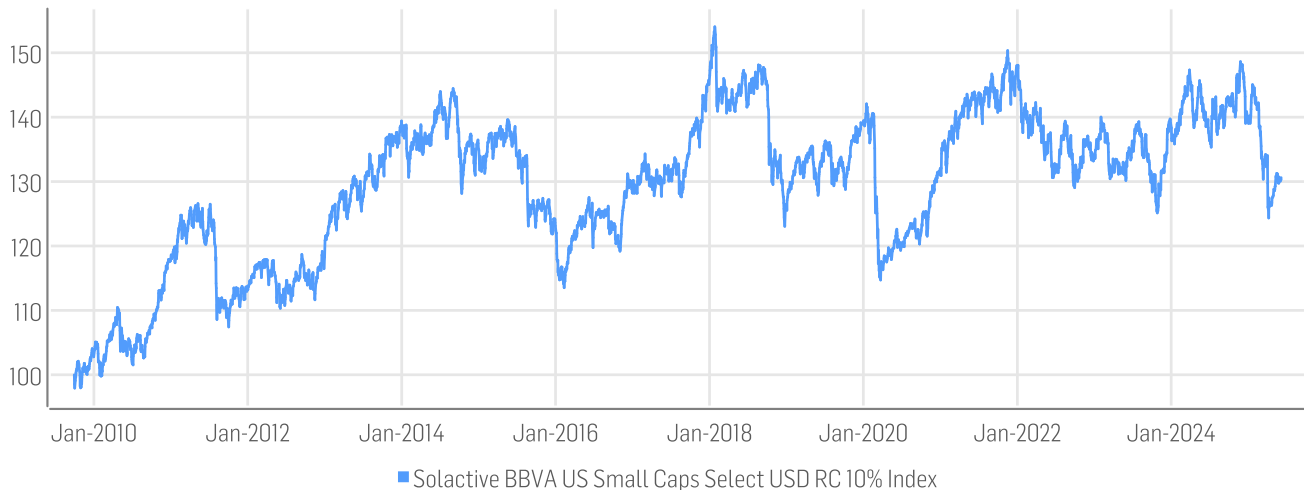


FACTSHEET - AS OF 06-Jun-2025

Solactive BBVA US Small Caps Select USD RC 10% Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOJYC1 / SLOJYC	Base Value / Base Date	100 Points / 30.09.2009
Bloomberg / Reuters	SBVUSSUX Index / .SBVUSSUX	Last Price	130.62
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	99		

FACTSHEET - AS OF 06-Jun-2025

Solactive BBVA US Small Caps Select USD RC 10% Index

STATISTICS

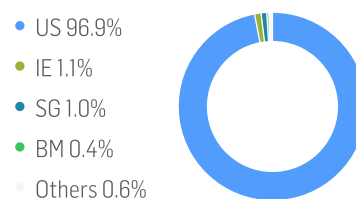
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.40%	-2.48%	-11.20%	-6.36%	-6.38%	30.62%
Performance (p.a.)						1.72%
Volatility (p.a.)	5.92%	12.87%	11.90%	10.94%	11.82%	10.16%
High	131.28	134.22	146.79	148.62	145.05	154.04
Low	128.81	124.34	124.34	124.34	124.34	97.93
Sharpe Ratio*	2.40	-1.09	-2.16	-0.98	-1.57	-0.25
Max. Drawdown	-1.17%	-7.36%	-15.47%	-16.34%	-14.28%	-25.53%
VaR 95 \ 99				-16.0% \ -39.0%		-16.5% \ -29.7%
CVaR 95 \ 99				-27.7% \ -48.8%		-25.3% \ -39.7%

* 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 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
USD-CASH	USD-CASH	US	USD	61.10%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	2.18%
JABIL INC	JBL UN Equity	US	USD	1.20%
ALLEGION PLC	ALLE UN Equity	IE	USD	1.12%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	1.10%
GODADDY INC	GDDY UN Equity	US	USD	1.08%
TAPESTRY INC	TPR UN Equity	US	USD	1.06%
VERALTO CORP	VLTO UN Equity	US	USD	1.06%
FLEX LTD	FLEX UW Equity	SG	USD	0.98%
HUBBELL INC -CL B	HUBB UN Equity	US	USD	0.95%
MORNINGSTAR INC	MORN UW Equity	US	USD	0.93%
ENCOMPASS HEALTH CORP	EHC UN Equity	US	USD	0.88%
FACTSET RESEARCH SYSTEMS INC	FDS UN Equity	US	USD	0.87%
RPM INTERNATIONAL INC	RPM UN Equity	US	USD	0.85%
UPBOUND GROUP INC	UPBD UW Equity	US	USD	0.84%

FACTSHEET - AS OF 06-Jun-2025
Solactive BBVA US Small Caps Select USD RC 10% Index

Company	Ticker	Country	Currency	Index Weight (%)
FIRSTCASH HOLDINGS INC	FCFS UN Equity	US	USD	0.80%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	0.77%
MCGRATH RENTCORP	MGRC UN Equity	US	USD	0.76%
AVERY DENNISON CORP	AVY UN Equity	US	USD	0.74%
TENET HEALTHCARE CORP	THC UN Equity	US	USD	0.71%
CASEYS GENERAL STORES INC	CASY UN Equity	US	USD	0.68%
WILLSCOT MOBILE MINI HOLDINGS	WSC UN Equity	US	USD	0.67%
INSULET CORP	PODD UN Equity	US	USD	0.62%
NORDSON CORP	NDSN UN Equity	US	USD	0.58%
POOL CORP	POOL UN Equity	US	USD	0.52%
US FOODS HOLDING CORP	USFD UN Equity	US	USD	0.50%
HERC HOLDINGS INC	HRI UN Equity	US	USD	0.50%
IDEX CORP	IEX UN Equity	US	USD	0.49%
JACOBS SOLUTIONS INC	J UN Equity	US	USD	0.48%
HILTON GRAND VACATIONS INC	HGV UN Equity	US	USD	0.47%
NRG ENERGY INC	NRG UN Equity	US	USD	0.47%
EXPAND ENERGY CORPORATION	EXE UN Equity	US	USD	0.46%
PTC INC	PTC UN Equity	US	USD	0.40%
BUILDERS FIRSTSOURCE INC	BLDR UN Equity	US	USD	0.36%
TELEDYNE TECHNOLOGIES INC	TDY UN Equity	US	USD	0.36%
BIO-TECHNE CORP	TECH UN Equity	US	USD	0.35%
BUNGE LTD	BG UN Equity	BM	USD	0.35%
EVERTEC INC	EVTC UN Equity	PR	USD	0.35%
TARGA RESOURCES CORP	TRGP UN Equity	US	USD	0.35%
FIVE BELOW INC	FIVE UN Equity	US	USD	0.33%
UNIVERSAL HEALTH SVS.B	UHS UN Equity	US	USD	0.32%
INGREDION INC	INGR UN Equity	US	USD	0.32%
BRUKER CORP	BRKR UN Equity	US	USD	0.28%
RYDER SYSTEM INC	R UN Equity	US	USD	0.28%
NATIONAL FUEL GAS COMPANY	NFG UN Equity	US	USD	0.27%
ATI INC	ATI UN Equity	US	USD	0.27%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.26%
EQT CORP	EQT UN Equity	US	USD	0.26%
QIAGEN NV	QGEN UN Equity	NL	USD	0.26%
LIBERTY MEDIA CORP - LIBERTY FORMULA ONE C	FWONK UN Equity	US	USD	0.24%
ROYAL GOLD INC	RGLD UN Equity	US	USD	0.24%
SENSIENT TECHNOLOGIES CORP	SXT UN Equity	US	USD	0.24%
OGE ENERGY CORP	OGE UN Equity	US	USD	0.23%
AMERICAN STATES WATER CO	AWR UN Equity	US	USD	0.23%
SKECHERS U.S.A. INC	SKX UN Equity	US	USD	0.23%
SOMNIGROUP INTERNATIONAL INC	SGI UN Equity	US	USD	0.23%
BALCHEM CORP	BCPC UN Equity	US	USD	0.22%
SERVICE CORP INTERNATIONAL	SCI UN Equity	US	USD	0.22%
IDACORP INC	IDA UN Equity	US	USD	0.22%

FACTSHEET - AS OF 06-Jun-2025
Solactive BBVA US Small Caps Select USD RC 10% Index

Company	Ticker	Country	Currency	Index Weight (%)
ONE GAS INC.	OGS UN Equity	US	USD	0.21%
PINNACLE WEST CAPITAL CORP	PNW UN Equity	US	USD	0.21%
CHARLES RIVER LABORATORIES	CRL UN Equity	US	USD	0.20%
TOLL BROTHERS INC	TOL UN Equity	US	USD	0.19%
STEEL DYNAMICS INC	STLD UN Equity	US	USD	0.19%
KNIFE RIVER CORP	KNF UN Equity	US	USD	0.19%
ESSENTIAL UTILITIES INC	WTRG UN Equity	US	USD	0.19%
MSA SAFETY INC	MSA UN Equity	US	USD	0.19%
OVINTIV INC	OVV UN Equity	US	USD	0.18%
RANGE RESOURCES CORP	RRC UN Equity	US	USD	0.18%
ACADIA HEALTHCARE CO INC	ACHC UN Equity	US	USD	0.17%
PORTLAND GENERAL ELECTRIC CO	POR UN Equity	US	USD	0.17%
FLOOR & DECOR HOLDINGS INC-A	FND UN Equity	US	USD	0.17%
TAYLOR MORRISON HOME CORP-A	TMHC UN Equity	US	USD	0.17%
MATTEL INC	MAT UN Equity	US	USD	0.17%
LAMB WESTON HOLDING INC	LW UN Equity	US	USD	0.16%
COMMERCIAL METALS CO	CMC UN Equity	US	USD	0.16%
RELIANCE STEEL & ALUMINUM	RS UN Equity	US	USD	0.16%
EAGLE MATERIALS INC	EXP UN Equity	US	USD	0.15%
REVVITY INC	RVTY UN Equity	US	USD	0.15%
APA CORP	APA UN Equity	US	USD	0.15%
OSHKOSH CORP	OSK UN Equity	US	USD	0.15%
TRI POINTE HOMES INC	TPH UN Equity	US	USD	0.14%
FLOWERS FOODS INC	FLO UN Equity	US	USD	0.14%
TREX CO INC	TREX UN Equity	US	USD	0.14%
THOR INDUSTRIES INC	THO UN Equity	US	USD	0.14%
HF SINCLAIR CORP	DINO UN Equity	US	USD	0.14%
EDGEWELL PERSONAL CARE CO	EPC UN Equity	US	USD	0.13%
MDU RES GROUP INC	MDU UN Equity	US	USD	0.13%
EVERUS CONSTRUCTION GROUP INC	ECG UN Equity	US	USD	0.12%
DARLING INGREDIENTS INC	DAR UN Equity	US	USD	0.12%
ENTEGRIS INC	ENTG UN Equity	US	USD	0.11%
PVH CORP	PVH UN Equity	US	USD	0.10%
TELEFLEX INC	TFX UN Equity	US	USD	0.10%
MURPHY OIL CORP	MUR UN Equity	US	USD	0.09%
ASHLAND INC	ASH UN Equity	US	USD	0.09%
LEGGETT & PLATT INC	LEG UN Equity	US	USD	0.09%
AMENTUM HOLDINGS INC	AMTM UN Equity	US	USD	0.09%
POLARIS INC	PII UN Equity	US	USD	0.09%
CLEVELAND CLIFFS INC	CLF UN Equity	US	USD	0.06%

FACTSHEET - AS OF 06-Jun-2025
Solactive BBVA US Small Caps Select USD RC 10% Index

DISCLAIMER

© Solactive AG, 2025. All rights reserved.


The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.