

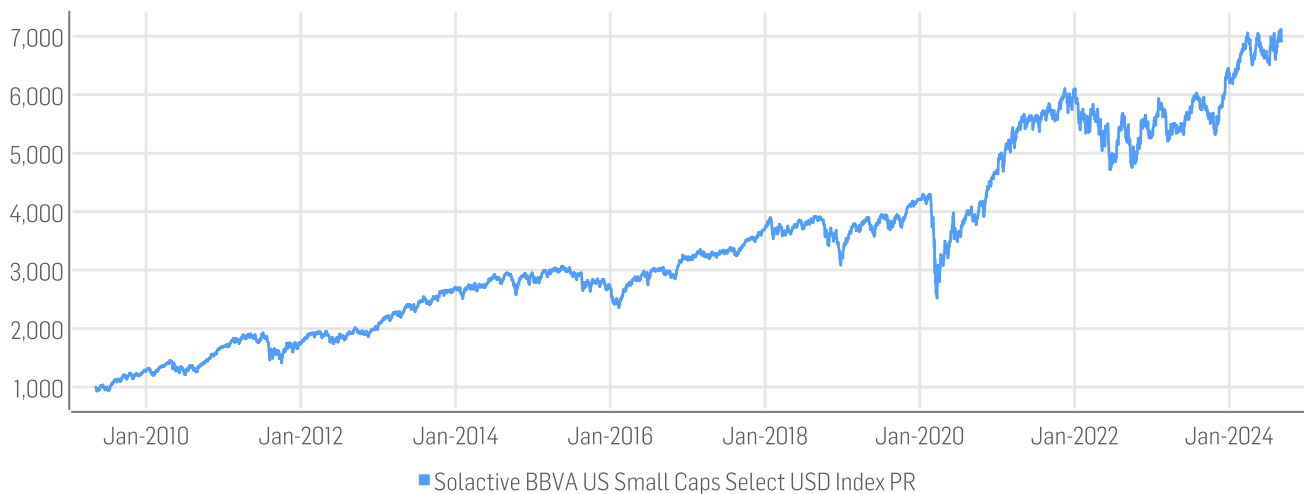
# FACTSHEET - AS OF 04-Sep-2024

## Solactive BBVA US Small Caps Select USD Index PR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

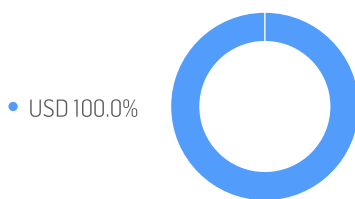
ISIN / WKN	DE000SLOH3Y0 / SLOH3Y	Base Value / Base Date	1000 Points / 11.06.2009
Bloomberg / Reuters	/ .SBVUSSUP	Last Price	6913.96
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 11.06.2009
Index Members	101		

## STATISTICS

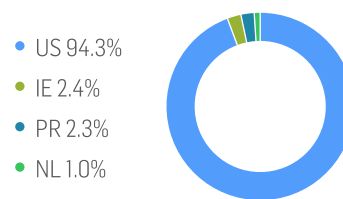
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.55%	2.97%	1.50%	19.81%	7.97%	567.17%
Performance (p.a.)						13.27%
Volatility (p.a.)	19.81%	18.22%	16.34%	15.73%	15.51%	19.85%
High	7110.27	7110.27	7110.27	7110.27	7110.27	7110.27
Low	6603.47	6510.81	6505.42	5318.20	6187.85	935.14
Sharpe Ratio*	3.36	0.40	-0.14	0.94	0.42	0.40
Max. Drawdown	-2.76%	-6.32%	-7.80%	-8.36%	-7.80%	-41.38%
VaR 95 \ 99				-26.3% \ -36.4%		-30.9% \ -52.6%
CVaR 95 \ 99				-33.0% \ -41.2%		-47.6% \ -79.7%

\* 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 04-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
FAIR ISAAC CORP	FICO UN Equity	US	USD	5.05%
GODADDY INC	GDDY UN Equity	US	USD	3.32%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	3.24%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	3.14%
RYDER SYSTEM INC	R UN Equity	US	USD	2.48%
TENET HEALTHCARE CORP	THC UN Equity	US	USD	2.48%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	2.46%
MCGRATH RENTCORP	MGRC UW Equity	US	USD	2.41%
AVERY DENNISON CORP	AVY UN Equity	US	USD	2.41%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	2.37%

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