

FACTSHEET - AS OF 22-Aug-2025

Munich Re ESG Optimized Global Developed Conservative Equities Index GTR

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	SLOHBC	Base Value / Base Date	1000 Points / 07.05.2014
Bloomberg / Reuters	/ .MRESGOT	Last Price	3400.32
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 07.05.2014
Index Members	131		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.42%	2.65%	-3.90%	3.54%	0.82%	240.03%
Performance (p.a.)						11.45%
Volatility (p.a.)	11.39%	9.77%	15.05%	12.54%	13.91%	14.47%
High	3400.32	3400.32	3542.44	3577.57	3577.57	3577.57
Low	3285.87	3285.87	2967.56	2967.56	2967.56	1000.00
Sharpe Ratio*	1.47	0.95	-0.64	0.13	-0.05	0.66
Max. Drawdown	-3.34%	-3.34%	-16.23%	-17.05%	-17.05%	-32.90%
VaR 95 \ 99				-19.2% \ -43.7%		-21.4% \ -43.1%
CVaR 95 \ 99				-33.4% \ -66.6%		-36.0% \ -64.1%

* 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 47.2%
- EUR 28.2%
- GBp 7.0%
- CHF 5.6%
- Others 12.0%



COMPOSITION BY COUNTRIES

- US 45.4%
- DE 8.9%
- FR 8.8%
- GB 6.7%
- Others 30.2%



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	3.03%
SIEMENS AG	SIE GY Equity	DE	EUR	2.72%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	2.65%
SAP SE	SAP GY Equity	DE	EUR	2.36%
ORACLE CORP	ORCL UN Equity	US	USD	2.35%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.35%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.28%
GSK PLC	GSK LN Equity	GB	GBp	2.24%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.23%
MOODYS CORP	MCO UN Equity	US	USD	2.13%

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