

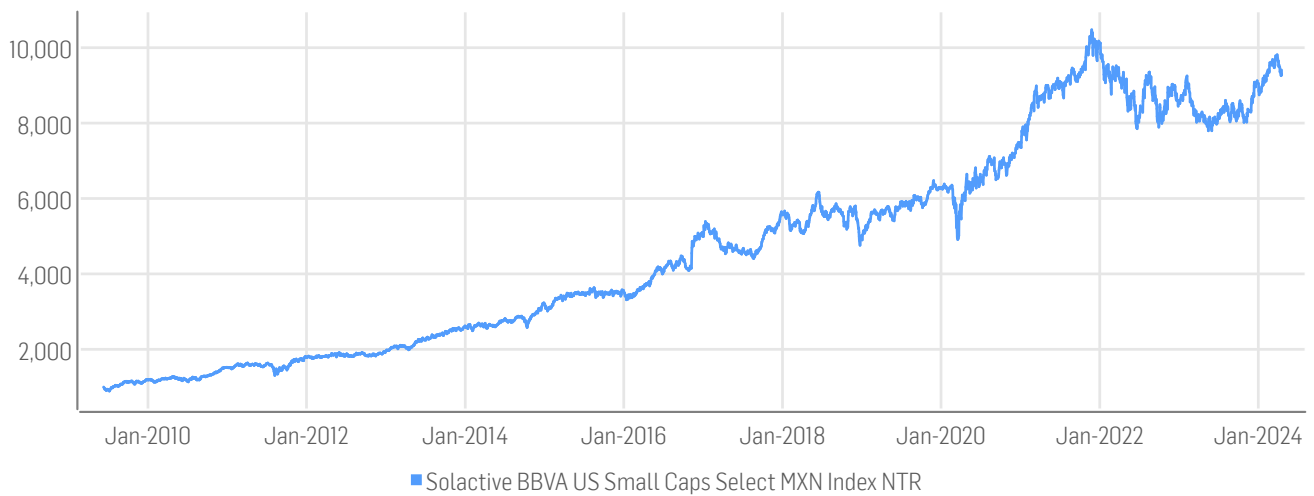
FACTSHEET - AS OF 18-Apr-2024

Solactive BBVA US Small Caps Select MXN Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



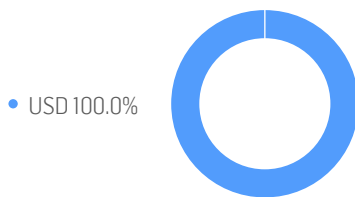
CHARACTERISTICS

ISIN / WKN	SLOJBA	Base Value / Base Date	1000 Points / 11.06.2009
Bloomberg / Reuters	SBVUSSPN Index/ .SBVUSSPN	Last Price	9304.89
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	101		

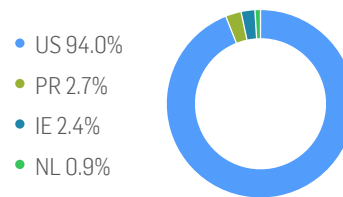
STATISTICS

MXN	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.66%	3.51%	12.26%	13.38%	2.68%	830.49%
Performance (p.a.)						16.20%
Volatility (p.a.)	15.44%	14.52%	15.23%	15.99%	14.09%	19.09%
High	9813.74	9813.74	9813.74	9813.74	9813.74	10476.40
Low	9257.24	8989.03	8018.58	7795.02	8747.88	890.84
Max. Drawdown	-5.67%	-5.67%	-5.67%	-6.81%	-5.67%	-25.59%
VaR 95 \ 99				-23.1% \ -32.1%		-28.3% \ -47.0%
CVaR 95 \ 99				-29.4% \ -35.6%		-42.0% \ -68.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	3.66%
FAIR ISAAC CORP	FICO UN Equity	US	USD	3.50%
MCGRATH RENTCORP	MGRC UW Equity	US	USD	2.81%
GODADDY INC	GDDY UN Equity	US	USD	2.72%
EVERTEC INC	EVTC UN Equity	PR	USD	2.70%
NORDSON CORP	NDSN UW Equity	US	USD	2.63%
PTC INC	PTC UW Equity	US	USD	2.57%
HERC HOLDINGS INC	HRI UN Equity	US	USD	2.55%
EVERETT DENNISON CORP	AVY UN Equity	US	USD	2.47%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	2.42%

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