

FACTSHEET - AS OF 02-Mar-2021

Solactive N-11 Financials Total Return Index

DESCRIPTION

The Solactive N-11 Financials Index tracks the price movements of the largest companies in the financial sector (e.g. banks, insurance companies) that have their head office in one of the next eleven countries. These include Egypt, Bangladesh, Indonesia, Iran, Mexico, Nigeria, Pakistan, the Philippines, South Korea, Turkey and Vietnam. The three largest financial companies from these countries are represented in the index. The countries are weighted semi-annually according to the World Economic Outlook issued by the International Monetary Fund. The Index is a total return index calculated in Euro.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000A0JZQE4 / A0JZQE	Base Value / Base Date	100 Points / 29.05.2007
Bloomberg / Reuters	SBOXN11F Index / .SBOXN11F	Last Price	227.15
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 29.05.2007
Index Members	26		

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STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.67%	1.35%	20.70%	1.80%	1.27%	127.10%
Performance (p.a.)	-	-	-	-	-	6.14%
Volatility (p.a.)	15.20%	13.86%	14.91%	24.56%	15.84%	18.38%
High	232.68	237.10	237.10	237.10	237.10	269.42
Low	221.01	221.01	181.53	154.86	221.01	42.83
Sharpe Ratio	2.53	0.44	3.15	0.09	0.53	0.36
Max. Drawdown	-5.02%	-6.79%	-6.79%	-30.60%	-6.79%	-63.01%
VaR 95 \ 99				-32.8% \ -114.8%		-27.7% \ -53.7%
CVaR 95 \ 99				-71.5% \ -151.2%		-45.5% \ -78.6%

Composition by Currencies

- IDR 24.9%
- PHP 16.1%
- VND 15.6%
- TRY 10.4%
- Others 33.0%



Composition by Countries

- ID 24.9%
- PH 16.1%
- VN 15.6%
- TR 10.4%
- Others 33.0%



TOP COMPONENTS AS OF 02-Mar-2021

Company	Ticker	Country	Currency	Index Weight (%)
BANK RAKYAT INDONESIA (PERSERO) TBK PT	BBRI IJ Equity	ID	IDR	9.89%
BANK MANDIRI (PERSERO) TBK PT	BMRI IJ Equity	ID	IDR	8.09%
BANK CENTRAL ASIA TBK PT	BBCA IJ Equity	ID	IDR	6.92%
VINHOMES JSC	VHM VM Equity	VN	VND	5.83%
SM PRIME HOLDINGS INC	SMPH PM Equity	PH	PHP	5.50%
AYALA LAND INC	ALI PM Equity	PH	PHP	5.48%
JOINT STOCK COMMERCIAL BANK FOR FOREIGN TRADE OF VIETNAM	VCB VM Equity	VN	VND	5.27%
BDO UNIBANK INC	BDO PM Equity	PH	PHP	5.12%
VINGROUP JSC	VIC VM Equity	VN	VND	4.51%
SAMSUNG LIFE INSURANCE CO LTD	032830 KP Equity	KR	KRW	3.81%
TURKIYE KALKINMA BANKASI AS	KLNMA TI Equity	TR	TRY	3.73%
ZENITH BANK PLC	ZENITHBA NL Equity	NG	NGN	3.49%
QNB FINANSBANK AS	QNBFB TI Equity	TR	TRY	3.44%
TURKIYE GARANTI BANKASI AS	GARAN TI Equity	TR	TRY	3.20%
KB FINANCIAL GROUP INC	105560 KP Equity	KR	KRW	3.15%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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