

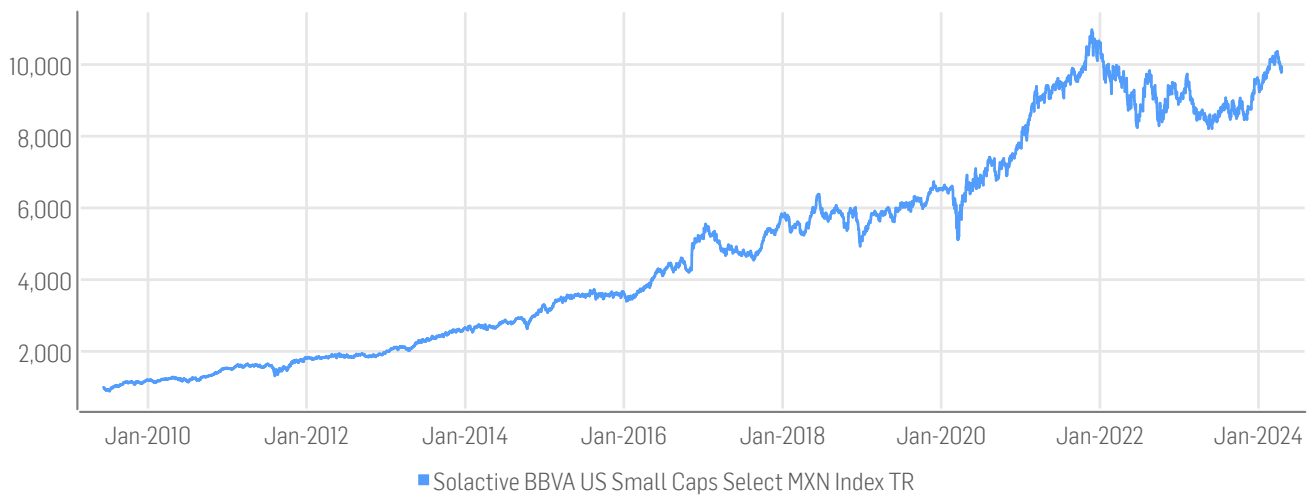
# FACTSHEET - AS OF 17-Apr-2024

## Solactive BBVA US Small Caps Select MXN Index TR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



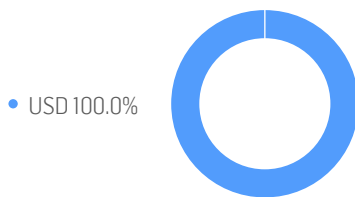
### CHARACTERISTICS

ISIN / WKN	SLOJBB	Base Value / Base Date	1000 Points / 11.06.2009
Bloomberg / Reuters	/ .SBVUSSPT	Last Price	9803.05
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

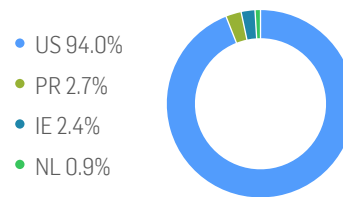
## STATISTICS

MXN	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.74%	3.49%	12.10%	13.96%	2.47%	880.30%
Performance (p.a.)						16.62%
Volatility (p.a.)	15.65%	14.51%	15.37%	16.02%	14.17%	19.09%
High	10368.97	10368.97	10368.97	10368.97	10368.97	10970.68
Low	9781.93	9472.89	8460.14	8211.28	9235.64	890.97
Max. Drawdown	-5.66%	-5.66%	-5.66%	-6.74%	-5.66%	-25.15%
VaR 95 \ 99				-23.1% \ -32.1%		-28.3% \ -46.9%
CVaR 95 \ 99				-29.4% \ -35.6%		-42.0% \ -68.0%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	3.68%
FAIR ISAAC CORP	FICO UN Equity	US	USD	3.44%
MCGRATH RENTCORP	MGRC UW Equity	US	USD	2.83%
GODADDY INC	GDDY UN Equity	US	USD	2.72%
EVERTEC INC	EVTC UN Equity	PR	USD	2.67%
NORDSON CORP	NDSN UW Equity	US	USD	2.64%
HERC HOLDINGS INC	HRI UN Equity	US	USD	2.58%
PTC INC	PTC UW Equity	US	USD	2.57%
AVERY DENNISON CORP	AVY UN Equity	US	USD	2.46%
ALLEGION PLC	ALLE UN Equity	IE	USD	2.39%

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