

FACTSHEET - AS OF 30-Oct-2020

Solactive N-11 Price Index

DESCRIPTION

The Solactive N-11 Index tracks the price movements of the largest 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 five largest 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 calculated as a price return index in Euro.

HISTORICAL PERFORMANCE



CHARACTERISTICS

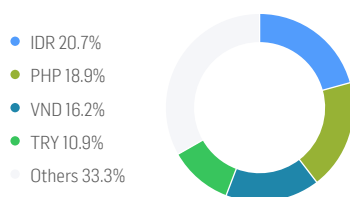
ISIN / WKN	DE000A0MEY89 / A0MEY8	Base Value / Base Date	100 Points / 23.02.2007
Bloomberg / Reuters	SBOXNKU Index / .SBOXN11	Last Price	102.28
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Emerging Markets	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 23.02.2007
Index Members	44		

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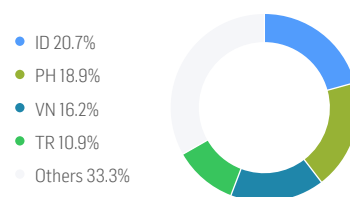
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.57%	2.23%	6.98%	-18.00%	-18.44%	6.12%
Performance (p.a.)	-	-	-	-	-	0.44%
Volatility (p.a.)	6.15%	10.26%	13.37%	21.73%	23.27%	16.01%
High	102.29	102.29	107.16	134.69	134.69	134.69
Low	96.88	96.27	94.25	83.78	83.78	42.89
Sharpe Ratio	15.30	0.96	1.14	-0.82	-0.91	0.06
Max. Drawdown	-0.47%	-5.22%	-10.16%	-37.80%	-37.80%	-61.85%
VaR 95 \ 99				-34.8% \ -95.8%		-25.5% \ -48.4%
CVaR 95 \ 99				-66.1% \ -142.3%		-40.4% \ -68.8%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
BANK MANDIRI (PERSERO) TBK PT	BMRI IJ Equity	ID	IDR	5.16%
BANK RAKYAT INDONESIA (PERSERO) TBK PT	BBRI IJ Equity	ID	IDR	5.04%
JG SUMMIT HOLDINGS INC	JGS PM Equity	PH	PHP	4.65%
BANK CENTRAL ASIA TBK PT	BBCA IJ Equity	ID	IDR	4.15%
SM INVESTMENTS CORP	SM PM Equity	PH	PHP	3.96%
SM PRIME HOLDINGS INC	SMPH PM Equity	PH	PHP	3.72%
VIETNAM DAIRY PRODUCTS JOINT STOCK CO	VNM VM Equity	VN	VND	3.45%
AYALA LAND INC	ALI PM Equity	PH	PHP	3.43%
VINGROUP JSC	VIC VM Equity	VN	VND	3.33%
UNILEVER INDONESIA TBK PT	UNVR IJ Equity	ID	IDR	3.32%
JOINT STOCK COMMERCIAL BANK FOR FOREIGN TRADE OF VIETNAM	VCB VM Equity	VN	VND	3.28%
VINHOMES JSC	VHM VM Equity	VN	VND	3.24%
BDO UNIBANK INC	BDO PM Equity	PH	PHP	3.10%
TURKIYE KALKINMA BANKASI AS	KLNMA TI Equity	TR	TRY	3.10%
TELEKOMUNIKASI INDONESIA TBK PT	TLKM IJ Equity	ID	IDR	3.04%

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