

# FACTSHEET - AS OF 09-May-2025

## 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	1531.18
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	196		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.56%	-5.95%	-5.82%	-5.01%	-3.23%	53.12%
Performance (p.a.)						5.47%
Volatility (p.a.)	17.33%	21.86%	17.50%	16.07%	19.50%	16.68%
High	1531.18	1677.48	1677.48	1677.48	1677.48	1677.48
Low	1385.14	1359.03	1359.03	1359.03	1359.03	827.43
Sharpe Ratio*	11.65	-1.11	-0.78	-0.45	-0.57	0.20
Max. Drawdown	-2.00%	-18.98%	-18.98%	-18.98%	-18.98%	-37.02%
VaR 95 \ 99				-24.8% \ -55.1%		-24.1% \ -44.9%
CVaR 95 \ 99				-44.4% \ -80.1%		-40.5% \ -76.9%

\* 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 46.8%
- EUR 29.4%
- JPY 9.8%
- SEK 3.5%
- Others 10.5%



## COMPOSITION BY COUNTRIES

- US 42.4%
- FR 13.6%
- JP 9.8%
- DE 9.7%
- Others 24.5%



## TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	10.43%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	7.10%
SIEMENS AG	SIE GY Equity	DE	EUR	5.73%
ANALOG DEVICES INC	ADI UW Equity	US	USD	4.67%
AMETEK INC	AME UN Equity	US	USD	3.33%
MITSUBISHI ELECTRIC CORP	6503 JT Equity	JP	JPY	3.19%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	3.00%
NXP SEMICONDUCTOR NV	NXPI UW Equity	NL	USD	2.21%
PACCAR INC	PCAR UW Equity	US	USD	2.14%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.10%

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