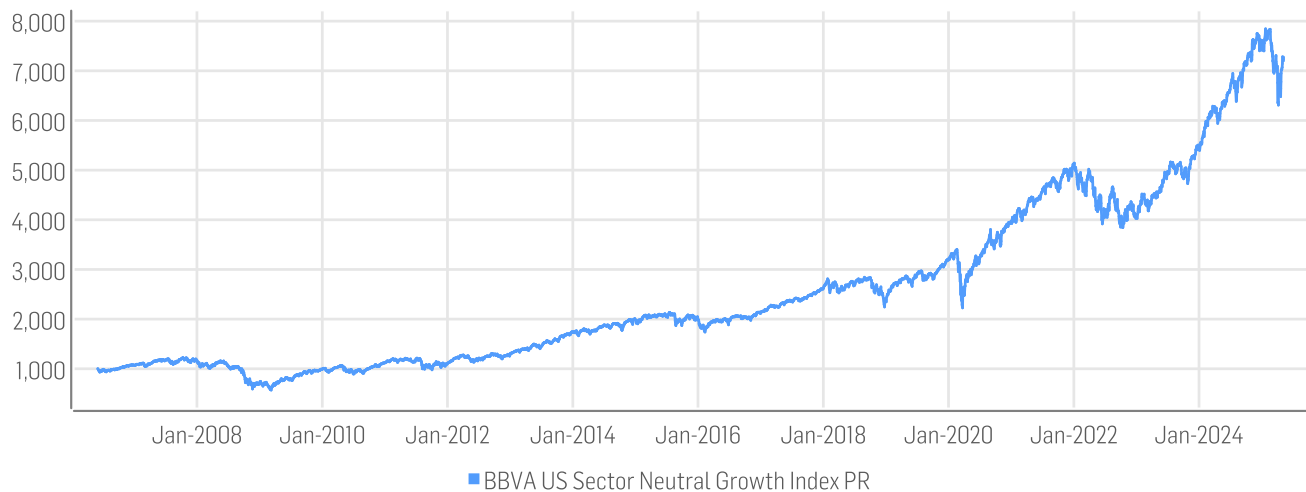


# FACTSHEET - AS OF 08-May-2025

## BBVA US Sector Neutral Growth Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0EXA	Base Value / Base Date	1000 Points / 01.06.2006
Bloomberg / Reuters	/ .BBEQUGUP	Last Price	7277.22
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 01.06.2006
Index Members	229		

# FACTSHEET - AS OF 08-May-2025

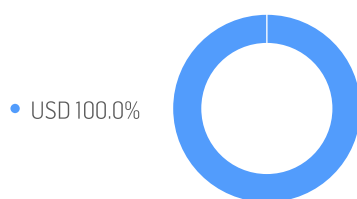
## BBVA US Sector Neutral Growth Index PR

### STATISTICS

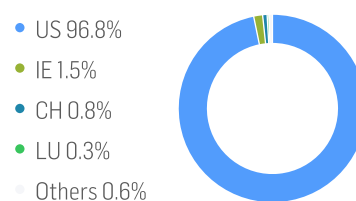
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	15.36%	-5.91%	-4.47%	16.59%	-1.88%	627.72%
Performance (p.a.)						11.05%
Volatility (p.a.)	40.87%	33.51%	26.22%	20.81%	29.68%	20.97%
High	7283.44	7837.70	7846.57	7846.57	7846.57	7846.57
Low	6308.27	6308.27	6308.27	6241.66	6308.27	569.84
Sharpe Ratio*	11.38	-0.78	-0.50	0.60	-0.32	0.32
Max. Drawdown	-6.66%	-19.51%	-19.60%	-19.60%	-19.60%	-53.47%
VaR 95 \ 99				-34.0% \ -58.2%		-31.4% \ -61.9%
CVaR 95 \ 99				-52.1% \ -87.2%		-52.0% \ -90.3%

\* 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 08-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	9.91%
NVIDIA CORP	NVDA UW Equity	US	USD	8.51%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.20%
META PLATFORMS INC	META UW Equity	US	USD	4.00%
BROADCOM INC	AVGO UW Equity	US	USD	2.94%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.77%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.64%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.48%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.11%
ELI LILLY & CO	LLY UN Equity	US	USD	2.02%

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