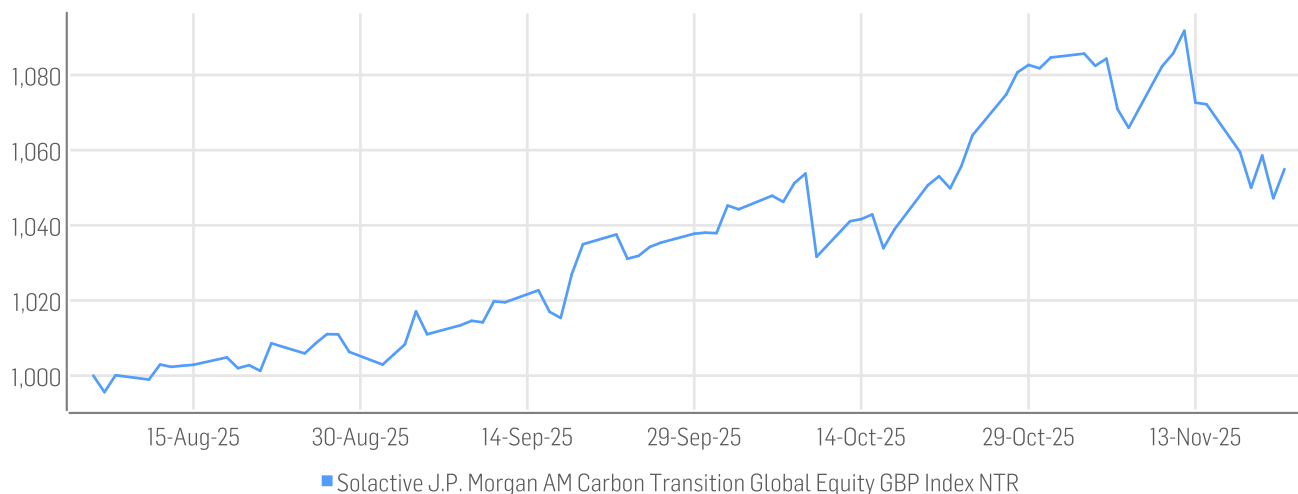


FACTSHEET - AS OF 21-Nov-2025

Solactive J.P. Morgan AM Carbon Transition Global Equity GBP Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOSJ94 / SLOSJ9	Base Value / Base Date	1000.0 Points / 06.08.2025
Bloomberg / Reuters	/ .JPMGCTBN	Last Price	1054.95
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 06.08.2025
Index Members	362		

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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.49%	4.60%			5.50%	5.50%
Performance (p.a.)						20.03%
Volatility (p.a.)	13.02%	10.53%			9.86%	9.86%
High	1091.77	1091.77			1091.77	1091.77
Low	1047.20	1002.93			995.60	995.60
Sharpe Ratio*	0.16	1.52			1.63	1.63
Max. Drawdown	-4.08%	-4.08%			-4.08%	-4.08%
VaR 95 \ 99						-18.9% \ -33.7%
CVaR 95 \ 99						

* 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).

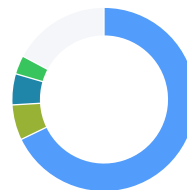
COMPOSITION BY CURRENCIES

- USD 70.0%
- EUR 8.0%
- JPY 6.2%
- CAD 5.5%
- Others 10.3%



COMPOSITION BY COUNTRIES

- US 67.8%
- JP 6.2%
- CA 5.5%
- CH 3.3%
- Others 17.2%



TOP COMPONENTS AS OF 21-Nov-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.88%
APPLE INC	AAPL UW Equity	US	USD	5.60%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.80%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.12%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.19%
BROADCOM INC	AVGO UW Equity	US	USD	2.54%
META PLATFORMS INC	META UW Equity	US	USD	1.91%
ELI LILLY & CO	LLY UN Equity	US	USD	1.80%
TESLA INC	TSLA UW Equity	US	USD	1.62%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.06%

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