Bloomberg / Reuters	/ .SOILLCIN	Last Price	144.45
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	515		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.09%	-1.53%	1.37%	20.08%	-0.57%	44.45%
Performance (p.a.)						8.76%
Volatility (p.a.)	10.99%	10.23%	9.45%	9.92%	10.07%	11.23%
High	147.53	151.08	151.08	151.08	151.08	151.08
Low	141.60	141.60	139.96	118.83	141.60	95.16
Sharpe Ratio*	-2.24	-0.78	0.09	1.86	-0.40	0.61
Max. Drawdown	-4.02%	-6.27%	-6.27%	-6.27%	-6.27%	-15.88%
VaR 95 \ 99				-15.4% \ -26.9%		-17.3% \ -34.0%
CVaR 95 \ 99				-22.7% \ -31.1%		-27.3% \ -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).

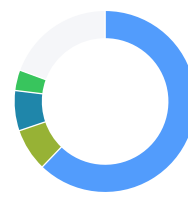
## COMPOSITION BY CURRENCIES

- USD 65.6%
- EUR 14.6%
- GBp 7.2%
- JPY 3.7%
- Others 8.9%



## COMPOSITION BY COUNTRIES

- US 62.2%
- FR 7.6%
- GB 7.2%
- JP 3.7%
- Others 19.4%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	3.62%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.42%
APPLE INC	AAPL UW Equity	US	USD	3.37%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	3.09%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.66%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.65%
MERCK & CO. INC.	MRK UN Equity	US	USD	2.44%
PEPSICO INC	PEP UW Equity	US	USD	2.39%
PFIZER INC	PFE UN Equity	US	USD	2.39%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.30%

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