

FACTSHEET - AS OF 26-Apr-2024

Solactive Emerging Markets Custom Screened NZD Index TR

DESCRIPTION

The Solactive Emerging Markets Custom Screened NZD Index TR 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 total return index in NZD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOH3R	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOEMCSNT	Last Price	2233.34
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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%	8.42%	12.39%	16.20%	8.50%	123.33%
Performance (p.a.)						4.57%
Volatility (p.a.)	12.44%	11.05%	10.63%	11.10%	10.92%	16.40%
High	2260.04	2260.04	2260.04	2260.04	2260.04	2260.04
Low	2173.45	2024.80	1981.67	1894.27	2004.53	648.36
Max. Drawdown	-3.83%	-3.83%	-3.83%	-7.30%	-3.83%	-49.28%
VaR 95 \ 99				-16.6% \ -21.3%		-25.5% \ -44.6%
CVaR 95 \ 99				-19.8% \ -23.2%		-38.3% \ -60.9%

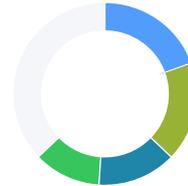
COMPOSITION BY CURRENCIES

- 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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