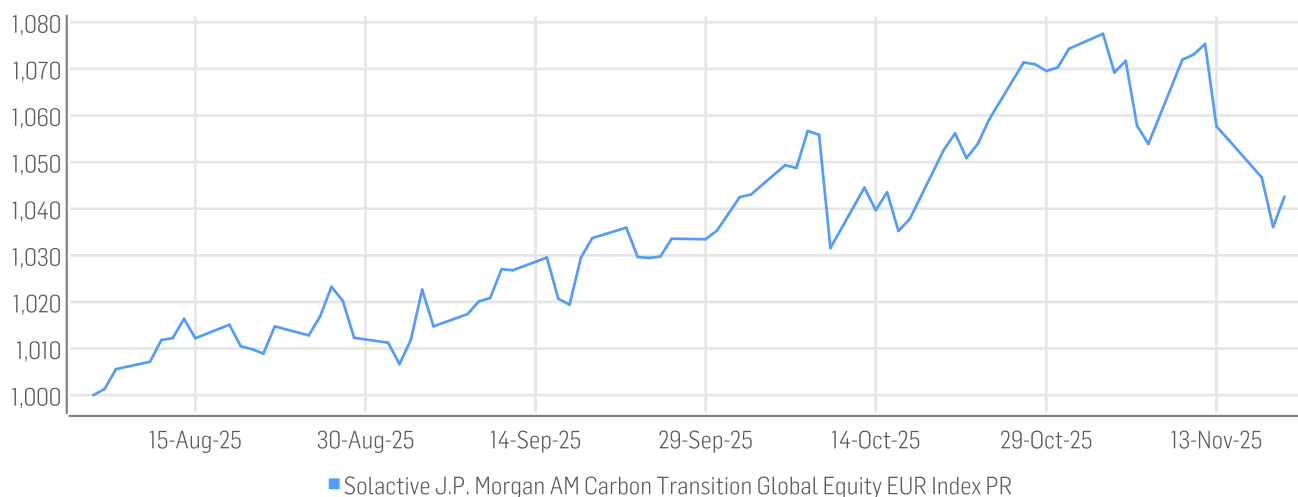


## Solactive J.P. Morgan AM Carbon Transition Global Equity EUR Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |                                        |
|---------------------|-----------------------|------------------------|----------------------------------------|
| ISIN / WKN          | DE000SLOSKB3 / SLOSKB | Base Value / Base Date | 1000.0 Points / 06.08.2025             |
| Bloomberg / Reuters | / .JPMGCTEP           | Last Price             | 1042.59                                |
| Index Calculator    | Solactive AG          | Dividends              | Not Reinvested                         |
| Index Type          | Price Return          | Calculation            | 01:00 to 22:50 (CET), every 15 seconds |
| Index Currency      | EUR                   | History                | Available daily back to 06.08.2025     |
| Index Members       | 362                   |                        |                                        |

FACTSHEET - AS OF 19-Nov-2025  
Solactive J.P. Morgan AM Carbon Transition Global Equity EUR Index PR

## STATISTICS

| EUR                | 30D     | 90D     | 180D | 360D | YTD     | Since Inception |
|--------------------|---------|---------|------|------|---------|-----------------|
| Performance        | -0.95%  | 3.34%   |      |      | 4.26%   | 4.26%           |
| Performance (p.a.) |         |         |      |      |         | 15.61%          |
| Volatility (p.a.)  | 12.93%  | 10.97%  |      |      | 10.36%  | 10.36%          |
| High               | 1077.54 | 1077.54 |      |      | 1077.54 | 1077.54         |
| Low                | 1036.07 | 1006.65 |      |      | 1000.00 | 1000.00         |
| Sharpe Ratio*      | -1.00   | 1.12    |      |      | 1.32    | 1.32            |
| Max. Drawdown      | -3.85%  | -3.85%  |      |      | -3.85%  | -3.85%          |
| VaR 95 \ 99        |         |         |      |      |         | -16.2% \ -37.0% |
| 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 70.1%
- EUR 8.0%
- JPY 6.1%
- CAD 5.5%
- Others 10.3%



## COMPOSITION BY COUNTRIES

- US 67.9%
- JP 6.1%
- CA 5.5%
- CH 3.3%
- Others 17.2%



## TOP COMPONENTS AS OF 19-Nov-2025

| Company                 | Ticker          | Country | Currency | Index Weight (%) |
|-------------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP             | NVDA UW Equity  | US      | USD      | 6.11%            |
| APPLE INC               | AAPL UW Equity  | US      | USD      | 5.53%            |
| ALPHABET INC-CL A       | GOOGL UW Equity | US      | USD      | 4.68%            |
| MICROSOFT CORP          | MSFT UW Equity  | US      | USD      | 4.24%            |
| AMAZON.COM INC          | AMZN UW Equity  | US      | USD      | 3.21%            |
| BROADCOM INC            | AVGO UW Equity  | US      | USD      | 2.64%            |
| META PLATFORMS INC      | META UW Equity  | US      | USD      | 1.89%            |
| ELI LILLY & CO          | LLY UN Equity   | US      | USD      | 1.78%            |
| TESLA INC               | TSLA UW Equity  | US      | USD      | 1.67%            |
| VISA INC-CLASS A SHARES | V UN Equity     | US      | USD      | 1.04%            |

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