

JPMorgan Asset Management Carbon Transition Global Equity Net Total Return Index

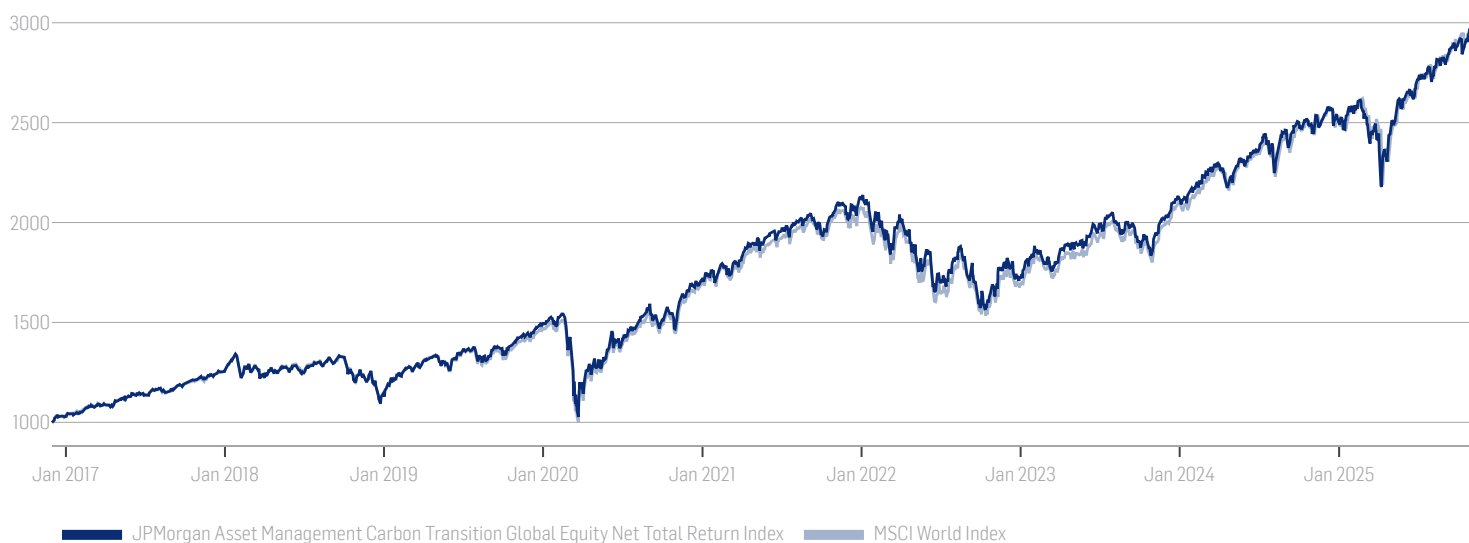
DESCRIPTION

The Index is a rules-based, proprietary index designed to reflect the performance of a subset of the global large and mid-cap companies in developed markets that, based on the Index rules, are determined to be best positioned to benefit from a transition to a low-carbon economy by effectively managing their emissions, resources and climate-related risks.

CHARACTERISTICS

ISIN / WKN	DE000SLOBE72 / SLOBE7	Base Value / Base Date	1000 Points / 01.12.2016
Bloomberg / Reuters	JPMIGCTN Index / .JPMIGCTN	Last Price	2908.45
Index Administrator	J.P. Morgan Investment Management Inc.	Dividends	Included
Index Type	Net Total Return	Calculation	01:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 01.12.2016
Index Members	362		

HISTORICAL PERFORMANCE*



* Source of MSCI World Daily Total Return Net Index provided by Bloomberg

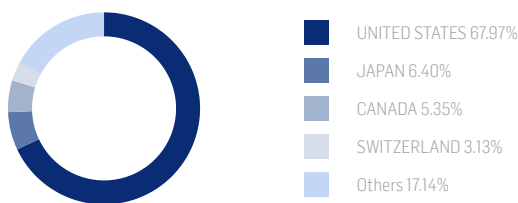
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.16%	4.41%	16.00%	14.60%	16.53%	190.84%
Performance (p.a.)	-1.87%	19.12%	34.93%	14.83%	19.75%	12.69%
Volatility (p.a.)	12.70%	9.54%	9.75%	14.97%	15.59%	15.24%
High	2974.15	2974.15	2974.15	2974.15	2974.15	2974.15
Low	2844.93	2776.12	2558.85	2180.17	2180.17	1000.00
Sharpe Ratio	-0.46	1.59	3.17	0.72	1.01	0.57
Max Drawdown	-2.71%	-2.83%	-2.83%	-16.65%	-16.65%	-33.48%

COMPOSITION BY CURRENCIES



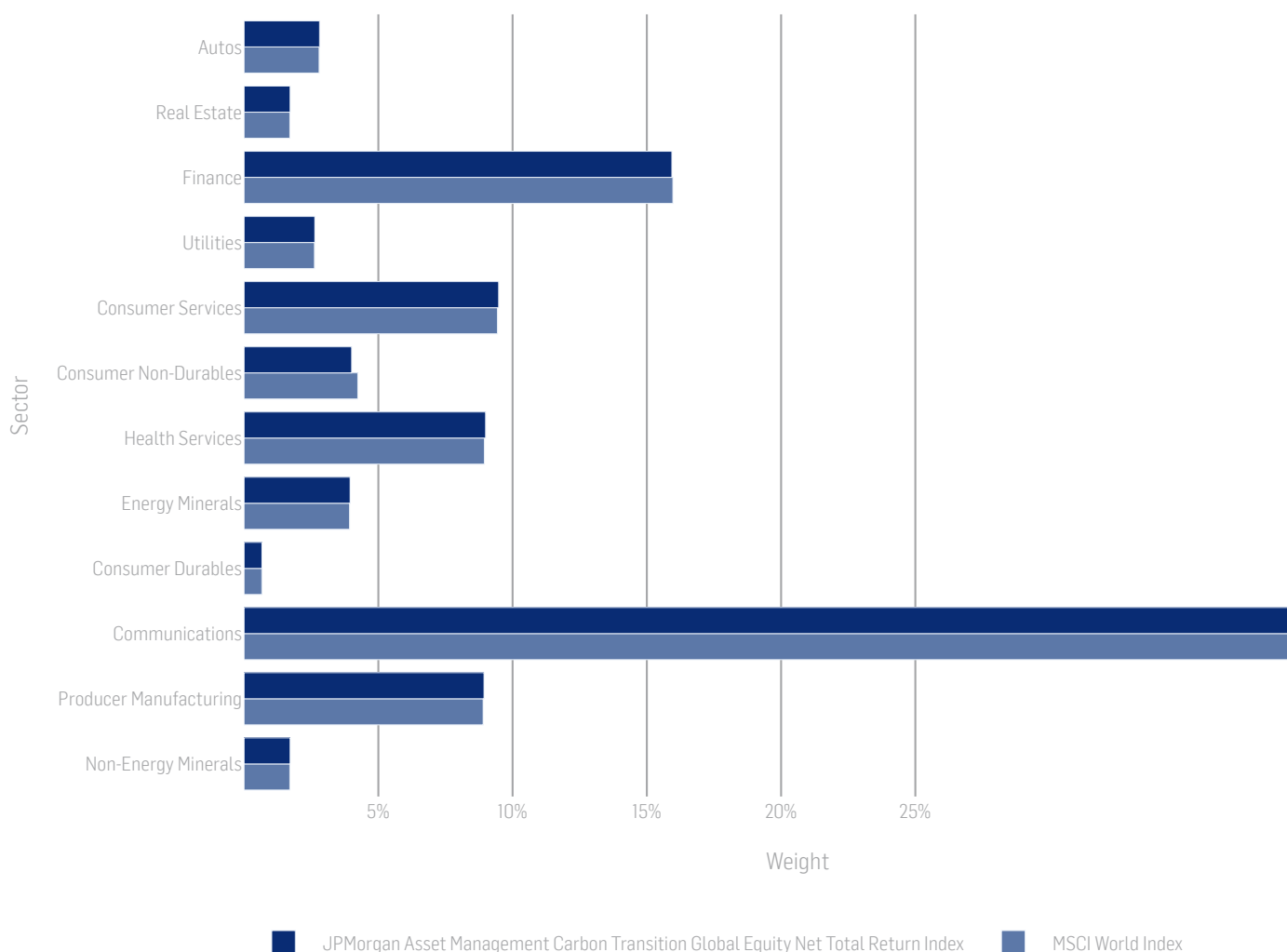
COMPOSITION BY COUNTRIES



MARKET CAP BREAKDOWN

	MSCI World Index	JPMorgan Asset Management Carbon Transition Global Equity Net Total Return Index
Average	\$57,361,678,963	\$125,848,271,557
Max	\$4,412,017,619,191	\$4,412,017,619,191
Min	\$769,124,777	\$1,226,876,547

SECTOR BREAKDOWN



TOP COMPONENTS AS OF 2025-11-06

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	UNITED STATES	USD	6.08%
APPLE INC	AAPL UW Equity	UNITED STATES	USD	5.48%
ALPHABET INC-CL A	GOOGL UW Equity	UNITED STATES	USD	4.48%
MICROSOFT CORP	MSFT UW Equity	UNITED STATES	USD	4.27%
AMAZON.COM INC	AMZN UW Equity	UNITED STATES	USD	3.46%
BROADCOM INC	AVGO UW Equity	UNITED STATES	USD	2.61%
META PLATFORMS INC	META UW Equity	UNITED STATES	USD	1.95%
TESLA INC	TSLA UW Equity	UNITED STATES	USD	1.82%
ELI LILLY & CO	LLY UN Equity	UNITED STATES	USD	1.57%
VISA INC-CLASS A SHARES	V UN Equity	UNITED STATES	USD	1.07%

DISCLOSURE & REPORTING

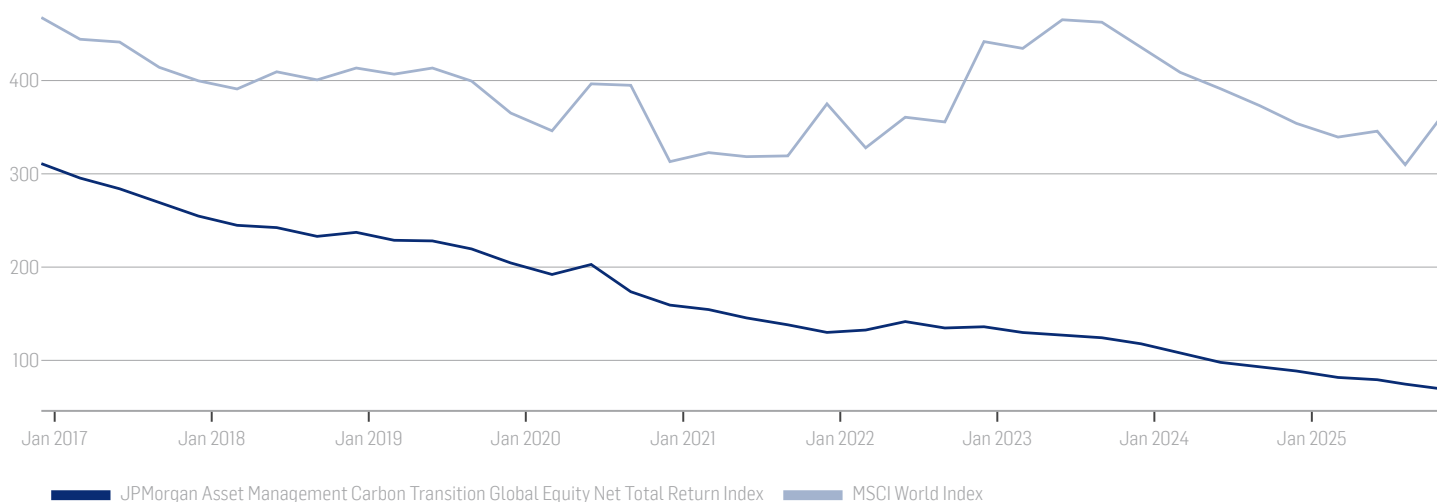
Index	MSCI World Index	JPMorgan Asset Management Carbon Transition Global Equity Net Total Return Index
Constituents*	1384	361
Count of companies reporting GHG	1315	360
Proportion of companies reporting GHG	95%	100%
Weight of companies reporting GHG	97%	96%

* The number of constituents were in the index at the last rebalance 06.11.2025

DECARBONISATION

Index	MSCI World Index	JPMorgan Asset Management Carbon Transition Global Equity Net Total Return Index
Weighted Average Carbon Intensity (WACI)*	365	69
Reduction vs MSCI World Index	-	-81.17%
Annualised decarbonisation since Index Inception	-2.72%	-15.53%
Annualised decarbonisation controlling for EVIC Inflation	7.02%	-7.08%

WACI EVOLUTION SINCE INDEX INCEPTION*



* Metric tonnes CO2e/\$mm EVIC (metric tonnes of CO2 equivalent per \$ million of EVIC)

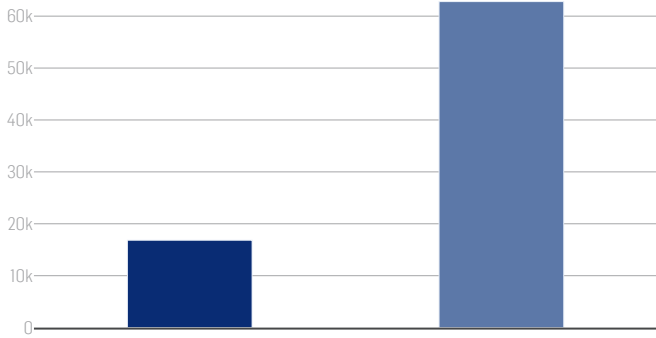
EMISSIONS AND ENERGY EFFICIENCY MEASURES*

Measure	Index	MSCI World Index	JPMorgan Asset Management Carbon Transition Global Equity Net Total Return Index
GHG Emissions (Thousand metrics tonnes CO2e)	GHG Emissions Scope 1 & 2	5,232	3,419
	Reduction vs MSCI World	-	-35%
	GHG Emissions Scope 3	59,180	22,799
	Reduction vs MSCI World	-	-61%
Total GHG Emissions	Total GHG Emissions	62,803	16,820
	Reduction vs MSCI World	-	-73%
Electricity Efficiency	Electricity Used / Sales	0.069	0.047
	Reduction vs MSCI World	-	-32%
Waste Efficiency	Total Waste / Sales	0.383	0.365
	Reduction vs MSCI World	-	-5%

* Metric tonnes CO2e/\$mm EVIC (metric tonnes of CO2 equivalent per \$ million of EVIC)

TOTAL GHG EMISSIONS

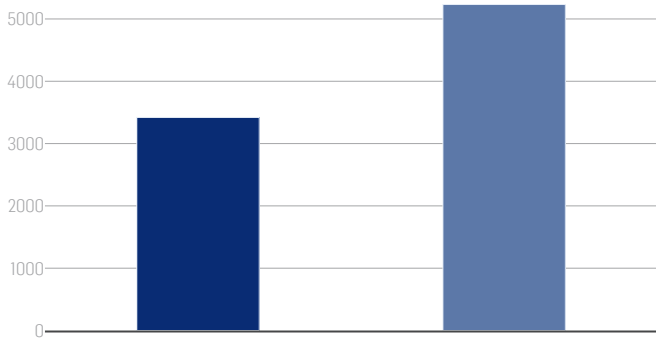
(Thousand metrics tonnes CO2e)



■ JPMorgan Asset Management Carbon Transition Global Equity Net Total Return Index
■ MSCI World Index

GHG EMISSIONS SCOPE 1&2

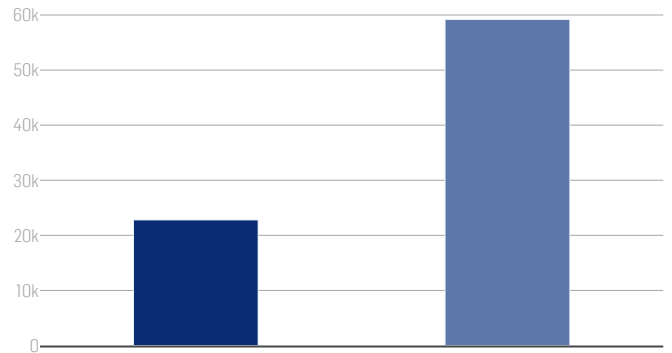
(Thousand metrics tonnes CO2e)



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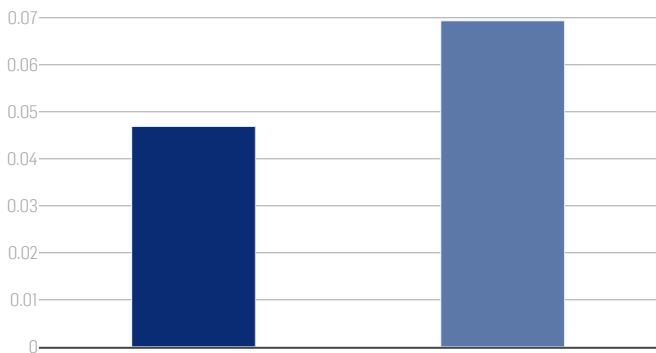
GHG EMISSIONS SCOPE 3

(Thousand metrics tonnes CO2e)



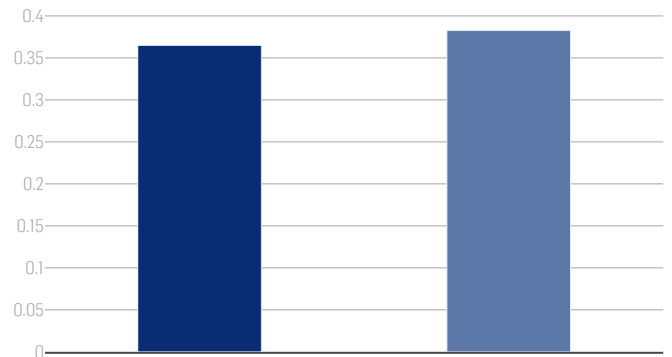
■ JPMorgan Asset Management Carbon Transition Global Equity Net Total Return Index
■ MSCI World Index

ELECTRICITY USED / SALES



■ JPMorgan Asset Management Carbon Transition Global Equity Net Total Return Index
■ MSCI World Index

TOTAL WASTE / SALES



■ JPMorgan Asset Management Carbon Transition Global Equity Net Total Return Index
■ MSCI World Index

HISTORICAL WACI

	MSCI World Index	JPMorgan Asset Management Carbon Transition Global Equity Net Total Return Index
01-Dec-16	468	311
01-Mar-17	444	295
01-Jun-17	441	284
01-Sep-17	414	270
01-Dec-17	400	255
01-Mar-18	391	245
01-Jun-18	409	242
03-Sep-18	401	233
03-Dec-18	413	237
01-Mar-19	407	229
29-May-19	413	228
28-Aug-19	399	219
27-Nov-19	365	204
02-Mar-20	346	192
01-Jun-20	396	203
01-Sep-20	395	174
01-Dec-20	313	159
01-Mar-21	323	154
28-May-21	318	145
01-Sep-21	319	138
01-Dec-21	375	130
01-Mar-22	328	133
01-Jun-22	361	142
01-Sep-22	356	135
01-Dec-22	442	136
01-Mar-23	435	130
01-Jun-23	465	128
01-Sep-23	463	124
01-Dec-23	436	118
01-Mar-24	409	108
03-Jun-24	391	98
02-Sep-24	373	93
26-Nov-24	354	89
03-Mar-25	339	82
02-Jun-25	346	79
06-Aug-25	310	74
05-Nov-25	365	69

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