

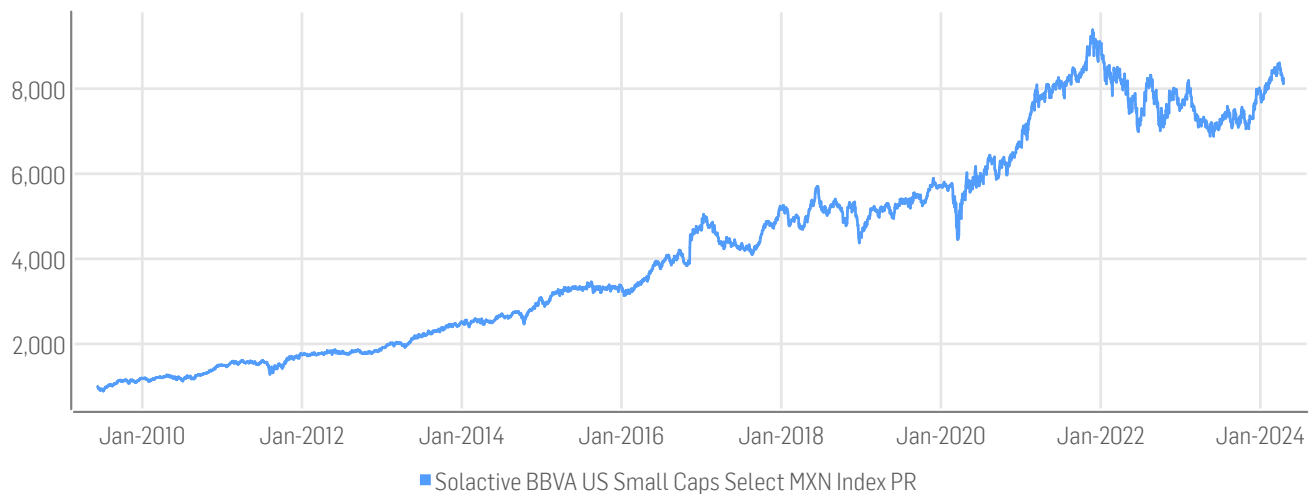
FACTSHEET - AS OF 16-Apr-2024

Solactive BBVA US Small Caps Select MXN Index PR

DESCRIPTION

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

HISTORICAL PERFORMANCE



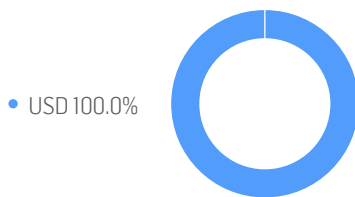
CHARACTERISTICS

ISIN / WKN	SL0JA9	Base Value / Base Date	1000 Points / 11.06.2009
Bloomberg / Reuters	/ .SBVUSSPP	Last Price	8249.99
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	MXN	History	Available daily back to 11.06.2009
Index Members	101		

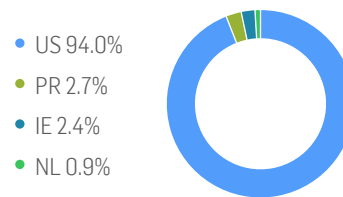
STATISTICS

MXN	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.70%	4.81%	11.57%	14.27%	3.62%	725.00%
Performance (p.a.)						15.27%
Volatility (p.a.)	15.28%	14.23%	15.27%	15.99%	14.02%	19.10%
High	8605.99	8605.99	8605.99	8605.99	8605.99	9385.97
Low	8116.19	7871.28	7055.39	6882.70	7685.25	890.55
Max. Drawdown	-5.69%	-5.69%	-5.69%	-6.99%	-5.69%	-26.67%
VaR 95 \ 99				-23.2% \ -32.1%		-28.5% \ -47.2%
CVaR 95 \ 99				-29.5% \ -35.6%		-42.1% \ -68.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	3.63%
FAIR ISAAC CORP	FICO UN Equity	US	USD	3.46%
MCGRATH RENTCORP	MGRC UW Equity	US	USD	2.80%
GODADDY INC	GDDY UN Equity	US	USD	2.75%
EVERTEC INC	EVTC UN Equity	PR	USD	2.65%
NORDSON CORP	NDSN UW Equity	US	USD	2.64%
HERC HOLDINGS INC	HRI UN Equity	US	USD	2.63%
PTC INC	PTC UW Equity	US	USD	2.60%
AVERY DENNISON CORP	AVY UN Equity	US	USD	2.45%
ALLEGION PLC	ALLE UN Equity	IE	USD	2.37%

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