

# FACTSHEET - AS OF 23-Sep-2020

## Solactive GBS New Zealand Large & Mid Cap Index PR

### DESCRIPTION

The Solactive GBS New Zealand Large & Mid Cap Index PR 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 New Zealand market. It is calculated as a Price Return index in NZD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



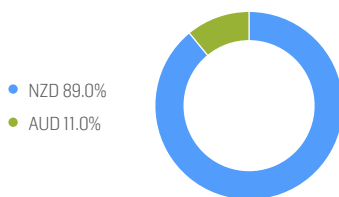
### CHARACTERISTICS

ISIN / WKN	DE000SLA4PU1 / SLA4PU	Base Value / Base Date	934.27 Points / 08.05.2006
Bloomberg / Reuters	- / .SNZLMCP	Last Price	1601.70
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	NZD	History	Available daily back to 08.05.2006
Index Members	15		

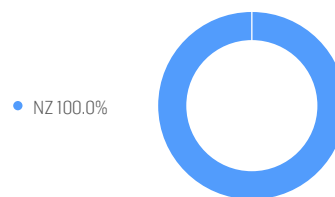
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.58%	4.72%	22.48%	13.42%	5.86%	71.44%
Performance (p.a.)	-	-	-	-	-	3.82%
Volatility (p.a.)	16.80%	16.76%	19.65%	21.38%	23.73%	14.56%
High	1680.82	1680.82	1680.82	1680.82	1680.82	1680.82
Low	1562.05	1529.54	1307.73	1175.54	1175.54	517.19
Sharpe Ratio	-2.13	1.23	2.59	0.64	0.34	0.26
Max. Drawdown	-7.07%	-7.07%	-7.07%	-27.99%	-27.99%	-49.79%
VaR 95 \ 99				-37.7% \ -68.4%		-23.2% \ -42.3%
CVaR 95 \ 99				-54.6% \ -88.1%		-34.9% \ -55.4%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 23-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
FISHER & PAYKEL HEALTHCARE CORPORATION LIMITED	FPH NZ Equity	NZ	NZD	19.44%
A2 MILK CO LTD	ATM NZ Equity	NZ	NZD	13.99%
XERO LTD	XRO AT Equity	NZ	AUD	10.96%
AUCKLAND INTL AIRPORT LTD	AIA NZ Equity	NZ	NZD	8.97%
SPARK NEW ZEALAND LTD	SPK NZ Equity	NZ	NZD	8.88%
MERIDIAN ENERGY LTD	MEL NZ Equity	NZ	NZD	6.06%
RYMAN HEALTHCARE GROUP LTD ORD	RYM NZ Equity	NZ	NZD	6.01%
CONTACT ENERGY LTD	CEN NZ Equity	NZ	NZD	4.74%
MAINFREIGHT LTD	MFT NZ Equity	NZ	NZD	3.42%
INF RATIL LTD	IFT NZ Equity	NZ	NZD	3.34%

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