

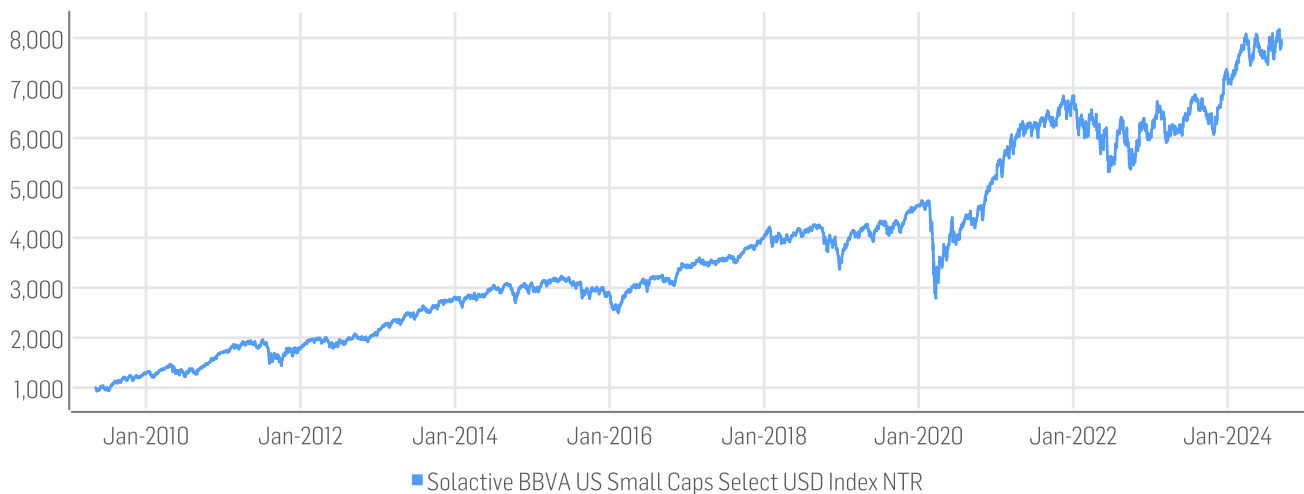
FACTSHEET - AS OF 12-Sep-2024

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

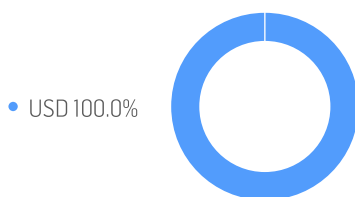
ISIN / WKN	DE000SLOH274 / SLOH27	Base Value / Base Date	1000 Points / 11.06.2009
Bloomberg / Reuters	SBVUSSUN Index/ .SBVUSSUN	Last Price	7964.20
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 11.06.2009
Index Members	101		

STATISTICS

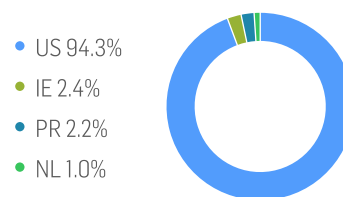
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.73%	4.87%	2.57%	21.29%	8.79%	667.49%
Performance (p.a.)						14.29%
Volatility (p.a.)	16.46%	18.23%	16.43%	15.76%	15.43%	19.84%
High	8166.83	8166.83	8166.83	8166.83	8166.83	8166.83
Low	7777.46	7470.22	7453.82	6070.86	7074.76	936.86
Sharpe Ratio*	1.08	0.88	-0.00	1.03	0.48	0.45
Max. Drawdown	-4.77%	-6.32%	-7.77%	-7.77%	-7.77%	-41.22%
VaR 95 \ 99				-26.3% \ -36.4%		-30.8% \ -52.5%
CVaR 95 \ 99				-33.0% \ -41.2%		-47.6% \ -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 12-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
FAIR ISAAC CORP	FICO UN Equity	US	USD	5.30%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	3.25%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	3.20%
GODADDY INC	GDDY UN Equity	US	USD	3.18%
RYDER SYSTEM INC	R UN Equity	US	USD	2.47%
MCGRATH RENTCORP	MGRC UW Equity	US	USD	2.43%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	2.43%
AVERY DENNISON CORP	AVY UN Equity	US	USD	2.42%
ALLEGION PLC	ALLE UN Equity	IE	USD	2.40%
TENET HEALTHCARE CORP	THC UN Equity	US	USD	2.39%

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