

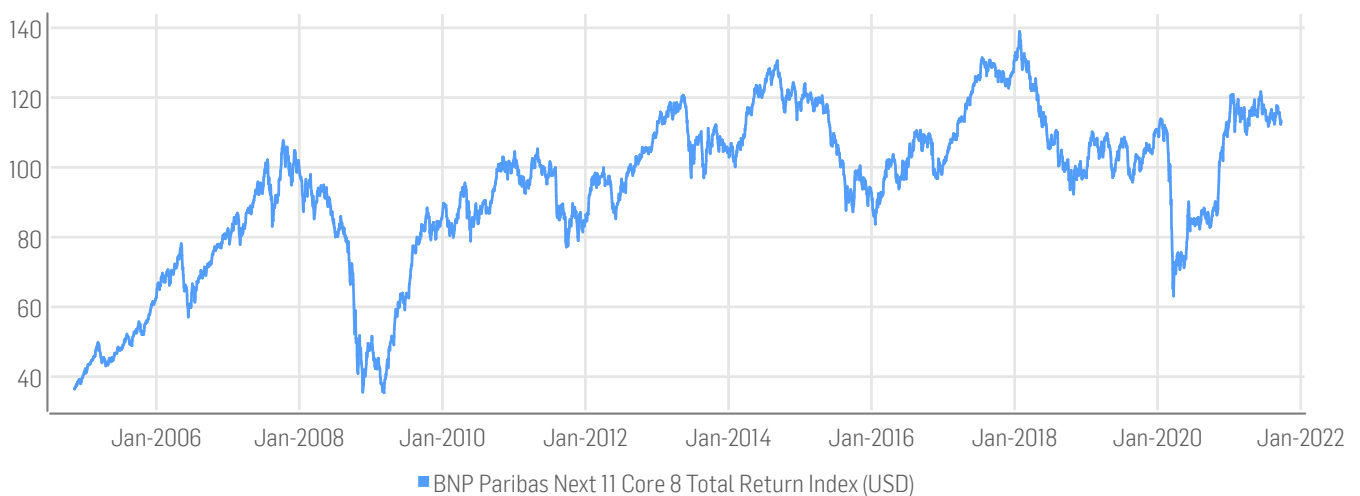
FACTSHEET - AS OF 23-Sep-2021

BNP Paribas Next 11 Core 8 Total Return Index (USD)

DESCRIPTION

The BNP Paribas Next 11 Core 8 Total 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 USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000A0V7568 / A0V756	Base Value / Base Date	100 Points / 08.11.2007
Bloomberg / Reuters	BNPINETR Index / .BNPINETR	Last Price	112.82
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Emerging Markets	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.11.2007
Index Members	31		

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STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.85%	-4.34%	1.87%	35.10%	-0.19%	12.82%
Performance (p.a.)	-	-	-	-	-	0.87%
Volatility (p.a.)	11.99%	12.84%	13.62%	17.05%	15.99%	20.27%
High	117.72	117.94	121.69	121.69	121.69	138.96
Low	112.32	111.76	109.41	83.05	109.41	35.38
Sharpe Ratio	-1.71	-1.29	0.27	2.08	-0.03	0.03
Max. Drawdown	-4.59%	-5.24%	-8.16%	-9.50%	-9.50%	-66.25%
VaR 95 \ 99				-27.7% \ -47.1%		-30.0% \ -63.3%
CVaR 95 \ 99				-37.9% \ -52.6%		-49.7% \ -89.6%

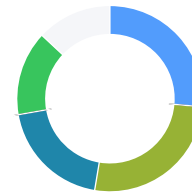
COMPOSITION BY CURRENCIES

- KRW 26.4%
- USD 26.2%
- IDR 19.6%
- TRY 14.7%
- Others 13.1%



COMPOSITION BY COUNTRIES

- KR 26.4%
- MX 26.2%
- ID 19.6%
- TR 14.7%
- Others 13.1%



TOP COMPONENTS AS OF 23-Sep-2021

Company	Ticker	Country	Currency	Index Weight (%)
CEMEX SAB DE CV	CX UN Equity	MX	USD	6.82%
AMERICA MOVIL SAB DE CV - L SERIES ADR	AMX UN Equity	MX	USD	5.46%
FOMENTO ECONOMICO MEXICANO SAB DE CV	FMX UN Equity	MX	USD	5.23%
POSCO	005490 KP Equity	KR	KRW	5.08%
LG DISPLAY CO LTD	034220 KP Equity	KR	KRW	4.48%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	4.41%
SK HYNIX INC	000660 KP Equity	KR	KRW	4.24%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	4.15%
GRUPO TELEvisa SA	TV UN Equity	MX	USD	4.13%
SHINHAN FINANCIAL GROUP CO LTD	055550 KP Equity	KR	KRW	4.05%
SM INVESTMENTS CORP	SM PM Equity	PH	PHP	4.02%
TELKOM INDONESIA PERSERO TBK PT	TLKM IJ Equity	ID	IDR	3.95%
EREGLI DEMIR VE CELIK FABRIK	EREGL TI Equity	TR	TRY	3.58%
BANK CENTRAL ASIA TBK PT	BBCA IJ Equity	ID	IDR	3.35%
BANK MANDIRI (PERSERO) TBK PT	BMRI IJ Equity	ID	IDR	3.22%

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