

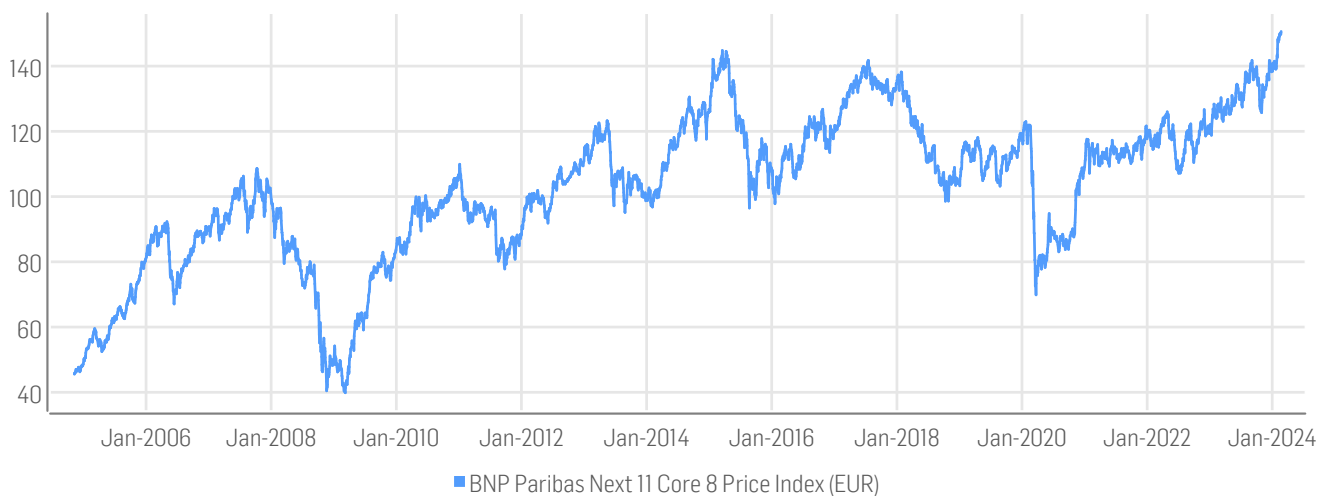
FACTSHEET - AS OF 22-Feb-2024

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	150.64
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

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.62%	13.42%	8.46%	19.04%	7.41%	50.64%
Performance (p.a.)						2.55%
Volatility (p.a.)	11.43%	11.82%	13.98%	13.40%	11.36%	19.03%
High	150.64	150.64	150.64	150.64	150.64	150.64
Low	139.24	132.82	125.71	123.07	138.42	39.85
Sharpe Ratio*	12.29	5.31	1.00	1.15	5.00	-0.07
Max. Drawdown	-0.59%	-2.46%	-11.33%	-11.33%	-1.74%	-62.20%
VaR 95 \ 99				-20.7% \ -28.2%		-27.9% \ -54.8%
CVaR 95 \ 99				-25.5% \ -34.8%		-45.7% \ -78.4%

* 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).

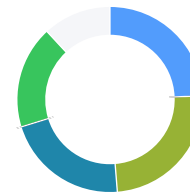
COMPOSITION BY CURRENCIES

- IDR 24.4%
- USD 24.4%
- KRW 21.5%
- TRY 17.9%
- Others 11.9%



COMPOSITION BY COUNTRIES

- ID 24.4%
- MX 24.4%
- KR 21.5%
- TR 17.9%
- Others 11.9%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
FOMENTO ECONOMICO MEXICANO SAB DE CV	FMX UN Equity	MX	USD	6.52%
CEMEX SAB DE CV	CX UN Equity	MX	USD	6.10%
BANK MANDIRI (PERSERO) TBK PT	BMRI IJ Equity	ID	IDR	5.60%
BANK NEGARA INDONESIA (PERSERO) TBK PT	BBNI IJ Equity	ID	IDR	5.47%
KOC HOLDING AS	KCHOL TI Equity	TR	TRY	5.05%
AMERICA MOVIL SAB DE CV - L SERIES ADR	AMX UN Equity	MX	USD	4.94%
TURKIYE IS BANKASI AS	ISCTR TI Equity	TR	TRY	4.93%
POSCO HOLDINGS INC	005490 KP Equity	KR	KRW	4.74%
SK HYNIX INC	000660 KP Equity	KR	KRW	4.66%
BANK RAKYAT INDONESIA (PERSERO) TBK PT	BBRI IJ Equity	ID	IDR	3.91%
BANK CENTRAL ASIA TBK PT	BBCA IJ Equity	ID	IDR	3.80%
HYUNDAI MOTOR CO	005380 KP Equity	KR	KRW	3.59%
AKBANK TAS	AKBNK TI Equity	TR	TRY	3.55%
COCA-COLA FEMSA SAB-SP ADR	KOF UN Equity	MX	USD	3.38%
TELKOM INDONESIA PERSERO TBK PT	TLKM IJ Equity	ID	IDR	3.37%

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