

# Munich Re ESG Optimized Global Developed Conservative Equities Index NTR

## DESCRIPTION

The strategy aims to improve ESG characteristics and minimize principal negative impact KPI relative to the benchmark. Minimum exposure to corporates with significant positive contribution to UN SDGs as well EU Taxonomy-alignment. Negative and positive sustainability screens. Security/sector weight deviations vs. benchmark are minimized. Optimization for high div yield and low vol vs benchmark.

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	SLOHBB	Base Value / Base Date	1000 Points / 07.05.2014
Bloomberg / Reuters	MRESGO Index/ .MRESGO	Last Price	2888.11
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 07.05.2014
Index Members	291		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.15%	10.85%	13.59%	18.25%	6.32%	188.81%
Performance (p.a.)						11.43%
Volatility (p.a.)	7.93%	6.75%	8.27%	9.28%	7.34%	14.85%
High	2888.11	2888.11	2888.11	2888.11	2888.11	2888.11
Low	2773.02	2595.35	2427.84	2361.29	2703.60	1000.00
Sharpe Ratio*	7.58	7.11	3.09	1.58	6.16	0.51
Max. Drawdown	-0.88%	-0.88%	-7.06%	-7.06%	-0.88%	-32.93%
VaR 95 \ 99				-15.9% \ -22.0%		-22.0% \ -43.1%
CVaR 95 \ 99				-20.0% \ -26.8%		-36.8% \ -65.5%

\* 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 45.4%
- EUR 27.0%
- GBP 9.5%
- CHF 5.0%
- Others 13.1%



## COMPOSITION BY COUNTRIES

- US 42.2%
- GB 10.0%
- FR 8.8%
- DE 7.4%
- Others 31.6%



## TOP COMPONENTS AS OF 23-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.44%
NVIDIA CORP	NVDA UW Equity	US	USD	3.22%
SAP SE	SAP GY Equity	DE	EUR	1.23%
MERCK & CO. INC.	MRK UN Equity	US	USD	1.23%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.19%
SALESFORCE INC	CRM UN Equity	US	USD	1.17%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	1.12%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.10%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.05%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.04%

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