

FACTSHEET - AS OF 26-Apr-2024

Solactive Emerging Markets Custom Screened NZD Index NTR

DESCRIPTION

The Solactive Emerging Markets Custom Screened NZD Index NTR intends to track the performance of the large and mid cap segment in the Emerging Markets including only companies operating in accordance with market standards on ESG controversy screens. It is calculated as a net total return index in NZD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SLOH3Q | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | SOEMCSNN Index/ .SOEMCSNN | Last Price | 2101.88 |
| 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 | NZD | History | Available daily back to 08.05.2006 |
| Index Members | 1829 | | |

STATISTICS

| NZD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.85% | 8.36% | 12.25% | 15.75% | 8.43% | 110.19% |
| Performance (p.a.) | | | | | | 4.22% |
| Volatility (p.a.) | 12.42% | 11.05% | 10.62% | 11.10% | 10.92% | 16.40% |
| High | 2126.88 | 2126.88 | 2126.88 | 2126.88 | 2126.88 | 2139.44 |
| Low | 2045.54 | 1906.67 | 1867.43 | 1789.51 | 1887.60 | 641.67 |
| Max. Drawdown | -3.82% | -3.82% | -3.82% | -7.35% | -3.82% | -49.50% |
| VaR 95 \ 99 | | | | -16.6% \ -21.4% | | -25.5% \ -44.6% |
| CVaR 95 \ 99 | | | | -19.8% \ -23.3% | | -38.3% \ -60.9% |

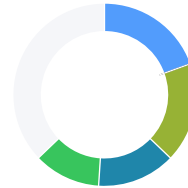
COMPOSITION BY CURRENCIES

- TWD 19.9%
- INR 17.7%
- HKD 14.8%
- KRW 13.9%
- Others 33.8%



COMPOSITION BY COUNTRIES

- TW 19.5%
- IN 17.7%
- KR 13.9%
- KY 11.8%
- Others 37.1%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------|-------------------|---------|----------|------------------|
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 8.83% |
| SAMSUNG ELECTRONICS CO LTD | 005930 KP Equity | KR | KRW | 4.16% |
| ALIBABA GROUP HOLDING LTD | 9988 HK Equity | KY | HKD | 2.35% |
| PINDUODUO INC | PDD UW Equity | KY | USD | 1.28% |
| SK HYNIX INC | 000660 KP Equity | KR | KRW | 1.07% |
| ICICI BANK LTD ORD | ICICIBC IS Equity | IN | INR | 1.06% |
| MEITUAN | 3690 HK Equity | KY | HKD | 1.03% |
| INFOSYS (INFOSYS TECH) LTD ORD | INFO IS Equity | IN | INR | 0.95% |
| CHINA CONSTRUCTION BANK-H | 939 HK Equity | CN | HKD | 0.92% |
| HON HAI PRECN.IND. | 2317 TT Equity | TW | TWD | 0.87% |

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