

MARKET CONSULTATION SOLACTIVE BBVA MXN RISK CONTROL INDEXES AND MEXICAN TIE TRANSITION

21 November 2024



Content of the Market Consultation

Solactive AG has decided to conduct a Market Consultation with regard to changing the Index Methodology of the following Indices (the 'Indices'):

RIC	RIC	ISIN
.SBVESGMX	Solactive BBVA ixESE Lideres Globales MXN Risk Control 10% Index	DE000SL0B1N3
.SBVNXXGMX	Solactive BBVA Next Generation Networks MXN Risk Control 10% Index	DE000SL0DC23
.SBVHAWMX	Solactive BBVA Health & Wellness SIC MXN Hedged Risk Control 10% Index	DE000SL0EJP5
.SBVCYBMX	Solactive BBVA Cybersecurity SIC MXN Risk Control 10% Index	DE000SL0FFX4
.SBVNXXGHX	Solactive BBVA Next Generation Networks SIC MXN Risk Control 10% Index	DE000SL0FGG7
.SBVRESMX	Solactive BBVA Resource Scarcity SIC MXN Risk Control 10% Index	DE000SL0FJ08
.SBVTT1MX	Solactive BBVA Top Tends SIC MXN Hedged RC 10% Index	DE000SL0FJZ1
.SBVNXXGVT	Solactive BBVA Next Generation Networks SIC MXN HGD Vol Target 13% Index	DE000SL0JZ53
.SBVURTMX	Solactive BBVA US REITs SIC MXN Hedged RC 10%	DE000SL0HLA6
.SBVGIMVT	Solactive BBVA Global Infrastructure MXN Hedged Vol Target 15%	DE000SL0HP65
.SBVUSSMX	Solactive BBVA US Small Caps Select SIC MXN Hedged RC 10%	DE000SL0H4Z5
.SBVENTMX	Solactive BBVA Energy Transition SIC MXN Hedged RC 10%	DE000SL0JXT7
.SBVAVRMX	Solactive BBVA AI and VirtualReality SIC MXN Hedged RC 10%	DE000SL0KKK1
.SBVAVRVT	Solactive BBVA AI and VirtualReality SIC MXN Hedged RC 13%	DE000SL0LG03

Rationale for the Market Consultation

Mexican TIIE transition is expected to happen in January 2025. Current TIIE reference will be substituted by a SOFR-type MXN rate. The above mentioned Indices are built with the Banxico Overnight Rate (Name: Mexican Peso Overnight Pagare, RIC: MXNPGON=RR). Solactive will modify the RC Index methodologies to change current reference by the new one (Name: MEXICAN PESO FONDEO DIARIO TIIE FUNDING RATE , RIC: MXTIIEFD=RR)

Proposed Changes to the Index Guidelines

The following Methodology change is proposed in the following point of the Index Guidelines

- *Addition of a definition of a Rate Switch Date in the Definitions section. This will be the day on which the new rate becomes effective in the index calculation. The Rate Switch Date will be 5th December 2024.*



- *Addition to Section 2.1. (index components), as Component 2', with the relevant information (Name, RIC, BBG Ticker)*
- *Clarification in Section 3.1 that from the Rate Switch Date onwards, the Index Component 2' would be used as the rate.*

Feedback on the proposed changes

If you would like to share your thoughts with Solactive, please use this consultation form and provide us with your personal details and those of your organization.

Name	
Function	
Organization	
Email	
Phone	
Confidentiality (Y/N)	

Solactive is inviting all stakeholders and interested third parties to evaluate the proposed changes to the Methodology for the below indices and welcomes any feedback on how this may affect and/or improve their use of Solactive indices.

Solactive BBVA ixESG Lideres Globales MXN Risk Control 10% Index

Solactive BBVA Next Generation Networks MXN Risk Control 10% Index

Solactive BBVA Health & Wellness SIC MXN Hedged Risk Control 10% Index



Solactive BBVA Cybersecurity SIC MXN Risk Control 10% Index

Solactive BBVA Next Generation Networks SIC MXN Risk Control 10% Index

Solactive BBVA Resource Scarcity SIC MXN Risk Control 10% Index

Solactive BBVA Top Tends SIC MXN Hedged RC 10% Index

Solactive BBVA Next Generation Networks SIC MXN HGD Vol Target 13% Index

Solactive BBVA US REITs SIC MXN Hedged RC 10%

Solactive BBVA Global Infrastructure MXN Hedged Vol Target 15%

Solactive BBVA US Small Caps Select SIC MXN Hedged RC 10%

Solactive BBVA Energy Transition SIC MXN Hedged RC 10%

Solactive BBVA AI and VirtualReality SIC MXN Hedged RC 10%

Solactive BBVA AI and VirtualReality SIC MXN Hedged RC 13%





Consultation Procedure

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until *2nd December*.

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *5th Decemeber*.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation [<Market Consultation Solactive BBVA MXN Risk Control Indexes and Mexican TIE transition >]" as the subject of the email, or

via postal mail to: Solactive AG
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Should you have any additional questions regarding the consultative question in particular, please do not hesitate to contact us via above email address.

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