

FACTSHEET - AS OF 19-Jul-2024

Munich Re Net Zero Aligned Global Developed Equities Index GTR

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 | SLOHYA | Base Value / Base Date | 1000 Points / 07.05.2014 |
| Bloomberg / Reuters | / .MRNTZROT | Last Price | 3520.61 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | 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 | 345 | | |

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STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.66% | 6.40% | 9.88% | 15.31% | 10.75% | 252.06% |
| Performance (p.a.) | | | | | | 13.13% |
| Volatility (p.a.) | 6.53% | 7.12% | 7.64% | 8.24% | 7.60% | 14.59% |
| High | 3589.33 | 3589.33 | 3589.33 | 3589.33 | 3589.33 | 3589.33 |
| Low | 3513.19 | 3344.85 | 3223.93 | 2794.32 | 3145.86 | 1000.00 |
| Sharpe Ratio* | -1.74 | 3.51 | 2.28 | 1.44 | 2.17 | 0.65 |
| Max. Drawdown | -1.91% | -1.91% | -4.78% | -8.77% | -4.78% | -32.24% |
| VaR 95 \ 99 | | | | -13.0% \ -19.3% | | -21.7% \ -42.8% |
| CVaR 95 \ 99 | | | | -16.5% \ -19.9% | | -35.8% \ -63.4% |

* 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 46.6%
- EUR 19.7%
- GBp 8.5%
- JPY 8.1%
- Others 17.1%



COMPOSITION BY COUNTRIES

- US 43.7%
- GB 8.8%
- JP 8.1%
- DE 4.6%
- Others 34.8%



TOP COMPONENTS AS OF 19-Jul-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| BUNZL PLC | BNZL LN Equity | GB | GBp | 0.26% |
| QUALCOMM INC | QCOM UW Equity | US | USD | 0.59% |
| RECKITT BENCKISER GROUP PLC | RKT LN Equity | GB | GBp | 0.30% |
| EDWARDS LIFESCIENCES CORP | EW UN Equity | US | USD | 0.25% |
| SKANSKA AB CLASS B | SKAB SS Equity | SE | SEK | 0.28% |
| ROGERS COMMUNICATIONS INC-B | RCI/B CT Equity | CA | CAD | 0.22% |
| NXP SEMICONDUCTOR NV | NXPI UW Equity | NL | USD | 0.40% |
| SCREEN HOLDINGS CO LTD | 7735 JT Equity | JP | JPY | 0.14% |
| LIBERTY GLOBAL LTD - CLASS A | LBTYA UW Equity | GB | USD | 0.23% |
| ZIMMER BIOMET HOLDINGS INC | ZBH UN Equity | US | USD | 0.19% |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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