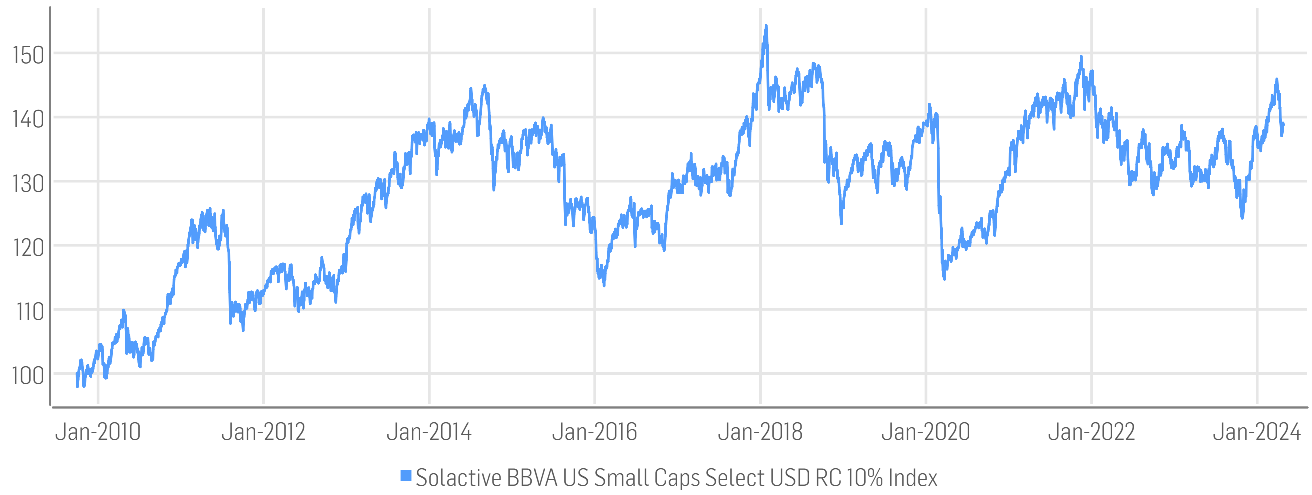
FACTSHEET - AS OF 26-Apr-2024
Solactive BBVA US Small Caps Select USD RC 10% Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

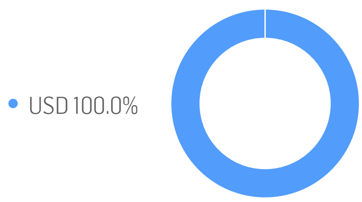
ISIN / WKN	DE000SL0JYC1 / SL0JYC	Base Value / Base Date	100 Points /30.09.2009
Bloomberg / Reuters	SBVUSSUX Index / .SBVUSSUX	Last Price	138.88
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	09:00am to 10:57pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 30.09.2009
Index Members	2		

STATISTICS

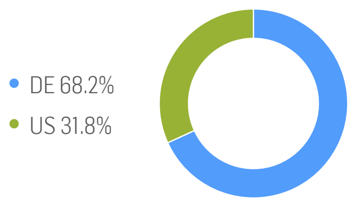
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.55%	1.36%	11.81%	6.05%	0.64%	38.88%
Performance (p.a.)						2.28%
Volatility (p.a.)	11.47%	9.92%	9.76%	9.60%	9.41%	10.10%
High	145.95	145.95	145.95	145.95	145.95	154.30
Low	137.06	136.36	124.56	124.21	134.70	97.93
Sharpe Ratio*	-4.24	0.03	2.06	0.09	-0.35	-0.30
Max. Drawdown	-6.09%	-6.09%	-6.09%	-10.08%	-6.09%	-25.68%
VaR 95 \ 99				-15.0% \ -25.3%		-16.7% \ -29.3%
CVaR 95 \ 99				-21.6% \ -25.9%		-25.2% \ -39.2%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE BBVA US SMALL CAPS SELECT USD INDEX NTR		DE	USD	68.17%
USD-CASH	USD-CASH	US	USD	31.83%

DISCLAIMER