

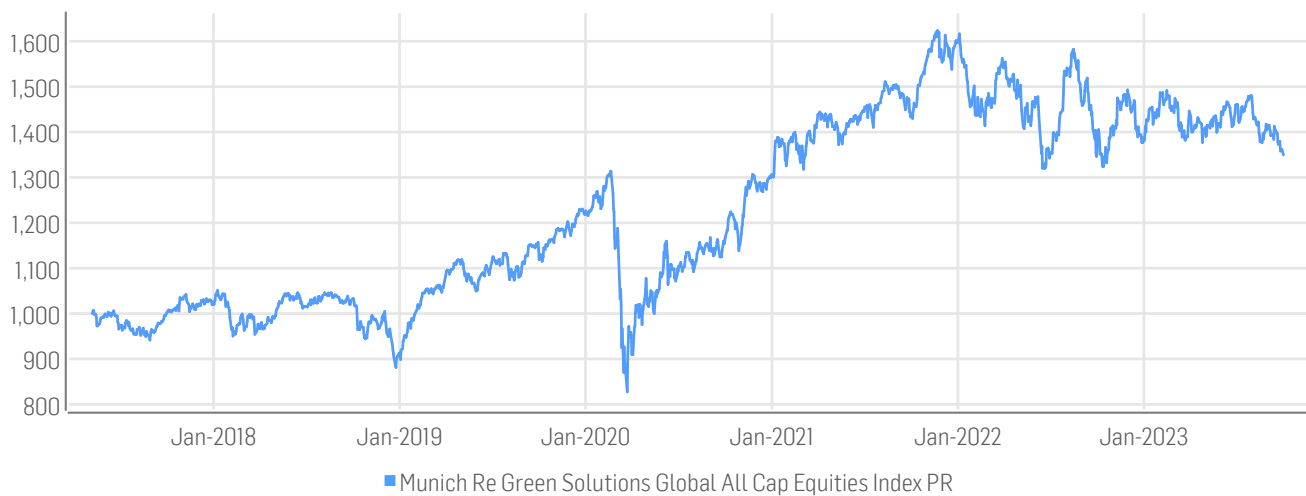
FACTSHEET - AS OF 02-Oct-2023

Munich Re Green Solutions Global All Cap Equities Index PR

DESCRIPTION

Representation of securities from corporate issuers operating in industries promoting offering and innovating products and services for a more sustainable, green economy. This includes companies active in the future of mobility, renewable energy and a sustainable resource infrastructure. Companies are screened in accordance with market standards on ESG controversy and sustainability impact.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOJCN4 / SLOJCN	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .MRGREEP	Last Price	1349.49
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	186		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.51%	-7.60%	-3.61%	-0.14%	-1.98%	34.95%
Performance (p.a.)						4.79%
Volatility (p.a.)	11.79%	11.24%	11.58%	14.43%	12.88%	17.23%
High	1415.33	1480.71	1480.71	1492.91	1491.44	1623.71
Low	1349.49	1349.49	1349.49	1324.05	1349.49	827.43
Sharpe Ratio*	-3.98	-2.79	-0.96	-0.28	-0.51	0.05
Max. Drawdown	-4.65%	-8.86%	-8.86%	-9.61%	-9.52%	-37.02%
VaR 95 \ 99				-25.0% \ -36.5%		-25.3% \ -44.9%
CVaR 95 \ 99				-31.3% \ -41.7%		-41.6% \ -79.4%

* 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 54.8%
- EUR 19.4%
- GBP 5.9%
- JPY 5.6%
- Others 14.3%



COMPOSITION BY COUNTRIES

- US 53.0%
- FR 7.8%
- GB 6.1%
- JP 5.6%
- Others 27.6%



TOP COMPONENTS AS OF 02-Oct-2023

Company	Ticker	Country	Currency	Index Weight (%)
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	5.67%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	5.61%
UNION PACIFIC CORP	UNP UN Equity	US	USD	4.85%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	4.25%
ANALOG DEVICES INC	ADI UW Equity	US	USD	3.47%
ECOLAB INC	ECL UN Equity	US	USD	2.90%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	2.71%
SEMPRA ENERGY	SRE UN Equity	US	USD	2.63%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	2.48%
CSX CORP	CSX UW Equity	US	USD	2.43%

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