

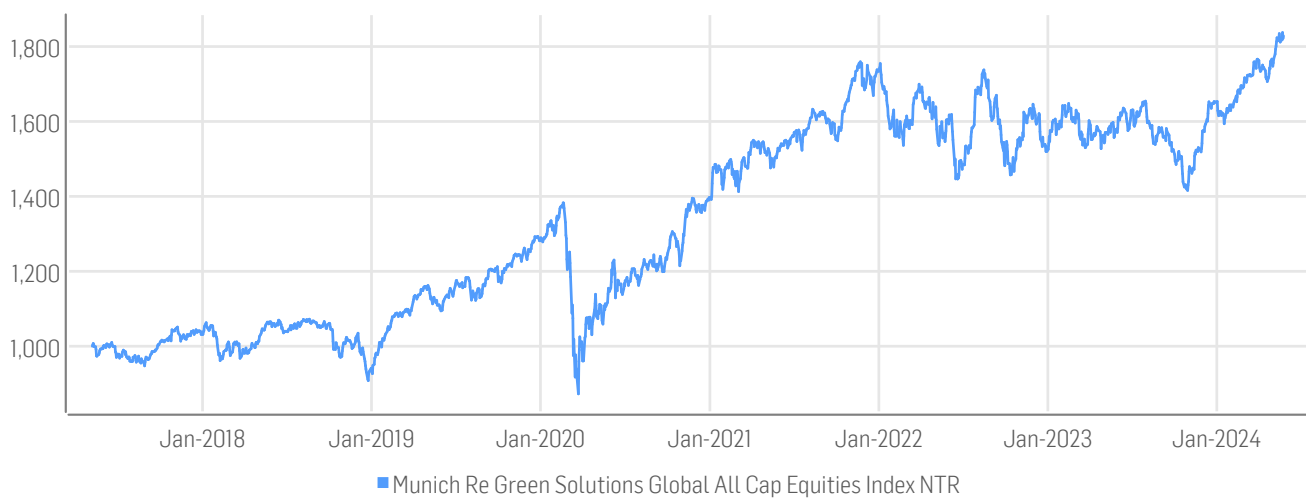
FACTSHEET - AS OF 24-May-2024

Munich Re Green Solutions Global All Cap Equities Index NTR

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	DE000SLOJCP9 / SLOJCP	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	MRGREEN Index/ .MRGREEN	Last Price	1828.39
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 08.05.2017
Index Members	214		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.90%	7.81%	19.62%	15.70%	10.67%	82.84%
Performance (p.a.)						8.94%
Volatility (p.a.)	9.70%	8.75%	9.50%	10.88%	9.11%	16.74%
High	1837.40	1837.40	1837.40	1837.40	1837.40	1837.40
Low	1740.67	1689.04	1518.61	1415.81	1593.87	872.74
Sharpe Ratio*	7.75	3.63	4.20	1.11	2.71	0.30
Max. Drawdown	-1.25%	-3.38%	-3.59%	-14.42%	-3.59%	-36.89%
VaR 95 \ 99				-16.6% \ -25.3%		-24.1% \ -44.6%
CVaR 95 \ 99				-22.5% \ -27.0%		-40.1% \ -75.4%

* 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).

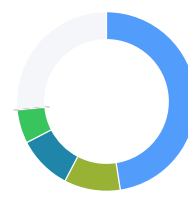
COMPOSITION BY CURRENCIES

- USD 52.2%
- EUR 25.5%
- JPY 6.1%
- GBP 4.5%
- Others 11.7%



COMPOSITION BY COUNTRIES

- US 47.5%
- FR 10.1%
- DE 9.8%
- JP 6.1%
- Others 26.5%



TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	7.18%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	5.50%
SIEMENS AG	SIE GY Equity	DE	EUR	4.56%
UNION PACIFIC CORP	UNP UN Equity	US	USD	4.32%
ANALOG DEVICES INC	ADI UW Equity	US	USD	3.58%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	2.78%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	2.72%
CANADIAN NATIONAL RAILWAY COMPANY	CNR CT Equity	CA	CAD	2.25%
NXP SEMICONDUCTOR NV	NXPI UW Equity	NL	USD	2.20%
AMETEK INC	AME UN Equity	US	USD	2.06%

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