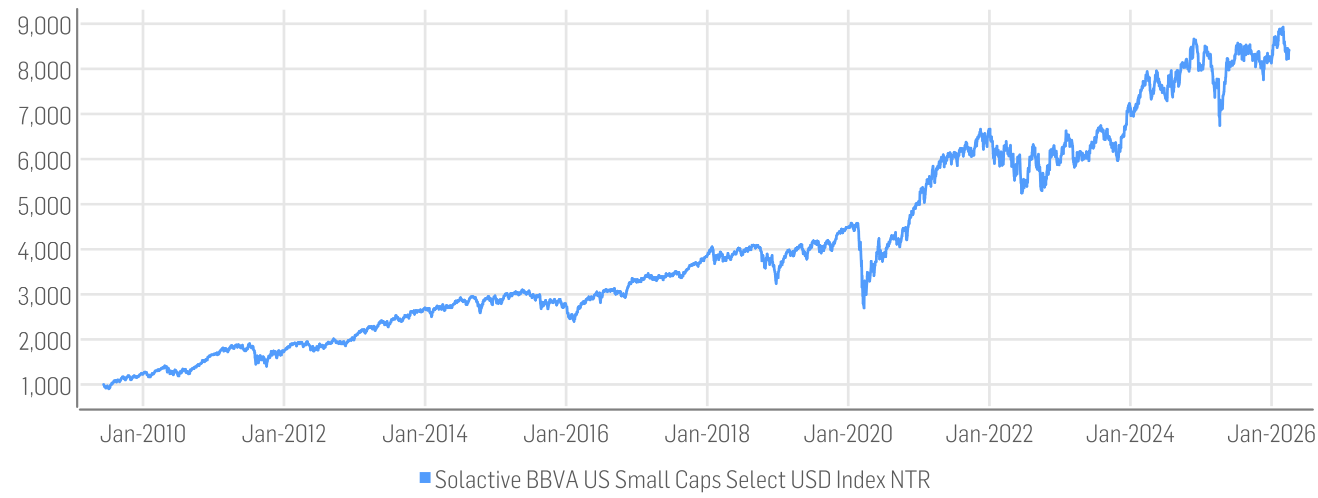
FACTSHEET - AS OF 02-Apr-2026
Solactive BBVA US Small Caps Select USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0H274 / SL0H27
Bloomberg / Reuters	SBVUSSUN Index/ .SBVUSSUN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	USD
Index Members	99

Base Value / Base Date	1000 Points / 11.06.2009
Last Price	8408.62
Dividends	Reinvested
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 11.06.2009

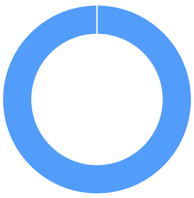
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.67%	2.31%	1.07%	21.53%	3.45%	740.86%
Performance (p.a.)						13.51%
Volatility (p.a.)	15.79%	15.10%	14.90%	17.40%	15.14%	19.61%
High	8824.19	8925.78	8925.78	8925.78	8925.78	8925.78
Low	8210.14	8210.14	7755.85	6741.76	8128.53	902.77
Sharpe Ratio*	-3.03	0.40	-0.10	1.05	0.71	0.50
Max. Drawdown	-6.96%	-8.02%	-8.02%	-9.52%	-8.02%	-41.23%
VaR 95 \ 99				-22.4% \ -36.7%		-29.8% \ -52.5%
CVaR 95 \ 99				-31.0% \ -49.4%		-46.8% \ -78.5%

* 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).

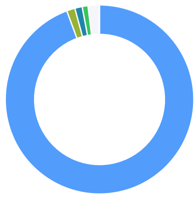
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 94.3%
- PR 1.4%
- BM 1.3%
- ZA 1.0%
- Others 2.0%



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
JABIL INC	JBL UN Equity	US	USD	4.43%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	4.00%
FIRSTCASH HOLDINGS INC	FCFS UW Equity	US	USD	3.16%
HUBBELL INC -CL B	HUBB UN Equity	US	USD	2.82%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	2.46%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	2.16%
MCGRATH RENTCORP	MGRC UW Equity	US	USD	2.10%
VERALTO CORP	VLTO UN Equity	US	USD	2.07%
UPBOUND GROUP INC	UPBD UW Equity	US	USD	2.07%
JACK HENRY & ASSOCIATES INC	JKHY UW Equity	US	USD	2.03%

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