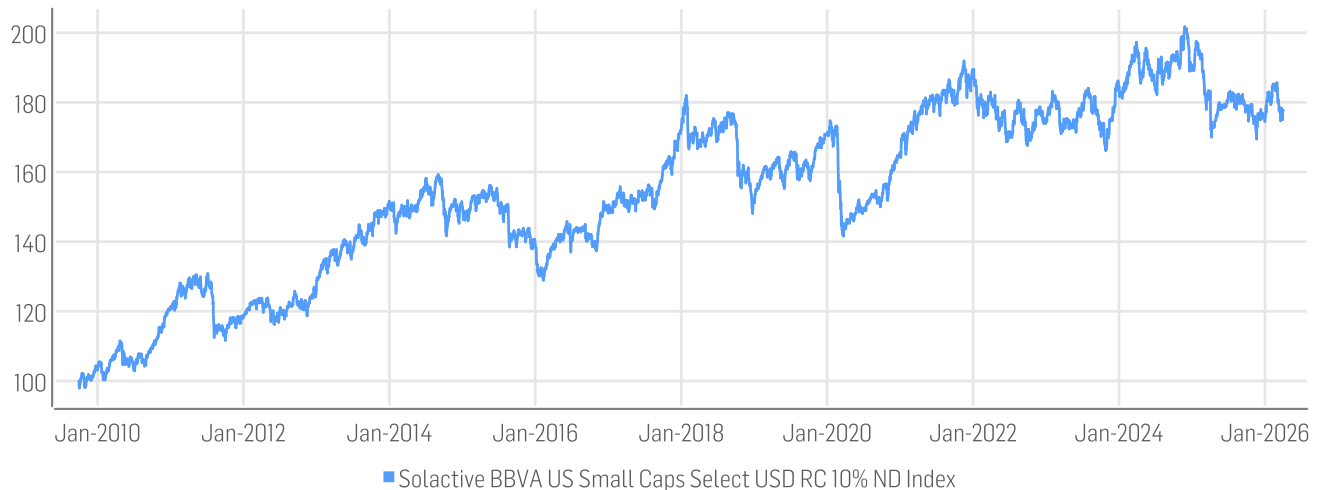


FACTSHEET - AS OF 02-Apr-2026

Solactive BBVA US Small Caps Select USD RC 10% ND Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOML47 / SLOML4	Base Value / Base Date	100 Points / 30.09.2009
Bloomberg / Reuters	SBVUSSU0 Index / .SBVUSSU0	Last Price	177.59
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	
Index Currency	USD	History	Available daily back to 30.09.2009
Index Members	100		

STATISTICS

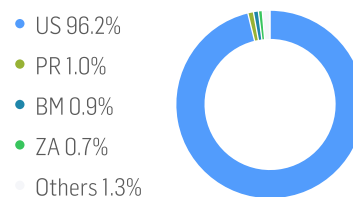
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.53%	0.99%	-0.80%	3.47%	1.77%	77.59%
Performance (p.a.)						3.54%
Volatility (p.a.)	10.96%	10.56%	10.37%	9.23%	10.59%	10.12%
High	184.13	185.65	185.65	185.65	185.65	201.71
Low	174.72	174.72	169.47	169.47	174.50	97.94
Sharpe Ratio*	-3.57	0.04	-0.51	-0.02	0.33	-0.01
Max. Drawdown	-5.11%	-5.89%	-5.89%	-7.49%	-5.89%	-22.20%
VaR 95 \ 99				-14.9% \ -18.5%		-16.2% \ -29.2%
CVaR 95 \ 99				-17.6% \ -23.0%		-24.8% \ -39.1%

* 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 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
USD-CASH	USD-CASH	US	USD	32.73%
JABIL INC	JBL UN Equity	US	USD	2.98%
CURTISS-WRIGHT CORP	CW UN Equity	US	USD	2.69%
FIRSTCASH HOLDINGS INC	FCFS UW Equity	US	USD	2.12%
HUBBELL INC -CL B	HUBB UN Equity	US	USD	1.90%
CF INDUSTRIES HOLDINGS INC	CF UN Equity	US	USD	1.65%
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	1.45%
MCGRATH RENTCORP	MGRG UW Equity	US	USD	1.42%
VERALTO CORP	VLTO UN Equity	US	USD	1.39%
UPBOUND GROUP INC	UPBD UW Equity	US	USD	1.39%
JACK HENRY & ASSOCIATES INC	JKHY UW Equity	US	USD	1.36%
LENNOX INTL	LII UN Equity	US	USD	1.29%
AVERY DENNISON CORP	AVY UN Equity	US	USD	1.24%
TENET HEALTHCARE CORP	THC UN Equity	US	USD	1.20%
TELEDYNE TECHNOLOGIES INC	TDY UN Equity	US	USD	1.11%

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Company	Ticker	Country	Currency	Index Weight (%)
PTC INC	PTC UN Equity	US	USD	1.09%
JACOBS SOLUTIONS INC	J UN Equity	US	USD	1.09%
WILLSCOT MOBILE MINI HOLDINGS	WSC UR Equity	US	USD	1.07%
CASEYS GENERAL STORES INC	CASY UN Equity	US	USD	1.06%
AKAMAI TECHNOLOGIES INC	AKAM UN Equity	US	USD	1.03%
RPM INTERNATIONAL INC	RPM UN Equity	US	USD	1.02%
APA CORP	APA UN Equity	US	USD	1.00%
MORNINGSTAR INC	MORN UN Equity	US	USD	1.00%
ENCOMPASS HEALTH CORP	EHC UN Equity	US	USD	0.97%
EVERTEC INC	EVTC UN Equity	PR	USD	0.96%
UNIVERSAL HEALTH SVS.B	UHS UN Equity	US	USD	0.95%
TAPESTRY INC	TPR UN Equity	US	USD	0.93%
YUM CHINA HOLDINGS INC	YUMC UN Equity	US	USD	0.87%
BUNGE LTD	BG UN Equity	BM	USD	0.85%
IDEX CORP	IEX UN Equity	US	USD	0.83%
ATI INC	ATI UN Equity	US	USD	0.83%
HEALTHEQUITY INC	HQY UN Equity	US	USD	0.80%
ALCOA CORP	AA UN Equity	US	USD	0.78%
HERC HOLDINGS INC	HRI UN Equity	US	USD	0.77%
US FOODS HOLDING CORP	USFD UN Equity	US	USD	0.76%
FACTSET RESEARCH SYSTEMS INC	FDS UN Equity	US	USD	0.75%
POOL CORP	POOL UN Equity	US	USD	0.71%
INSULET CORP	PODD UN Equity	US	USD	0.68%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	0.67%
BUILDERS FIRSTSOURCE INC	BLDR UN Equity	US	USD	0.66%
QIAGEN NV	QGEN UN Equity	NL	USD	0.66%
GODADDY INC	GDDY UN Equity	US	USD	0.62%
HF SINCLAIR CORP	DINO UN Equity	US	USD	0.61%
PERMIAN RESOURCES CORP	PR UN Equity	US	USD	0.60%
OVINTIV INC	OVV UN Equity	US	USD	0.60%
CARPENTER TECHNOLOGY	CRS UN Equity	US	USD	0.60%
TEXTRON INC	TXT UN Equity	US	USD	0.60%
DARLING INGREDIENTS INC	DAR UN Equity	US	USD	0.59%
MURPHY OIL CORP	MUR UN Equity	US	USD	0.59%
BIO-TECHNE CORP	TECH UN Equity	US	USD	0.58%
OSHKOSH CORP	OSK UN Equity	US	USD	0.50%
STEEL DYNAMICS INC	STLD UN Equity	US	USD	0.46%
NEW JERSEY RESOURCES CORP	NJR UN Equity	US	USD	0.46%
SOLVENTUM CORP	SOLV UN Equity	US	USD	0.44%
TOLL BROTHERS INC	TOL UN Equity	US	USD	0.44%
TRI POINTE HOMES INC	TPH UN Equity	US	USD	0.43%
SPROUTS FARMERS MARKET INC	SFM UN Equity	US	USD	0.43%
MSA SAFETY INC	MSA UN Equity	US	USD	0.41%
OGE ENERGY CORP	OGE UN Equity	US	USD	0.40%

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Company	Ticker	Country	Currency	Index Weight (%)
ONE GAS INC.	OGS UN Equity	US	USD	0.40%
COMMERCIAL METALS CO	CMC UN Equity	US	USD	0.40%
NISOURCE INC	NI UN Equity	US	USD	0.38%
ALLEGION PLC	ALLE UN Equity	IE	USD	0.37%
BALCHEM CORP	BCPC UW Equity	US	USD	0.37%
RANGE RESOURCES CORP	RRC UN Equity	US	USD	0.35%
SERVICE CORP INTERNATIONAL	SCI UN Equity	US	USD	0.35%
EVERGY INC	EVERG UW Equity	US	USD	0.35%
MDU RES GROUP INC	MDU UN Equity	US	USD	0.35%
TELEFLEX INC	TFX UN Equity	US	USD	0.34%
INGREDION INC	INGR UN Equity	US	USD	0.34%
PORTLAND GENERAL ELECTRIC CO	POR UN Equity	US	USD	0.34%
SOMNIGROUP INTERNATIONAL INC	SIG UN Equity	US	USD	0.33%
NATIONAL FUEL GAS COMPANY	NFG UN Equity	US	USD	0.33%
IDACORP INC	IDA UN Equity	US	USD	0.33%
ANTERO RESOURCES CORP	AR UN Equity	US	USD	0.33%
SENSIENT TECHNOLOGIES CORP	SXT UN Equity	US	USD	0.33%
EQT CORP	EQT UN Equity	US	USD	0.32%
THOR INDUSTRIES INC	THO UN Equity	US	USD	0.31%
PINNACLE WEST CAPITAL CORP	PNW UN Equity	US	USD	0.30%
LAMB WESTON HOLDING INC	LW UN Equity	US	USD	0.30%
RELIANCE STEEL & ALUMINUM	RS UN Equity	US	USD	0.30%
SMURFIT WESTROCK PLC	SW UN Equity	IE	USD	0.29%
LIBERTY MEDIA CORP - LIBERTY FORMULA ONE C	FWONK UW Equity	US	USD	0.29%
ASHLAND INC	ASH UN Equity	US	USD	0.29%
TAYLOR MORRISON HOME CORP-A	TMHC UN Equity	US	USD	0.28%
ESSENTIAL UTILITIES INC	WTRG UN Equity	US	USD	0.28%
BRUKER CORP	BRKR UW Equity	US	USD	0.28%
LOUISIANA-PACIFIC CORP	LPX UN Equity	US	USD	0.27%
EXPAND ENERGY CORPORATION	EXE UW Equity	US	USD	0.27%
BLUE OWL CAPITAL INC	OWL UN Equity	US	USD	0.27%
MATTEL INC	MAT UW Equity	US	USD	0.26%
REVVITY INC	RVTY UN Equity	US	USD	0.25%
JM SMUCKER CO/THE	SJM UN Equity	US	USD	0.22%
TREX CO INC	TREX UN Equity	US	USD	0.22%
KNIFE RIVER CORP	KNF UN Equity	US	USD	0.21%
LINEAGE ORD	LINE UW Equity	US	USD	0.20%
LKQ CORP	LKQ UW Equity	US	USD	0.19%
CONAGRA BRANDS INC	CAG UN Equity	US	USD	0.17%
FLOWERS FOODS INC	FLO UN Equity	US	USD	0.14%
AMENTUM HOLDINGS INC	AMTM UN Equity	US	USD	0.01%

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