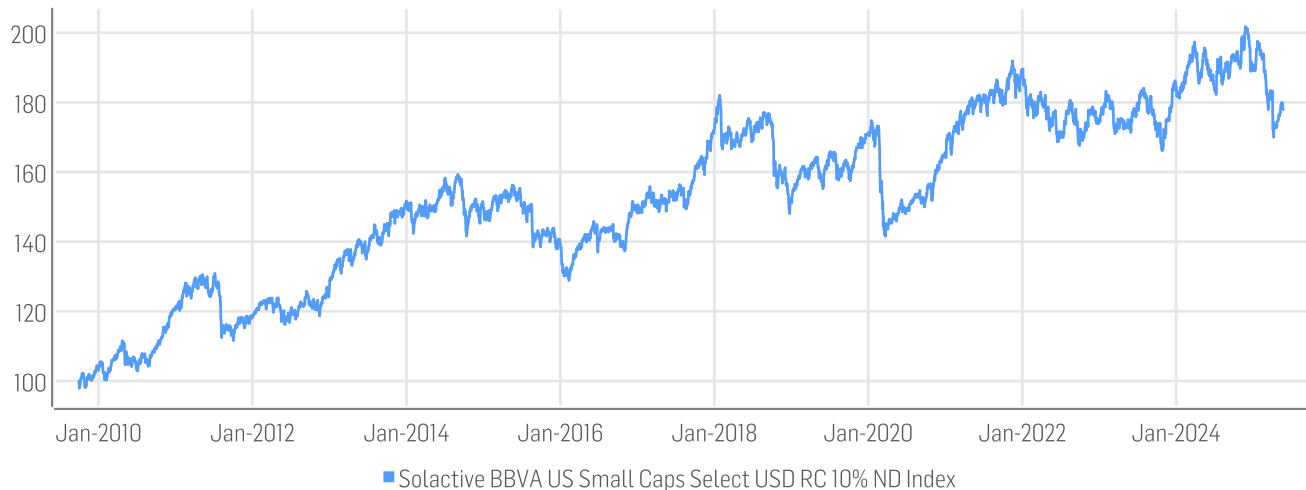


# FACTSHEET - AS OF 23-May-2025

## Solactive BBVA US Small Caps Select USD RC 10% ND Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOML47 / SLOML4	Base Value / Base Date	100 Points / 30.09.2009
Bloomberg / Reuters	SBVUSSU0 Index / .SBVUSSU0	Last Price	177.91
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	
Index Currency	USD	History	Available daily back to 30.09.2009
Index Members	99		

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## STATISTICS

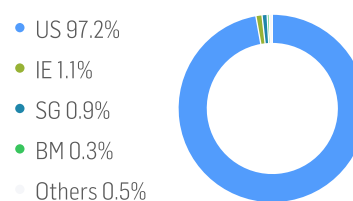
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.61%	-5.81%	-10.91%	-6.87%	-6.23%	77.91%
Performance (p.a.)						3.75%
Volatility (p.a.)	5.95%	13.75%	11.93%	11.08%	12.30%	10.17%
High	179.88	189.13	201.71	201.71	197.49	201.71
Low	173.39	170.02	170.02	170.02	170.02	97.94
Sharpe Ratio*	5.47	-1.88	-2.11	-1.01	-1.58	-0.05
Max. Drawdown	-1.10%	-10.10%	-15.71%	-15.71%	-13.91%	-22.20%
VaR 95 \ 99				-15.9% \ -38.9%		-16.4% \ -29.6%
CVaR 95 \ 99				-27.6% \ -48.7%		-25.1% \ -39.6%

\* 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 23-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
USD-CASH	USD-CASH	US	USD	64.73%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	1.90%
ALLEGION PLC	ALLE UN Equity	IE	USD	1.05%
JABIL INC	JBL UN Equity	US	USD	1.04%
GODADDY INC	GDDY UN Equity	US	USD	1.00%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	0.98%
VERALTO CORP	VLTO UN Equity	US	USD	0.98%
TAPESTRY INC	TPR UN Equity	US	USD	0.95%
HUBBELL INC -CL B	HUBB UN Equity	US	USD	0.87%
FLEX LTD	FLEX UW Equity	SG	USD	0.87%
FACTSET RESEARCH SYSTEMS INC	FDS UN Equity	US	USD	0.86%
MORNINGSTAR INC	MORN UW Equity	US	USD	0.84%
ENCOMPASS HEALTH CORP	EHC UN Equity	US	USD	0.80%
RPM INTERNATIONAL INC	RPM UN Equity	US	USD	0.76%
FIRSTCASH HOLDINGS INC	FCFS UW Equity	US	USD	0.75%

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Company	Ticker	Country	Currency	Index Weight (%)
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	0.71%
UPBOUND GROUP INC	UPBD UW Equity	US	USD	0.70%
MCGRATH RENTCORP	MGRC UW Equity	US	USD	0.70%
AVERY DENNISON CORP	AVY UN Equity	US	USD	0.67%
TENET HEALTHCARE CORP	THC UN Equity	US	USD	0.63%
CASEYS GENERAL STORES INC	CASY UW Equity	US	USD	0.63%
WILLSCOT MOBILE MINI HOLDINGS	WSC UR Equity	US	USD	0.60%
INSULET CORP	PODD UW Equity	US	USD	0.59%
POOL CORP	POOL UW Equity	US	USD	0.49%
NORDSON CORP	NDSN UW Equity	US	USD	0.48%
HERC HOLDINGS INC	HRI UN Equity	US	USD	0.47%
US FOODS HOLDING CORP	USFD UN Equity	US	USD	0.45%
NRG ENERGY INC	NRG UN Equity	US	USD	0.44%
JACOBS SOLUTIONS INC	J UN Equity	US	USD	0.44%
IDEX CORP	IEX UN Equity	US	USD	0.44%
EXPAND ENERGY CORPORATION	EXE UW Equity	US	USD	0.42%
HILTON GRAND VACATIONS INC	HGV UN Equity	US	USD	0.41%
PTC INC	PTC UW Equity	US	USD	0.37%
BUNGE LTD	BG UN Equity	BM	USD	0.34%
EVERTEC INC	EVTC UN Equity	PR	USD	0.32%
BUILDERS FIRSTSOURCE INC	BLDR UN Equity	US	USD	0.32%
TELEDYNE TECHNOLOGIES INC	TDY UN Equity	US	USD	0.32%
BIO-TECHNE CORP	TECH UW Equity	US	USD	0.31%
TARGA RESOURCES CORP	TRGP UN Equity	US	USD	0.31%
UNIVERSAL HEALTH SVS.B	UHS UN Equity	US	USD	0.30%
INGREDION INC	INGR UN Equity	US	USD	0.29%
FIVE BELOW INC	FIVE UW Equity	US	USD	0.26%
RYDER SYSTEM INC	R UN Equity	US	USD	0.25%
NATIONAL FUEL GAS COMPANY	NFG UN Equity	US	USD	0.25%
EQT CORP	EQT UN Equity	US	USD	0.24%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.24%
BRUKER CORP	BRKR UW Equity	US	USD	0.24%
ROYAL GOLD INC	RGLD UW Equity	US	USD	0.23%
ATI INC	ATI UN Equity	US	USD	0.23%
AMERICAN STATES WATER CO	AWR UN Equity	US	USD	0.22%
SKECHERS U.S.A. INC	SKX UN Equity	US	USD	0.22%
QIAGEN NV	QGEN UN Equity	NL	USD	0.22%
LIBERTY MEDIA CORP - LIBERTY FORMULA ONE C	FWONK UW Equity	US	USD	0.22%
BALCHEM CORP	BCPC UW Equity	US	USD	0.21%
OGE ENERGY CORP	OGE UN Equity	US	USD	0.21%
SENSIENT TECHNOLOGIES CORP	SXT UN Equity	US	USD	0.21%
SOMNIGROUP INTERNATIONAL INC	SGI UN Equity	US	USD	0.21%
IDACORP INC	IDA UN Equity	US	USD	0.20%
SERVICE CORP INTERNATIONAL	SCI UN Equity	US	USD	0.20%

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Company	Ticker	Country	Currency	Index Weight (%)
ONE GAS INC.	OGS UN Equity	US	USD	0.20%
PINNACLE WEST CAPITAL CORP	PNW UN Equity	US	USD	0.20%
KNIFE RIVER CORP	KNF UN Equity	US	USD	0.18%
RANGE RESOURCES CORP	RRC UN Equity	US	USD	0.18%
ESSENTIAL UTILITIES INC	WTRG UN Equity	US	USD	0.18%
CHARLES RIVER LABORATORIES	CRL UN Equity	US	USD	0.18%
STEEL DYNAMICS INC	STLD UN Equity	US	USD	0.17%
TOLL BROTHERS INC	TOL UN Equity	US	USD	0.17%
MSA SAFETY INC	MSA UN Equity	US	USD	0.17%
TAYLOR MORRISON HOME CORP-A	TMHC UN Equity	US	USD	0.16%
MATTEL INC	MAT UN Equity	US	USD	0.16%
FLOOR & DECOR HOLDINGS INC-A	FND UN Equity	US	USD	0.16%
OVINTIV INC	OVV UN Equity	US	USD	0.16%
PORTLAND GENERAL ELECTRIC CO	POR UN Equity	US	USD	0.16%
EAGLE MATERIALS INC	EXP UN Equity	US	USD	0.15%
ACADIA HEALTHCARE CO INC	ACHC UN Equity	US	USD	0.15%
RELIANCE STEEL & ALUMINUM	RS UN Equity	US	USD	0.14%
COMMERCIAL METALS CO	CMC UN Equity	US	USD	0.14%
LAMB WESTON HOLDING INC	LW UN Equity	US	USD	0.14%
REVVITY INC	RVTY UN Equity	US	USD	0.14%
TREX CO INC	TREX UN Equity	US	USD	0.13%
TRI POINTE HOMES INC	TPH UN Equity	US	USD	0.13%
MDU RES GROUP INC	MDU UN Equity	US	USD	0.13%
OSHKOSH CORP	OSK UN Equity	US	USD	0.13%
HF SINCLAIR CORP	DINO UN Equity	US	USD	0.13%
APA CORP	APA UN Equity	US	USD	0.13%
EDGECORE PERSONAL CARE CO	EPC UN Equity	US	USD	0.12%
FLOWERS FOODS INC	FLO UN Equity	US	USD	0.12%
THOR INDUSTRIES INC	THO UN Equity	US	USD	0.12%
PVH CORP	PVH UN Equity	US	USD	0.12%
DARLING INGREDIENTS INC	DAR UN Equity	US	USD	0.11%
TELEFLEX INC	TFX UN Equity	US	USD	0.10%
ENTEGRIS INC	ENTG UN Equity	US	USD	0.10%
EVERUS CONSTRUCTION GROUP INC	ECG UN Equity	US	USD	0.10%
LEGGETT & PLATT INC	LEG UN Equity	US	USD	0.08%
MURPHY OIL CORP	MUR UN Equity	US	USD	0.08%
ASHLAND INC	ASH UN Equity	US	USD	0.08%
AMENTUM HOLDINGS INC	AMTM UN Equity	US	USD	0.08%
POLARIS INC	PII UN Equity	US	USD	0.08%
CLEVELAND CLIFFS INC	CLF UN Equity	US	USD	0.05%

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