

FACTSHEET - AS OF 18-Oct-2024

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

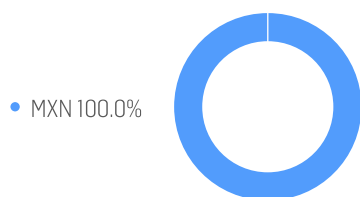
| | | | |
|---------------------|---------------------------|------------------------|--|
| ISIN / WKN | DE000SLOKKK1 / SLOKKK | Base Value / Base Date | 100.0 Points / 11.21.2016 |
| Bloomberg / Reuters | SBVAVRMXIndex / .SBVAVRMX | Last Price | 167.47 |
| Index Calculator | Solactive AG | Dividends | 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 | | |

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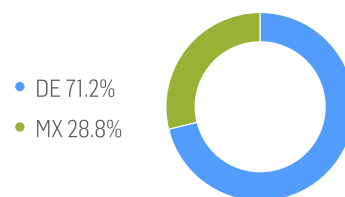
STATISTICS

| MXN | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | 2.99% | 2.08% | 7.69% | 16.48% | 6.17% | 36.75% |
| Performance (p.a.) | | | | | | 4.51% |
| Volatility (p.a.) | 6.28% | 9.93% | 8.85% | 9.59% | 9.70% | 10.11% |
| High | 167.47 | 167.47 | 167.47 | 167.47 | 167.47 | 167.47 |
| Low | 162.61 | 155.91 | 155.91 | 140.39 | 153.68 | 120.75 |
| Max. Drawdown | -0.75% | -5.62% | -6.60% | -6.60% | -6.60% | -19.27% |
| VaR 95 \ 99 | | | | -16.3% \ -28.9% | | -17.4% \ -28.1% |
| CVaR 95 \ 99 | | | | -24.5% \ -35.4% | | -25.2% \ -38.8% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Oct-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|--|----------------|---------|----------|------------------|
| Solactive BBVA AI and Virtual Reality SIC MXN Hedged Index NTR | SBVAVRMN Index | DE | MXN | 71.16% |
| MXN-CASH | MXN-CASH | MX | MXN | 28.84% |

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