

# FACTSHEET - AS OF 06-Apr-2026

## Munich Re Net Zero Aligned Global Developed Equities Index GTR

### DESCRIPTION

The Munich Re Net Zero Aligned Global Developed Equities Index creates exposure to a portfolio of corporates whose decarbonization path is estimated to be aligned with the global warming target of the Paris Agreement. The Index applies all EU minimum standards for Paris Aligned benchmarks and aims to achieve an estimated implied global warming temperature of well below 2dC.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOHYA	Base Value / Base Date	1000 Points / 07.05.2014
Bloomberg / Reuters	/ .MRNTZROT	Last Price	3778.16
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	370		

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**STATISTICS**

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.45%	-3.58%	-1.61%	16.52%	-1.57%	277.82%
Performance (p.a.)						11.80%
Volatility (p.a.)	12.35%	10.77%	9.97%	10.13%	10.65%	14.23%
High	3820.60	3954.50	3954.50	3954.50	3954.50	3954.50
Low	3661.77	3661.77	3661.77	3235.37	3661.77	1000.00
Sharpe Ratio*	-1.48	-1.46	-0.52	1.47	-0.73	0.69
Max. Drawdown	-4.49%	-7.40%	-7.40%	-7.40%	-7.40%	-32.24%
VaR 95 \ 99				-18.5% \ -28.1%		-21.1% \ -42.8%
CVaR 95 \ 99				-23.1% \ -28.6%		-35.1% \ -62.3%

\* 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 43.2%
- EUR 19.3%
- JPY 10.6%
- GBp 7.3%
- Others 19.5%



**COMPOSITION BY COUNTRIES**

- US 39.8%
- JP 10.6%
- GB 7.1%
- CH 4.7%
- Others 37.8%



**TOP COMPONENTS AS OF 06-Apr-2026**

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.43%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.05%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.83%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	0.76%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	0.75%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	0.74%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	0.72%
NETFLIX INC	NFLX UW Equity	US	USD	0.71%
INTEL CORP	INTC UW Equity	US	USD	0.68%
KLA CORP	KLAC UW Equity	US	USD	0.68%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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