

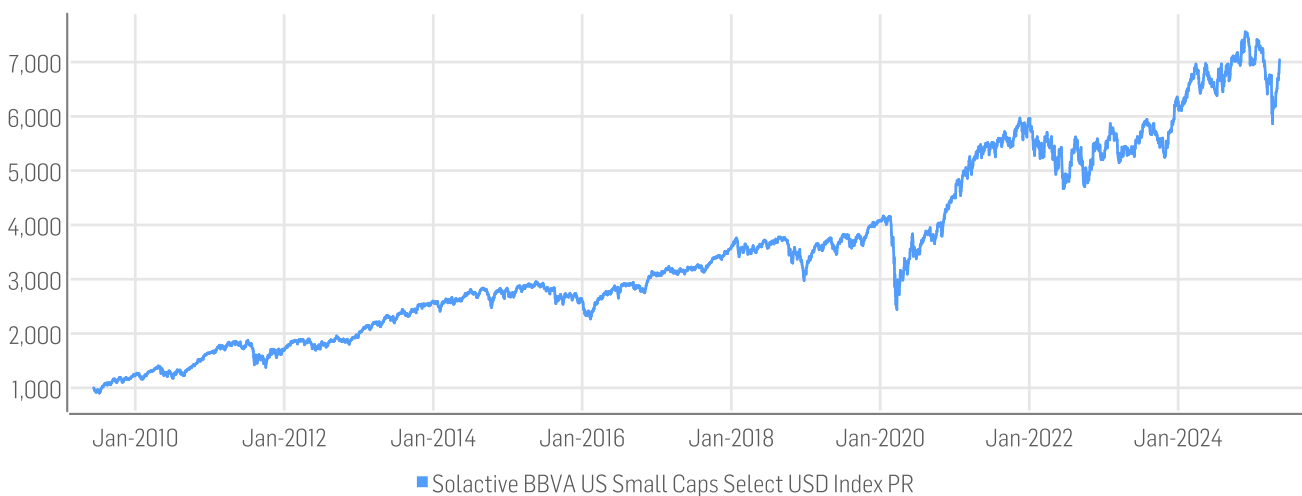
FACTSHEET - AS OF 12-May-2025

Solactive BBVA US Small Caps Select USD Index PR

DESCRIPTION

Representation of securities small cap securities from the US with a focus on balance sheet quality

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOH3Y0 / SLOH3Y	Base Value / Base Date	1000 Points / 11.06.2009
Bloomberg / Reuters	/ .SBVUSSUP	Last Price	7044.50
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 11.06.2009
Index Members	98		

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STATISTICS

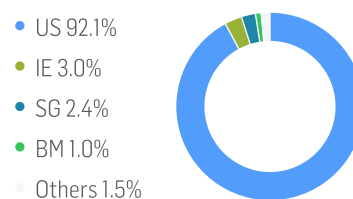
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	13.45%	-2.57%	-3.84%	1.82%	0.90%	604.45%
Performance (p.a.)						13.05%
Volatility (p.a.)	19.15%	30.77%	23.73%	20.20%	26.29%	19.88%
High	7044.50	7250.12	7558.35	7558.35	7413.71	7558.35
Low	6165.38	5862.32	5862.32	5862.32	5862.32	902.33
Sharpe Ratio*	18.82	-0.47	-0.50	-0.12	-0.07	0.44
Max. Drawdown	-1.67%	-19.14%	-22.44%	-22.44%	-20.93%	-41.39%
VaR 95 \ 99				-27.0% \ -57.8%		-30.6% \ -53.0%
CVaR 95 \ 99				-48.2% \ -86.9%		-47.8% \ -80.5%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 12-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	5.08%
ALLEGION PLC	ALLE UN Equity	IE	USD	2.97%
GODADDY INC	GDDY UN Equity	US	USD	2.88%
JABIL INC	JBL UN Equity	US	USD	2.86%
TAPESTRY INC	TPR UN Equity	US	USD	2.84%
VERALTO CORP	VLTO UN Equity	US	USD	2.75%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	2.57%
FLEX LTD	FLEX UW Equity	SG	USD	2.42%
MORNINGSTAR INC	MORN UW Equity	US	USD	2.39%
FACTSET RESEARCH SYSTEMS INC	FDS UN Equity	US	USD	2.38%

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