

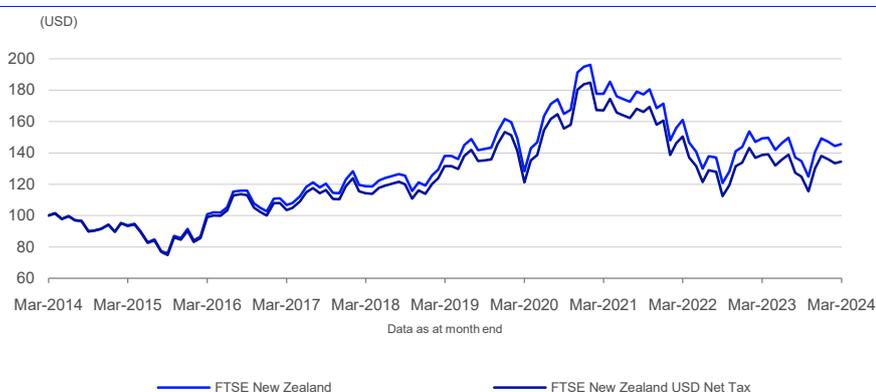
FTSE New Zealand Index (USD)

Data as at: 29 March 2024

The FTSE New Zealand Index is a market-capitalization weighted index representing the performance of large and mid-cap New Zealand companies that are constituents of the FTSE All-World Index.

The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE New Zealand	-2.5	8.0	-2.5	-2.5	-18.1	5.5	-6.4	1.1	15.2	17.6	21.6
FTSE New Zealand USD Net Tax	-2.7	7.7	-2.7	-3.1	-19.6	2.2	-7.0	0.4	15.1	17.6	21.7

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE New Zealand	8.6	-2.8	12.3	19.9	-3.2	35.8	20.6	-12.1	-16.2	3.9
FTSE New Zealand USD Net Tax	8.6	-4.1	10.9	18.8	-4.1	34.5	19.9	-12.6	-16.7	3.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE New Zealand	-0.1	-0.4	0.1	0.2	-18.7	-38.0	-43.9	-43.9
FTSE New Zealand USD Net Tax	-0.1	-0.4	0.0	0.2	-19.0	-38.6	-44.6	-44.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax indexes are also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Fisher & Paykel Healthcare	Medical Equipment and Services	8,763	16.68
Auckland International Airport	Industrial Transportation	6,540	12.45
Infratil	Electricity	5,410	10.30
Spark New Zealand	Telecommunications Service Providers	5,161	9.82
Meridian Energy	Electricity	4,383	8.34
Contact Energy	Electricity	4,061	7.73
Mainfreight	Industrial Transportation	3,359	6.39
Ebos Group	Medical Equipment and Services	3,271	6.23
a2 Milk	Food Producers	2,899	5.52
Mercury NZ	Electricity	2,845	5.42
Totals		46,691	88.88

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
15	Telecommunications	1	5,161	9.82
20	Health Care	3	13,663	26.01
35	Real Estate	1	800	1.52
40	Consumer Discretionary	2	1,492	2.84
45	Consumer Staples	1	2,899	5.52
50	Industrials	3	11,819	22.50
65	Utilities	4	16,699	31.79
Totals		15	52,532	100.00

Index Characteristics

Attributes	FTSE New Zealand	FTSE New Zealand USD Net Tax
Number of constituents	15	15
Net MCap (USDm)	52,532	52,532
Dividend Yield %	3.24	2.59
Constituent Sizes (Net MCap USDm)		
Average	3,502	3,502
Largest	8,763	8,763
Smallest	550	550
Median	3,271	3,271
Weight of Largest Constituent (%)	16.68	16.68
Top 10 Holdings (% Index MCap)	88.88	88.88

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 December 1986

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

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