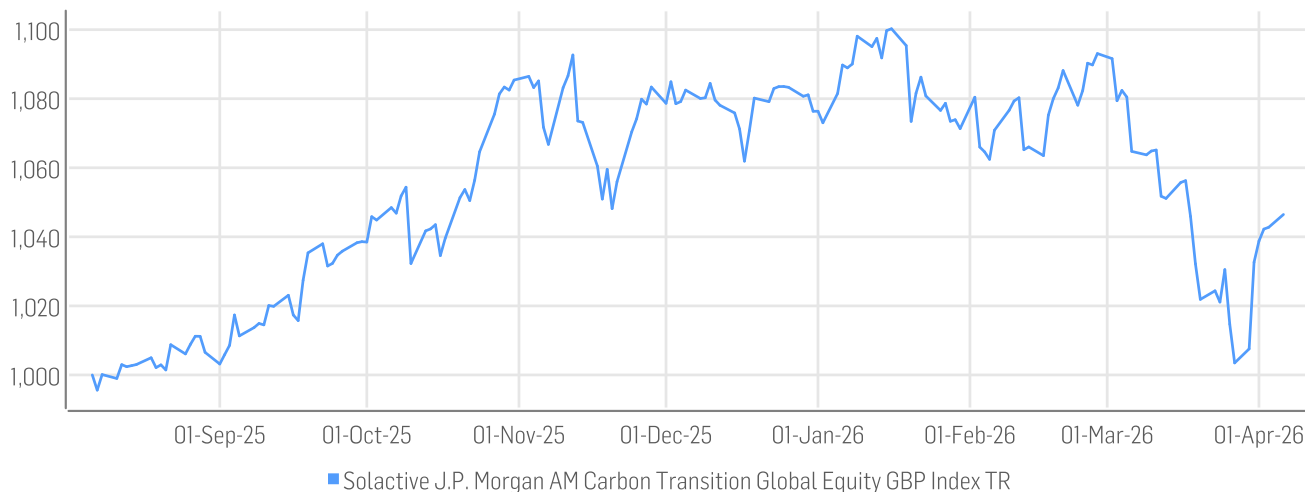


# Solactive J.P. Morgan AM Carbon Transition Global Equity GBP Index TR

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	DE000SLOSKA5 / SLOSKA	Base Value / Base Date	1000.0 Points / 06.08.2025
Bloomberg / Reuters	/ .JPMGCTBT	Last Price	1046.47
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	374		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.72%	-3.97%	-0.51%		-2.78%	4.65%
Performance (p.a.)						7.07%
Volatility (p.a.)	14.56%	12.09%	11.52%		11.88%	10.43%
High	1065.14	1100.26	1100.26		1100.26	1100.26
Low	1003.48	1003.48	1003.48		1003.48	995.60
Sharpe Ratio*	-1.56	-1.56	-0.41		-1.17	0.32
Max. Drawdown	-5.79%	-8.80%	-8.80%		-8.80%	-8.80%
VaR 95 \ 99						-20.1% \ -32.1%
CVaR 95 \ 99						-25.8% \ -33.6%

\* 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).

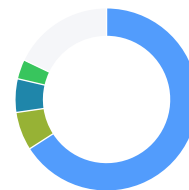
## COMPOSITION BY CURRENCIES

- USD 68.2%
- EUR 8.6%
- JPY 6.8%
- CAD 5.9%
- Others 10.5%



## COMPOSITION BY COUNTRIES

- US 65.9%
- JP 6.8%
- CA 5.9%
- CH 3.5%
- Others 17.9%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.92%
APPLE INC	AAPL UW Equity	US	USD	5.42%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.67%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.23%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.12%
BROADCOM INC	AVGO UW Equity	US	USD	2.38%
META PLATFORMS INC	META UW Equity	US	USD	1.82%
TESLA INC	TSLA UW Equity	US	USD	1.66%
ELI LILLY & CO	LLY UN Equity	US	USD	1.48%
TJX COMPANIES INC	TJX UN Equity	US	USD	1.02%

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