

FACTSHEET - AS OF 11-JUN-2021

BNP Paribas Next 11 Core 8 Price Index (EUR)

DESCRIPTION

The BNP Paribas Next 11 Core 8 Price Return Index tracks the price movement of the largest companies based in one of the Next Eleven countries. These include Egypt, Bangladesh, Indonesia, Iran, Mexico, Nigeria, Pakistan, the Philippines, South Korea, Turkey and Vietnam. The countries are weighted semi-annually according to the World Economic Outlook of the International Monetary Fund. The index is calculated in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000A0SYT60 / A0SYT6	Base Value / Base Date	100 Points / 08.11.2007
Bloomberg / Reuters	BNPINEPR Index / .BNPINEPR	Last Price	117.29
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 08.11.2007
Index Members	31		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.13%	2.12%	9.01%	30.12%	7.53%	17.29%
Performance (p.a.)	-	-	-	-	-	1.18%
Volatility (p.a.)	11.17%	14.06%	16.35%	17.13%	16.87%	19.92%
High	117.29	117.29	117.61	117.61	117.61	144.80
Low	109.30	109.30	105.56	83.05	107.15	39.85
Sharpe Ratio	7.56	0.67	1.20	1.82	1.08	0.08
Max. Drawdown	-2.14%	-5.76%	-8.89%	-8.89%	-8.89%	-62.20%
VaR 95 \ 99				-23.7% \ -49.6%		-29.9% \ -56.7%
CVaR 95 \ 99				-35.6% \ -55.8%		-48.8% \ -82.6%

Composition by Currencies

- KRW 29.1%
- USD 24.9%
- IDR 18.8%
- TRY 13.9%
- Others 13.3%



Composition by Countries

- KR 29.1%
- MX 24.9%
- ID 18.8%
- TR 13.9%
- Others 13.3%



TOP COMPONENTS AS OF 11-Jun-2021

Company	Ticker	Country	Currency	Index Weight (%)
CEMEX SAB DE CV	CX UN Equity	MX	USD	7.09%
LG DISPLAY CO LTD	034220 KP Equity	KR	KRW	5.24%
SK HYNIX INC	000660 KP Equity	KR	KRW	5.11%
POSCO	005490 KP Equity	KR	KRW	5.09%
FOMENTO ECONOMICO MEXICANO SAB DE CV	FMX UN Equity	MX	USD	4.74%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	4.72%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.59%
AMERICA MOVIL SAB DE CV - L SERIES ADR	AMX UN Equity	MX	USD	4.57%
GRUPO TELEvisa SA	TV UN Equity	MX	USD	4.55%
SHINHAN FINANCIAL GROUP CO LTD	055550 KP Equity	KR	KRW	4.36%
SM INVESTMENTS CORP	SM PM Equity	PH	PHP	4.15%
EREGLI DEMIR VE CELIK FABRIK	EREGL TI Equity	TR	TRY	3.59%
TELKOM INDONESIA PERSERO TBK PT	TLKM IJ Equity	ID	IDR	3.52%
BANK RAKYAT INDONESIA (PERSERO) TBK PT	BBRI IJ Equity	ID	IDR	3.22%
BANK NEGARA INDONESIA (PERSERO) TBK PT	BBNI IJ Equity	ID	IDR	3.21%

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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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