

FACTSHEET - AS OF 09-May-2025

Solactive BBVA US Small Caps Select MXN SIC Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

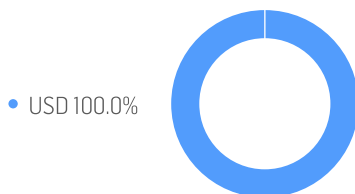
ISIN / WKN	SLOJBA	Base Value / Base Date	1000 Points / 11.06.2009
Bloomberg / Reuters	SBVUSSPN Index/ .SBVUSSPN	Last Price	11264.06
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	MXN	History	Available daily back to 11.06.2009
Index Members	98		

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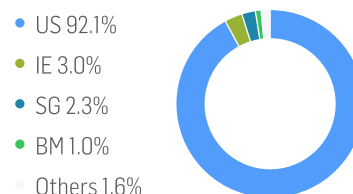
STATISTICS

MXN	30D	90D	180D	360D	YTD	Since Inception
Performance	2.65%	-10.48%	-10.82%	14.57%	-8.81%	1026.41%
Performance (p.a.)						16.44%
Volatility (p.a.)	27.44%	27.40%	22.87%	21.12%	25.26%	19.20%
High	11282.17	12662.05	13183.46	13183.46	12982.42	13183.46
Low	10348.83	10348.83	10348.83	9536.63	10348.83	890.84
Max. Drawdown	-5.69%	-18.27%	-21.50%	-21.50%	-20.29%	-25.59%
VaR 95 \ 99				-31.7% \ -43.8%		-28.5% \ -46.9%
CVaR 95 \ 99				-45.1% \ -89.8%		-42.2% \ -69.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	5.25%
ALLEGION PLC	ALLE UN Equity	IE	USD	3.05%
GODADDY INC	GDDY UN Equity	US	USD	2.90%
JABIL INC	JBL UN Equity	US	USD	2.80%
TAPESTRY INC	TPR UN Equity	US	USD	2.80%
VERALTO CORP	VLTO UN Equity	US	USD	2.74%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	2.62%
FACTSET RESEARCH SYSTEMS INC	FDS UN Equity	US	USD	2.45%
MORNINGSTAR INC	MORN UW Equity	US	USD	2.43%
FLEX LTD	FLEX UW Equity	SG	USD	2.34%

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