

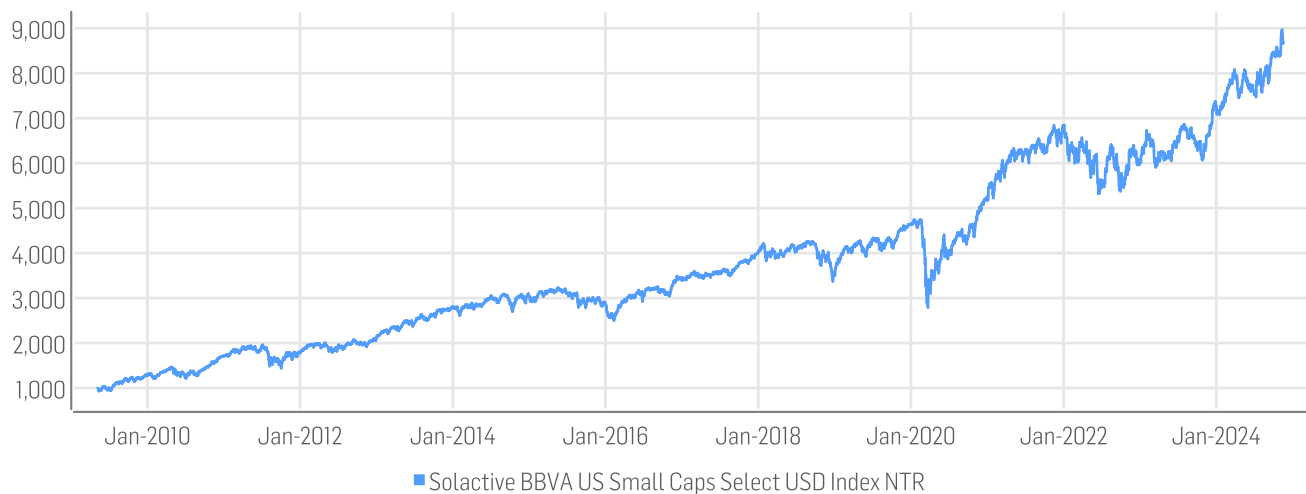
# FACTSHEET - AS OF 18-Nov-2024

## Solactive BBVA US Small Caps Select USD Index NTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOH274 / SLOH27	Base Value / Base Date	1000 Points / 11.06.2009
Bloomberg / Reuters	SBVUSSUN Index/ .SBVUSSUN	Last Price	8677.71
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	USD	History	Available daily back to 11.06.2009
Index Members	103		

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## STATISTICS

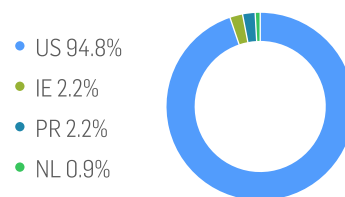
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.43%	9.42%	9.80%	30.35%	18.54%	736.25%
Performance (p.a.)						14.75%
Volatility (p.a.)	15.53%	14.24%	16.05%	15.07%	14.98%	19.77%
High	8968.03	8968.03	8968.03	8968.03	8968.03	8968.03
Low	8381.42	7777.46	7470.22	6611.49	7074.76	936.86
Sharpe Ratio*	0.92	2.78	1.02	1.74	1.10	0.51
Max. Drawdown	-3.43%	-4.77%	-6.32%	-7.77%	-7.77%	-41.22%
VaR 95 \ 99				-23.7% \ -34.5%		-30.4% \ -52.5%
CVaR 95 \ 99				-32.0% \ -41.2%		-47.4% \ -79.6%

\* 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 18-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
FAIR ISAAC CORP	FICO UN Equity	US	USD	5.93%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	3.53%
GODADDY INC	GDDY UN Equity	US	USD	3.53%
VISTRA CORP	VST UN Equity	US	USD	3.43%
HERC HOLDINGS INC	HRI UN Equity	US	USD	3.14%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	2.95%
RYDER SYSTEM INC	R UN Equity	US	USD	2.69%
MCGRATH RENTCORP	MGRC UW Equity	US	USD	2.51%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	2.41%
PTC INC	PTC UW Equity	US	USD	2.36%

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