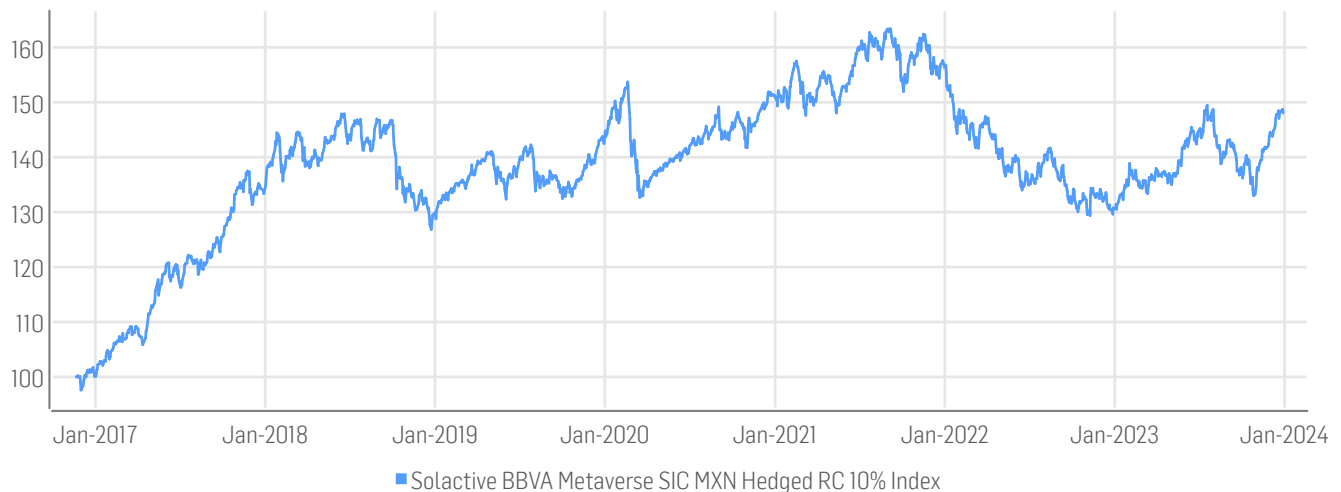


FACTSHEET - AS OF 29-Dec-2023

Solactive BBVA Metaverse SIC MXN Hedged RC 10% Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

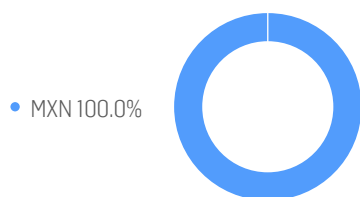
ISIN / WKN	DE000SLOGDX7 / SLOGDX	Base Value / Base Date	100.0 Points / 21.11.2016
Bloomberg / Reuters	SBVMETMX Index / .SBVMETMX	Last Price	148.04
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	08:00 to 22:57 (CET), every 15 seconds
Index Currency	MXN	History	Available daily back to 21.11.2016
Index Members	2		

FACTSHEET - AS OF 29-Dec-2023
Solactive BBVA Metaverse SIC MXN Hedged RC 10% Index

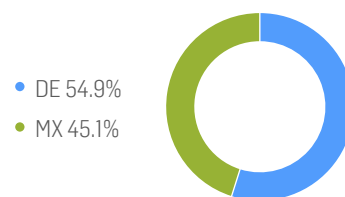
STATISTICS

MXN	30D	90D	180D	360D	YTD	Since Inception
Performance	3.04%	7.18%	2.28%	13.23%	13.30%	48.04%
Performance (p.a.)						5.68%
Volatility (p.a.)	6.51%	9.53%	9.82%	9.21%	9.18%	10.11%
High	148.70	148.70	149.43	149.43	149.43	163.38
Low	143.67	132.97	132.97	130.51	130.51	97.59
Max. Drawdown	-0.94%	-5.24%	-11.01%	-11.01%	-11.01%	-20.82%
VaR 95 \ 99				-14.7% \ -28.1%		-17.3% \ -28.8%
CVaR 95 \ 99				-20.4% \ -28.7%		-25.2% \ -38.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 29-Dec-2023

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE BBVA METAVERSE SIC MXN HEDGED INDEX NTR	SBVMETMN Index	DE	MXN	54.88%
MXN-CASH	MXN-CASH	MX	MXN	45.12%

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