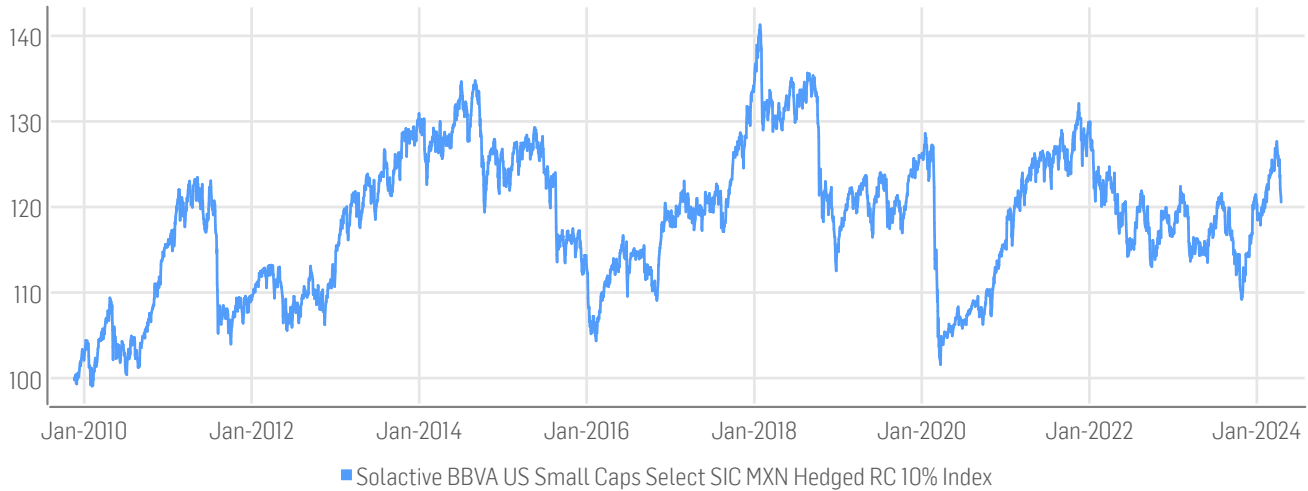


FACTSHEET - AS OF 16-Apr-2024

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

HISTORICAL PERFORMANCE



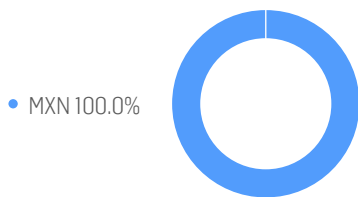
CHARACTERISTICS

ISIN / WKN	DE000SLOH4Z5 / SLOH4Z	Base Value / Base Date	100 Points / 19.11.2009
Bloomberg / Reuters	SBVUSSMX Index / .SBVUSSMX	Last Price	120.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	09:00 - 22:57 Europe/Berlin
Index Currency	MXN	History	Available daily back to 19.11.2009
Index Members	2		

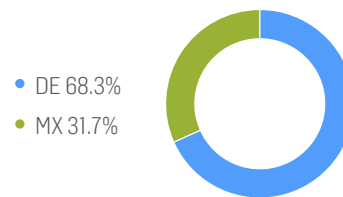
STATISTICS

MXN	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.95%	2.27%	8.08%	4.12%	-0.30%	20.56%
Performance (p.a.)						1.31%
Volatility (p.a.)	12.21%	10.11%	9.93%	9.71%	9.77%	10.14%
High	127.66	127.66	127.66	127.66	127.66	141.30
Low	120.56	117.89	109.20	109.20	117.89	99.06
Max. Drawdown	-5.56%	-5.56%	-5.56%	-10.18%	-5.56%	-28.11%
VaR 95 \ 99				-17.2% \ -25.6%		-16.7% \ -30.4%
CVaR 95 \ 99				-22.1% \ -26.9%		-25.5% \ -40.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE BBVA US SMALL CAPS SELECT SIC MXN HEDGED INDEX NTR	SBVUSSMN Index	DE	MXN	68.32%
MXN-CASH	MXN-CASH	MX	MXN	31.68%

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