

FACTSHEET - AS OF 16-Jul-2024

Solactive BBVA AI and Virtual Reality SIC MXN Hedged RC 10% Index

HISTORICAL PERFORMANCE



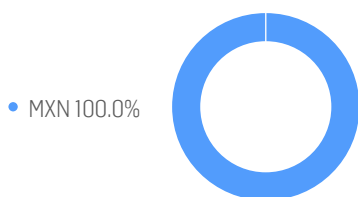
CHARACTERISTICS

ISIN / WKN	DE000SLOKKK1 / SLOKKK	Base Value / Base Date	100.0 Points / 11.21.2016
Bloomberg / Reuters	SBVAVRMXIndex / .SBVAVRMX	Last Price	166.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	09:00am to 10:54pm (CET), every 15 seconds
Index Currency	MXN	History	Available daily back to 11.21.2016
Index Members	2		

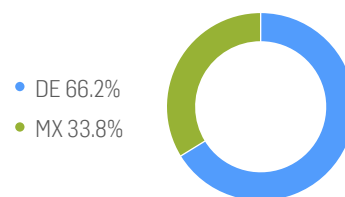
STATISTICS

MXN	30D	90D	180D	360D	YTD	Since Inception
Performance	3.05%	5.56%	5.22%	9.74%	5.83%	36.31%
Performance (p.a.)						4.63%
Volatility (p.a.)	4.35%	8.06%	9.44%	9.61%	9.60%	10.12%
High	166.93	166.93	166.93	166.93	166.93	166.93
Low	162.39	155.51	155.51	140.39	153.68	120.75
Max. Drawdown	-0.50%	-2.20%	-6.31%	-8.87%	-6.31%	-19.27%
VaR 95 \ 99				-16.3% \ -28.9%		-17.6% \ -28.1%
CVaR 95 \ 99				-23.0% \ -32.5%		-25.1% \ -38.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE BBVA AI AND VIRTUAL REALITY SIC MXN HEDGED INDEX NTR	SBVAVRMN Index	DE	MXN	66.22%
MXN-CASH	MXN-CASH	MX	MXN	33.78%

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