

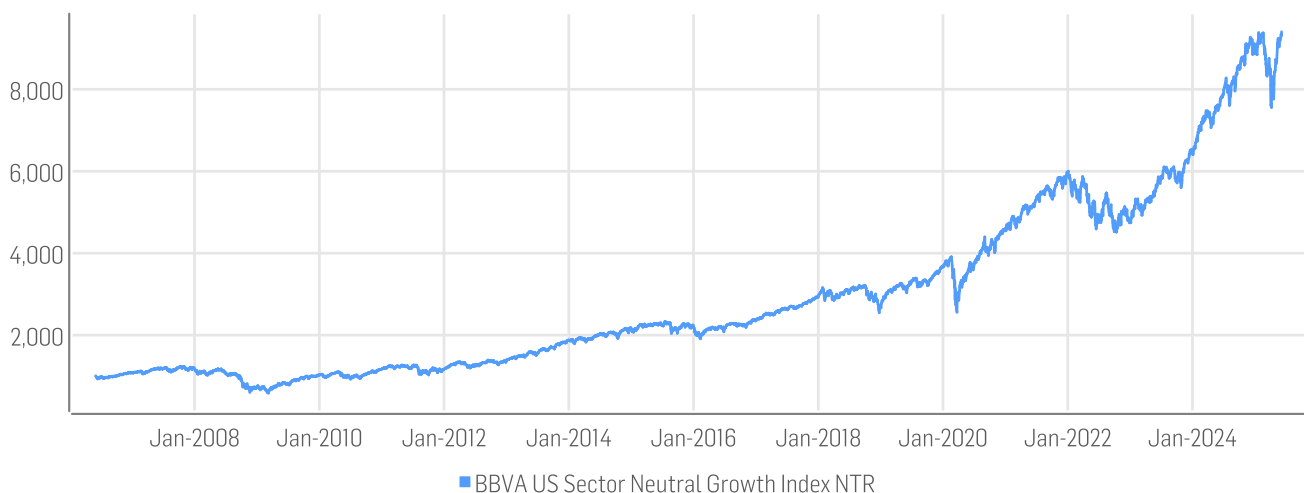
# FACTSHEET - AS OF 06-Jun-2025

## BBVA US Sector Neutral Growth Index NTR

### DESCRIPTION

Representation of securities from the Solactive GBS United States 500 Index which exhibit a high factor exposure towards growth factors.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOEXB	Base Value / Base Date	1000 Points / 01.06.2006
Bloomberg / Reuters	BBEQUGUN Index/ .BBEQUGUN	Last Price	9404.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	244		

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## STATISTICS

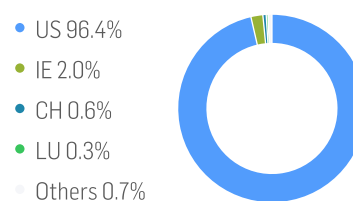
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.57%	9.00%	1.53%	22.23%	6.05%	840.48%
Performance (p.a.)						12.51%
Volatility (p.a.)	15.30%	32.92%	26.70%	21.17%	27.70%	20.95%
High	9404.84	9404.84	9404.84	9404.84	9404.84	9404.84
Low	8662.66	7557.17	7557.17	7557.17	7557.17	584.82
Sharpe Ratio*	10.97	1.14	-0.04	0.87	0.37	0.39
Max. Drawdown	-2.26%	-13.67%	-19.46%	-19.46%	-19.46%	-52.82%
VaR 95 \ 99				-33.9% \ -58.1%		-31.2% \ -61.8%
CVaR 95 \ 99				-52.0% \ -87.1%		-51.9% \ -90.2%

\* 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 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	9.62%
NVIDIA CORP	NVDA UW Equity	US	USD	9.34%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.57%
META PLATFORMS INC	META UW Equity	US	USD	4.24%
BROADCOM INC	AVGO UW Equity	US	USD	3.17%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.82%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.50%
ELI LILLY & CO	LLY UN Equity	US	USD	2.45%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.87%
TESLA INC	TSLA UW Equity	US	USD	1.77%

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