

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	3390.71
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	153		

FACTSHEET - AS OF 13-Nov-2024
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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.11%	4.84%	5.41%	23.67%	17.59%	239.07%
Performance (p.a.)						12.31%
Volatility (p.a.)	10.84%	9.74%	10.65%	9.14%	9.50%	14.56%
High	3431.54	3431.54	3431.54	3431.54	3431.54	3431.54
Low	3297.80	3219.87	3060.46	2745.31	2869.99	1000.00
Sharpe Ratio*	-1.47	1.85	0.76	2.28	1.80	0.63
Max. Drawdown	-3.90%	-3.90%	-7.36%	-7.36%	-7.36%	-32.90%
VaR 95 \ 99				-12.1% \ -22.0%		-21.6% \ -42.9%
CVaR 95 \ 99				-21.6% \ -44.1%		-36.0% \ -63.9%

* 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 46.2%
- EUR 26.9%
- GBp 8.0%
- CHF 5.7%
- Others 13.1%



COMPOSITION BY COUNTRIES

- US 44.1%
- FR 9.0%
- GB 8.7%
- DE 8.2%
- Others 29.9%



TOP COMPONENTS AS OF 13-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	3.89%
SALESFORCE INC	CRM UN Equity	US	USD	2.35%
ORACLE CORP	ORCL UN Equity	US	USD	2.13%
ADOBE INC	ADBE UW Equity	US	USD	2.05%
SAP SE	SAP GY Equity	DE	EUR	1.97%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.89%
EQUINIX INC	EQIX UW Equity	US	USD	1.74%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.72%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.72%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	1.71%

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