

FACTSHEET - AS OF 07-Apr-2026

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	7265.71
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	99		

STATISTICS

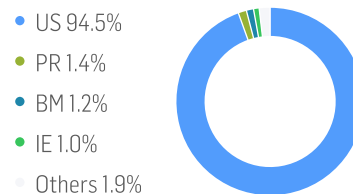
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.51%	1.24%	2.06%	17.01%	3.54%	626.57%
Performance (p.a.)						12.51%
Volatility (p.a.)	15.25%	14.83%	14.94%	14.80%	15.04%	19.61%
High	7409.60	7690.06	7690.06	7690.06	7690.06	7690.06
Low	7069.04	7069.04	6704.74	6165.38	7017.58	902.33
Sharpe Ratio*	-1.35	0.10	0.04	0.92	0.69	0.45
Max. Drawdown	-4.60%	-8.08%	-8.08%	-9.85%	-8.08%	-41.39%
VaR 95 \ 99				-21.8% \ -29.9%		-29.8% \ -52.6%
CVaR 95 \ 99				-26.5% \ -36.3%		-46.8% \ -78.6%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
JABIL INC	JBL UN Equity	US	USD	4.52%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	4.04%
FIRSTCASH HOLDINGS INC	FCFS UW Equity	US	USD	3.08%
HUBBELL INC-CL B	HUBB UN Equity	US	USD	2.85%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	2.51%
MCGRATH RENTCORP	MGRC UW Equity	US	USD	2.17%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	2.15%
VERALTO CORP	VLTO UN Equity	US	USD	2.09%
JACK HENRY & ASSOCIATES INC	JKHY UW Equity	US	USD	2.03%
UPBOUND GROUP INC	UPBD UW Equity	US	USD	2.00%

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