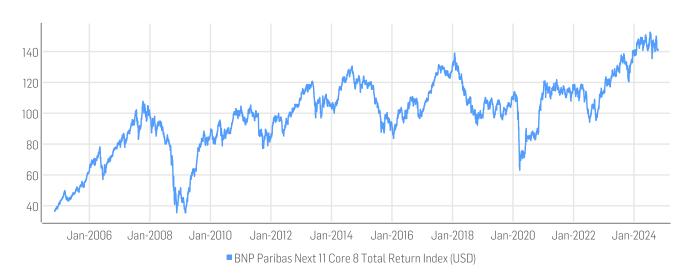


FACTSHEET - AS OF 17-Oct-2024 BNP Paribas Next 11 Core 8 Total Return Index (USD)

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
Bloomberg / Reuters	BNPINETR Index / .BNPINETR
Index Calculator	Solactive AG
Index Type	Emerging Markets
Index Currency	USD
Index Members	31

Base Value / Base Date	100 Points / 08.11.2007
Last Price	141.51
Dividends	Reinvested (Total Return Index)
Calculation	09:00am to 10:30pm (CET), every 60 seconds
History	Available daily back to 08.11.2007

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.31%	-5.97%	-0.45%	15.90%	0.54%	41.51%
Performance (p.a.)						2.07%
Volatility (p.a.)	14.44%	18.01%	15.36%	15.36%	14.68%	19.36%
High	149.90	151.35	152.55	152.55	152.55	152.55
Low	140.65	135.45	135.45	120.42	135.45	35.38
Sharpe Ratio*	-2.05	-1.50	-0.38	0.73	-0.29	-0.14
Max. Drawdown	-6.17%	-10.51%	-11.21%	-11.21%	-11.21%	-66.25%
VaR 95 \ 99				-23.5%\-49.1%		-28.4% \ -56.4%
CVaR 95 \ 99				-35.8% \ -65.3%		-46.9% \ -84.4%

^{*} Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards. Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP). SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

- IDR 25.1%
- KRW 21.8%
- USD 21.3%
- TRY 20.6%
- Others 11.3%

COMPOSITION BY COUNTRIES

- ID 25.1%
- KR 21.8%
- MX 21.3%
- TR 20.6%
- Others 11.3%



TOP COMPONENTS AS OF 17-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
BANK MANDIRI (PERSERO) TBK PT	BMRI IJ Equity	ID	IDR	6.45%
SK HYNIX INC	000660 KP Equity	KR	KRW	5.58%
BANK NEGARA INDONESIA (PERSERO) TBK PT	BBNI IJ Equity	ID	IDR	5.43%
TURKIYE IS BANKASI AS	ISCTR TI Equity	TR	TRY	5.39%
KOC HOLDING AS	KCHOL TI Equity	TR	TRY	5.13%
FOMENTO ECONOMICO MEXICANO SAB DE CV	FMX UN Equity	MX	USD	4.95%
AMERICA MOVIL SAB DE CV - L SERIES ADR	AMX UN Equity	MX	USD	4.71%
AKBANK TAS	AKBNK TI Equity	TR	TRY	4.70%
SHINHAN FINANCIAL GROUP CO LTD	055550 KP Equity	KR	KRW	4.47%
CEMEX SAB DE CV	CX UN Equity	MX	USD	4.43%
BANK CENTRAL ASIA TBK PT	BBCA IJ Equity	ID	IDR	4.33%
POSCO HOLDINGS INC	005490 KP Equity	KR	KRW	3.80%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	3.58%
BANK RAKYAT INDONESIA (PERSERO) TBK PT	BBRI IJ Equity	ID	IDR	3.51%
COCA-COLA FEMSA SAB-SP ADR	KOF UN Equity	MX	USD	3.32%



FACTSHEET - AS OF 17-Oct-2024 BNP Paribas Next 11 Core 8 Total Return Index (USD)

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