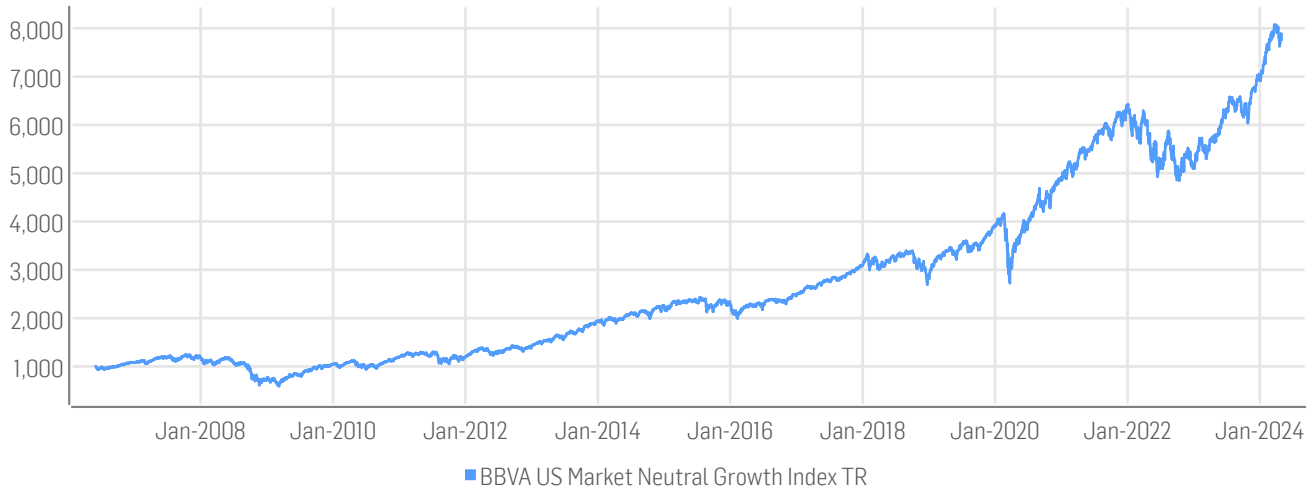


# FACTSHEET - AS OF 30-Apr-2024

## BBVA US Market Neutral Growth Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJ6W	Base Value / Base Date	1000 Points / 01.06.2006
Bloomberg / Reuters	/ .BBEQUGUT	Last Price	7756.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	251		

## STATISTICS

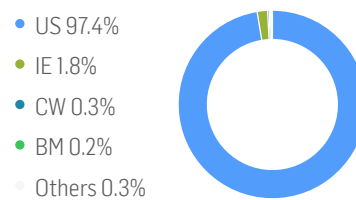
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.88%	6.70%	22.16%	34.18%	10.30%	675.65%
Performance (p.a.)						12.12%
Volatility (p.a.)	15.81%	15.26%	13.22%	13.34%	14.11%	20.99%
High	8065.18	8073.32	8073.32	8073.32	8073.32	8073.32
Low	7629.41	7269.81	6349.30	5768.66	6910.89	592.57
Sharpe Ratio*	-2.76	1.62	3.39	2.21	2.02	0.32
Max. Drawdown	-5.46%	-5.50%	-5.50%	-8.30%	-5.50%	-52.44%
VaR 95 \ 99				-22.9% \ -27.9%		-31.0% \ -61.8%
CVaR 95 \ 99				-25.9% \ -29.6%		-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 30-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	10.10%
NVIDIA CORP	NVDA UW Equity	US	USD	7.25%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.90%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.42%
META PLATFORMS INC	META UW Equity	US	USD	3.35%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.88%
ELI LILLY & CO	LLY UN Equity	US	USD	2.86%
BROADCOM INC	AVGO UW Equity	US	USD	2.12%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.95%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.87%

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