

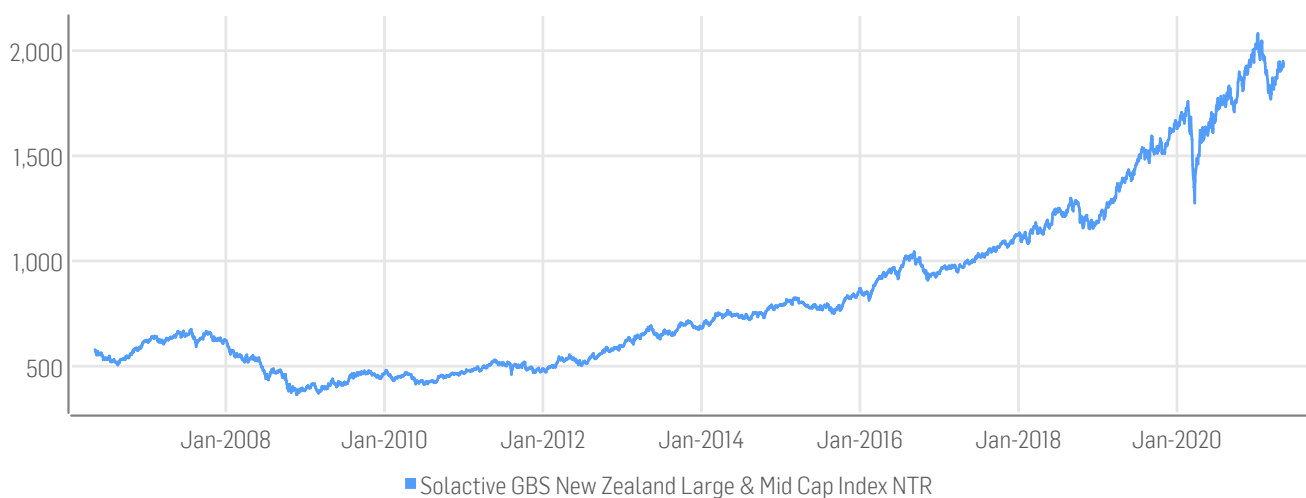
# FACTSHEET - AS OF 06-May-2021

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

### DESCRIPTION

The Solactive GBS New Zealand Large & Mid Cap 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 New Zealand market. It is calculated as a net total return index in NZD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



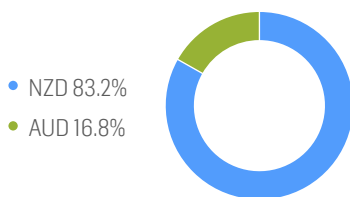
### CHARACTERISTICS

ISIN / WKN	DE000SLA4PW7 / SLA4PW	Base Value / Base Date	578.3 Points / 08.05.2006
Bloomberg / Reuters	/ .SNZLMCN	Last Price	1922.86
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	16		

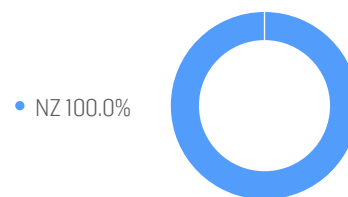
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.92%	-2.20%	2.81%	18.39%	-4.40%	232.50%
Performance (p.a.)	-	-	-	-	-	8.34%
Volatility (p.a.)	12.75%	13.90%	15.16%	16.23%	15.64%	14.51%
High	1949.03	1970.31	2081.98	2081.98	2081.98	2081.98
Low	1868.24	1769.42	1769.42	1597.03	1769.42	363.89
Sharpe Ratio	3.30	-0.62	0.38	1.15	-0.78	0.58
Max. Drawdown	-2.32%	-10.20%	-15.01%	-15.01%	-15.01%	-46.14%
VaR 95 \ 99				-24.4% \ -42.6%		-22.9% \ -41.8%
CVaR 95 \ 99				-35.6% \ -48.4%		-34.3% \ -54.4%

### Composition by Currencies



### Composition by Countries



### TOP COMPONENTS AS OF 06-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
FISHER & PAYKEL HEALTHCARE CORPORATION LIMITED	FPH NZ Equity	NZ	NZD	17.52%
XERO LTD	XRO AT Equity	NZ	AUD	16.81%
AUCKLAND INTL AIRPORT LTD	AIA NZ Equity	NZ	NZD	8.25%
SPARK NEW ZEALAND LTD	SPK NZ Equity	NZ	NZD	7.62%
MERIDIAN ENERGY LTD	MEL NZ Equity	NZ	NZD	5.63%
MAINFREIGHT LTD	MFT NZ Equity	NZ	NZD	5.58%
FLETCHER BUILDING LTD	FBU NZ Equity	NZ	NZD	5.01%
CONTACT ENERGY LTD	CEN NZ Equity	NZ	NZD	5.00%
RYMAN HEALTHCARE GROUP LTD ORD	RYM NZ Equity	NZ	NZD	4.95%
A2 MILK CO LTD	ATM NZ Equity	NZ	NZD	4.77%

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