

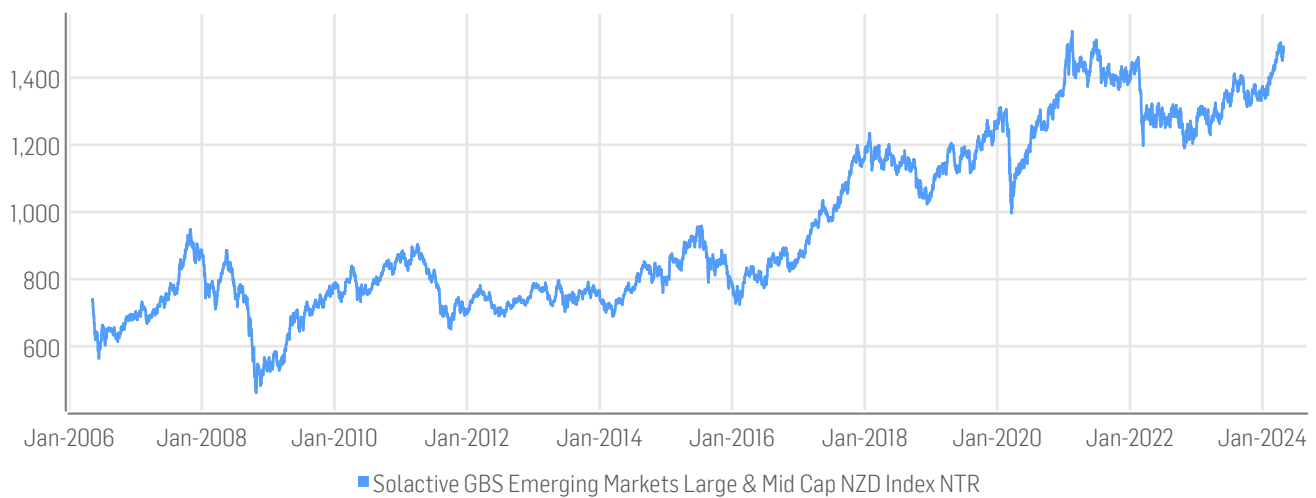
FACTSHEET - AS OF 26-Apr-2024

Solactive GBS Emerging Markets Large & Mid Cap NZD Index NTR

DESCRIPTION

The Solactive GBS Emerging Markets Large & Mid Cap NZD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Emerging Markets. It is calculated as a net total return index in NZD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0J4Z	Base Value / Base Date	733.56 Points / 08.05.2006
Bloomberg / Reuters	SEMLMCZN Index/ .SEMLMCZN	Last Price	1493.28
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	NZD	History	Available daily back to 08.05.2006
Index Members	1957		

STATISTICS

NZD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.50%	8.77%	12.39%	16.36%	9.10%	103.57%
Performance (p.a.)						4.04%
Volatility (p.a.)	11.90%	10.90%	10.54%	11.01%	10.74%	16.70%
High	1504.45	1504.45	1504.45	1504.45	1504.45	1538.28
Low	1451.61	1349.96	1323.32	1263.71	1338.78	460.98
Max. Drawdown	-3.51%	-3.51%	-3.51%	-6.94%	-3.51%	-51.34%
VaR 95 \ 99				-16.0% \ -21.2%		-25.7% \ -46.5%
CVaR 95 \ 99				-19.0% \ -21.9%		-39.2% \ -63.4%

COMPOSITION BY CURRENCIES

- INR 19.2%
- HKD 17.7%
- TWD 17.2%
- KRW 12.2%
- Others 33.7%



COMPOSITION BY COUNTRIES

- IN 19.2%
- TW 16.9%
- KY 14.4%
- KR 12.2%
- Others 37.3%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	7.63%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.62%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	3.59%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.03%
RELIANCE INDUSTRIES LTD ORD	RELIANCE IS Equity	IN	INR	1.58%
PINDUODUO INC	PDD UW Equity	KY	USD	1.11%
SK HYNIX INC	000660 KP Equity	KR	KRW	0.92%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	0.91%
MEITUAN	3690 HK Equity	KY	HKD	0.89%
INFOSYS (INFOSYS TECH) LTD ORD	INFO IS Equity	IN	INR	0.82%

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