

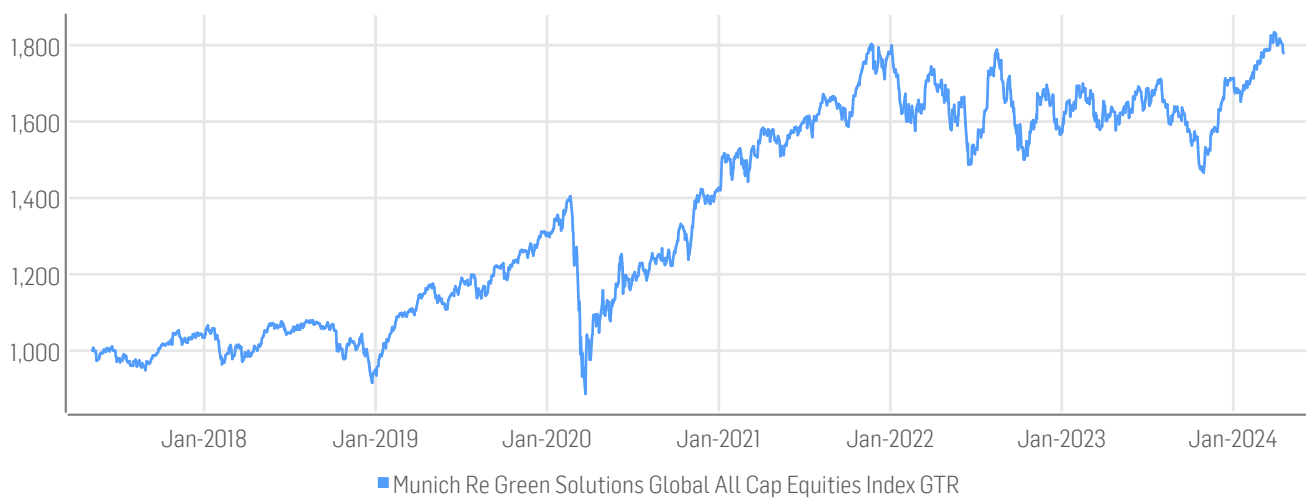
# FACTSHEET - AS OF 17-Apr-2024

## Munich Re Green Solutions Global All Cap Equities Index GTR

### 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	DE000SLOJQC7 / SLOJQC	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .MRGREET	Last Price	1778.85
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 08.05.2017
Index Members	186		

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**STATISTICS**

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.49%	6.85%	19.40%	9.35%	3.86%	77.88%
Performance (p.a.)						8.65%
Volatility (p.a.)	8.97%	8.52%	10.35%	11.32%	8.91%	16.82%
High	1833.25	1833.25	1833.25	1833.25	1833.25	1833.25
Low	1778.85	1664.77	1466.31	1466.31	1652.30	886.82
Sharpe Ratio*	-1.08	3.16	3.81	0.49	1.07	0.28
Max. Drawdown	-2.97%	-2.97%	-3.59%	-14.33%	-3.59%	-36.84%
VaR 95 \ 99				-18.7% \ -27.1%		-24.1% \ -44.6%
CVaR 95 \ 99				-24.9% \ -32.4%		-40.2% \ -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 53.8%
- EUR 20.5%
- GBP 6.0%
- JPY 5.9%
- Others 13.9%



**COMPOSITION BY COUNTRIES**

- US 52.5%
- FR 9.0%
- GB 6.1%
- JP 5.9%
- Others 26.6%



**TOP COMPONENTS AS OF 17-Apr-2024**

Company	Ticker	Country	Currency	Index Weight (%)
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	7.24%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	4.95%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	4.94%
UNION PACIFIC CORP	UNP UN Equity	US	USD	4.62%
ECOLAB INC	ECL UN Equity	US	USD	3.26%
ANALOG DEVICES INC	ADI UW Equity	US	USD	3.16%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	2.80%
SEMPRA ENERGY	SRE UN Equity	US	USD	2.58%
ATLAS COPCO AB CLASS A	ATCOA SS Equity	SE	SEK	2.49%
AMETEK INC	AME UN Equity	US	USD	2.47%

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