FACTSHEET - AS OF 18-Apr-2024
Munich Re Net Zero Aligned Global Developed Equities Index NTR

DESCRIPTION

The Munich Re Net Zero Aligned Global Developed Equities Index creates exposure to a portfolio of corporates whose decarbonization path is estimated to be aligned with the global warming target of the Paris Agreement. The Index applies all EU minimum standards for Paris Aligned benchmarks and aims to achieve an estimated implied global warming temperature of well below 2dC.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0HX9	Base Value / Base Date	1000 Points / 07.05.2014
Bloomberg / Reuters	MRNETZRO Index/ .MRNETZRO	Last Price	3141.33
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.05.2014
Index Members	330		

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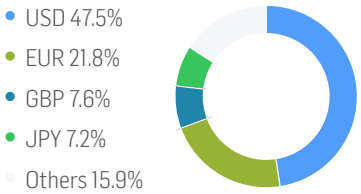
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.50%	3.82%	16.71%	14.18%	4.62%	214.13%
Performance (p.a.)						12.19%
Volatility (p.a.)	7.50%	8.07%	7.83%	8.85%	7.91%	14.73%
High	3277.03	3277.03	3277.03	3277.03	3277.03	3277.03
Low	3141.33	3025.85	2641.33	2641.33	2971.22	1000.00
Sharpe Ratio*	-4.05	1.55	4.20	1.18	1.53	0.56
Max. Drawdown	-4.14%	-4.14%	-4.14%	-8.86%	-4.14%	-32.28%
VaR 95 \ 99				-14.7% \ -20.3%		-22.0% \ -43.0%
CVaR 95 \ 99				-18.1% \ -22.3%		-36.2% \ -64.3%

* 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



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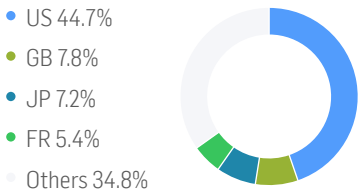

TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.21%
NVIDIA CORP	NVDA UW Equity	US	USD	3.78%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.93%
ASML HOLDING NV	ASML NA Equity	NL	EUR	0.90%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	0.90%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	0.83%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.83%
HOME DEPOT INC	HD UN Equity	US	USD	0.82%
MERCK & CO. INC.	MRK UN Equity	US	USD	0.75%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	0.72%

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