

FACTSHEET - AS OF 08-May-2025

BBVA US Sector Neutral Growth Index NTR 1.5%

DESCRIPTION

BBVA US Sector Neutral Growth Index NTR 1.5% aims to track the performance of the BBVA US Sector Neutral Growth Index NTR adjusted for a synthetic dividend of 1.5% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

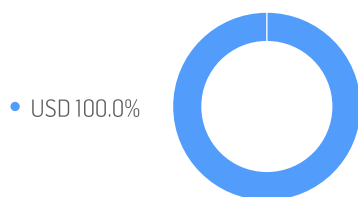
ISIN / WKN	DE000SL0MZ41 / SL0MZ4	Base Value / Base Date	1000.0 Points / 06.01.2006
Bloomberg / Reuters	BBEQU2N Index / .BBEQU2N	Last Price	6563.68
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30 AM to 04:53 PM (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 06.01.2006
Index Members	230		

STATISTICS

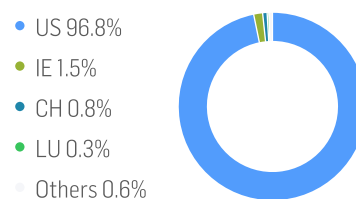
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	15.26%	-6.09%	-4.85%	15.73%	-2.18%	556.37%
Performance (p.a.)						10.45%
Volatility (p.a.)	40.86%	33.49%	26.10%	20.76%	29.50%	20.97%
High	6570.54	7080.88	7092.86	7092.86	7092.86	7092.86
Low	5694.72	5694.72	5694.72	5671.72	5694.72	560.90
Sharpe Ratio*	11.24	-0.80	-0.53	0.56	-0.35	0.29
Max. Drawdown	-6.68%	-19.58%	-19.71%	-19.71%	-19.71%	-53.80%
VaR 95 \ 99				-34.1% \ -58.2%		-31.4% \ -61.9%
CVaR 95 \ 99				-52.1% \ -87.1%		-52.1% \ -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	9.89%
NVIDIA CORP	NVDA UW Equity	US	USD	8.50%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.19%
META PLATFORMS INC	META UW Equity	US	USD	4.00%
BROADCOM INC	AVGO UW Equity	US	USD	2.95%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.77%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.65%
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%
TESLA INC	TSLA UW Equity	US	USD	1.80%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.61%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.52%
NETFLIX INC	NFLX UW Equity	US	USD	1.47%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	1.29%

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Company	Ticker	Country	Currency	Index Weight (%)
WALMART INC	WMT UN Equity	US	USD	1.23%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.12%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.11%
ABBVIE INC	ABBV UN Equity	US	USD	1.04%
PROGRESSIVE CORP	PGR UN Equity	US	USD	0.96%
COCA-COLA CO/THE	KO UN Equity	US	USD	0.82%
SALESFORCE INC	CRM UN Equity	US	USD	0.80%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	0.79%
ORACLE CORP	ORCL UN Equity	US	USD	0.75%
PALANTIR TECHNOLOGIES INC	PLTR UW Equity	US	USD	0.74%
ABBOTT LABORATORIES	ABT UN Equity	US	USD	0.73%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	0.68%
CHUBB LTD	CB UN Equity	CH	USD	0.67%
MARSH & MCLENNAN COS	MMC UN Equity	US	USD	0.65%
SERVICENOW INC	NOW UN Equity	US	USD	0.62%
MERCK & CO. INC.	MRK UN Equity	US	USD	0.62%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	0.61%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	0.60%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	0.58%
MORGAN STANLEY	MS UN Equity	US	USD	0.58%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	0.58%
S&P GLOBAL INC	SPGI UN Equity	US	USD	0.55%
BLACKROCK INC	BLK UN Equity	US	USD	0.55%
INTUIT INC	INTU UW Equity	US	USD	0.55%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	0.55%
CATERPILLAR INC	CAT UN Equity	US	USD	0.54%
PEPSICO INC	PEP UW Equity	US	USD	0.53%
ADOBE INC	ADBE UW Equity	US	USD	0.52%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	0.50%
CITIGROUP INC	C UN Equity	US	USD	0.49%
BOOKING HOLDINGS INC	BKNG UW Equity	US	USD	0.49%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	0.49%
BOSTON SCIENTIFIC CORP	BSX UN Equity	US	USD	0.48%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	0.44%
EATON CORPORATION PLC	ETN UN Equity	IE	USD	0.42%
TJX COMPANIES INC	TJX UN Equity	US	USD	0.41%
AON PLC	AON UN Equity	IE	USD	0.40%
GILEAD SCIENCES INC	GILD UW Equity	US	USD	0.39%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	0.38%
STRYKER CORP	SYK UN Equity	US	USD	0.38%
T-MOBILE US INC	TMUS UW Equity	US	USD	0.37%
CONOCOPHILLIPS	COP UN Equity	US	USD	0.37%
WELLTOWER INC	WELL UN Equity	US	USD	0.36%
TRAVELERS COS INC/THE	TRV UN Equity	US	USD	0.36%

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VERTEX PHARMACEUTICALS INC	VRTX UN Equity	US	USD	0.35%
CONSTELLATION ENERGY CORPORATION	CEG UN Equity	US	USD	0.35%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	0.33%
MERCADOLIBRE INC	MELI UN Equity	US	USD	0.33%
EQUINIX INC	EQIX UN Equity	US	USD	0.32%
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	0.32%
CROWDSTRIKE HOLDINGS INC	CRWD UN Equity	US	USD	0.30%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	0.30%
AMPHENOL CORP NEW CL A	APH UN Equity	US	USD	0.30%
SHERWIN-WILLIAMS CO	SHW UN Equity	US	USD	0.29%
SPOTIFY TECHNOLOGY SA	SPOT UN Equity	LU	USD	0.29%
MICRON TECHNOLOGY INC	MU UN Equity	US	USD	0.29%
KLA CORP	KLAC UN Equity	US	USD	0.29%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	0.28%
CAPITAL ONE FINANCIAL CORP	COF UN Equity	US	USD	0.26%
CADENCE DESIGN SYSTEMS INC	CDNS UN Equity	US	USD	0.26%
MOODYS CORP	MCO UN Equity	US	USD	0.26%
PAYPAL HOLDINGS INC.	PYPL UN Equity	US	USD	0.25%
MCKESSON CORP	MCK UN Equity	US	USD	0.25%
US BANCORP	USB UN Equity	US	USD	0.24%
Applovin Corp	APP UN Equity	US	USD	0.24%
BANK OF NEW YORK MELLON CORP	BK UN Equity	US	USD	0.24%
ZOETIS INC	ZTS UN Equity	US	USD	0.23%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	0.23%
O REILLY AUTOMOTIVE INC	ORLY UN Equity	US	USD	0.23%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UN Equity	US	USD	0.23%
ECOLAB INC	ECL UN Equity	US	USD	0.22%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	0.22%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	0.21%
DOORDASH INC	DASH UN Equity	US	USD	0.21%
HCA HEALTHCARE INC	HCA UN Equity	US	USD	0.21%
CRH PLC	CRH UN Equity	IE	USD	0.20%
ARCH CAPITAL GROUP LTD	ACGL UN Equity	BM	USD	0.20%
CHIPOTLE MEXICAN GRILL INC	CMG UN Equity	US	USD	0.20%
EOG RESOURCES INC	EOG UN Equity	US	USD	0.20%
VISTRA CORP	VST UN Equity	US	USD	0.20%
FORTINET INC	FTNT UN Equity	US	USD	0.19%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	0.19%
REALTY INCOME CORP	O UN Equity	US	USD	0.19%
ROPER TECHNOLOGIES INC	ROP UN Equity	US	USD	0.19%
AUTODESK INC	ADSK UN Equity	US	USD	0.19%
NEWMONT CORP	NEM UN Equity	US	USD	0.19%
DOMINION ENERGY INC	D UN Equity	US	USD	0.19%
AUTOZONE INC	AZO UN Equity	US	USD	0.18%

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MARRIOTT INTERNATIONAL -CL A	MAR UN Equity	US	USD	0.18%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	0.18%
UNITED RENTALS INC	URI UN Equity	US	USD	0.17%
HILTON WORLDWIDE HOLDINGS INC	HLT UN Equity	US	USD	0.17%
QUANTA SERVICES INC	PWR UN Equity	US	USD	0.17%
WORKDAY INC	WDAY UN Equity	US	USD	0.17%
FREEPORT-MCMORAN INC	FCX UN Equity	US	USD	0.17%
PUBLIC SVC ENTERPRISE	PEG UN Equity	US	USD	0.17%
ONEOK INC	OKE UN Equity	US	USD	0.17%
SNOWFLAKE INC	SNOW UN Equity	US	USD	0.17%
ROYAL CARIBBEAN CRUISES LTD	RCL UN Equity	LR	USD	0.17%
PG&E CORP	PCG UN Equity	US	USD	0.16%
CORTEVA INC	CTVA UN Equity	US	USD	0.16%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	0.16%
BECTON DICKINSON AND CO	BDX UN Equity	US	USD	0.15%
AXON ENTERPRISE INC	AXON UN Equity	US	USD	0.15%
ENTERGY CORP	ETR UN Equity	US	USD	0.15%
MARVELL TECHNOLOGY INC	MRVL UN Equity	US	USD	0.15%
AIRBNB INC	ABNB UN Equity	US	USD	0.15%
CUMMINS INC	CMI UN Equity	US	USD	0.15%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.15%
FAIR ISAAC CORP	FICO UN Equity	US	USD	0.15%
COPART INC	CPRT UN Equity	US	USD	0.15%
TARGA RESOURCES CORP	TRGP UN Equity	US	USD	0.14%
CENCORA INC	COR UN Equity	US	USD	0.14%
WR BERKLEY CORP	WRB UN Equity	US	USD	0.13%
WW GRAINGER INC	GWG UN Equity	US	USD	0.13%
NASDAQ INC	NDAQ UN Equity	US	USD	0.13%
ROSS STORES INC	ROST UN Equity	US	USD	0.13%
VICI PROPERTIES INC	VICI UN Equity	US	USD	0.13%
IDEXX LABORATORIES INC	IDXX UN Equity	US	USD	0.13%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	0.12%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	0.12%
MONSTER BEVERAGE CORP	MNST UN Equity	US	USD	0.12%
GENERAL MOTORS CO	GM UN Equity	US	USD	0.12%
FLUTTER ENTERTAINMENT PLC	FLUT UN Equity	IE	USD	0.12%
BAKER HUGHES CO	BKR UN Equity	US	USD	0.12%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	0.12%
EQUIFAX INC	EFX UN Equity	US	USD	0.12%
ROBLOX CORP	RBLX UN Equity	US	USD	0.11%
AMEREN CORP	AEE UN Equity	US	USD	0.11%
M & T BANK CORP	MTB UN Equity	US	USD	0.11%
VULCAN MATERIALS CO	VMC UN Equity	US	USD	0.11%
STATE STREET CORP	STT UN Equity	US	USD	0.11%

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INGERSOLL-RAND INC	IR UN Equity	US	USD	0.11%
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	WAB UN Equity	US	USD	0.11%
VEEVA SYSTEMS INC	VEEV UN Equity	US	USD	0.11%
DELTA AIR LINES	DAL UN Equity	US	USD	0.11%
IRON MTN INC	IRM UN Equity	US	USD	0.11%
DEXCOM INC	DXCM UW Equity	US	USD	0.11%
CORNING INC	GLW UN Equity	US	USD	0.11%
RESMED INC	RMD UN Equity	US	USD	0.11%
ROBINHOOD MARKETS INC - A	HOOD UW Equity	US	USD	0.11%
CARVANA CO	CVNA UN Equity	US	USD	0.10%
RAYMOND JAMES FINL.	RJF UN Equity	US	USD	0.10%
ATMOS ENERGY CORP	ATO UN Equity	US	USD	0.10%
ATLASSIAN CORPORATION PLC	TEAM UW Equity	GB	USD	0.10%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.10%
LPL FINANCIAL HOLDINGS INC	LPLA UW Equity	US	USD	0.10%
SBA COMMUNICATIONS CORP-CL A	SBAC UW Equity	US	USD	0.10%
ALNYLAM PHARMACEUTICALS INC	ALNY UW Equity	US	USD	0.10%
HUBSPOT INC	HUBS UN Equity	US	USD	0.10%
BLOCK INC	XYZ UN Equity	US	USD	0.10%
XYLEM INC	XYL UN Equity	US	USD	0.10%
EQT CORP	EQT UN Equity	US	USD	0.10%
DATADOG INC	DDOG UW Equity	US	USD	0.10%
CBOE GLOBAL MARKETS INC	CBOE UF Equity	US	USD	0.09%
GARMIN LTD	GRMN UN Equity	CH	USD	0.09%
DELL TECHNOLOGIES INC - C	DELL UN Equity	US	USD	0.09%
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	0.09%
CONSTELLATION BRANDS INC CL A	STZ UN Equity	US	USD	0.09%
UNITED AIRLINES HOLDINGS INC	UAL UW Equity	US	USD	0.09%
DIAMONDBACK ENERGY INC	FANG UW Equity	US	USD	0.08%
NORTHERN TRUST CORP	NTRS UW Equity	US	USD	0.08%
COUPANG INC	CPNG UN Equity	US	USD	0.08%
SYNCHRONY FINANCIAL	SYF UN Equity	US	USD	0.08%
TRADE DESK INC/THE -CLASS A	TTD UQ Equity	US	USD	0.08%
GODADDY INC	GDDY UN Equity	US	USD	0.08%
CORPAY INC	CPAY UN Equity	US	USD	0.08%
INTERACTIVE BROKERS GROUP INC	IBKR UW Equity	US	USD	0.07%
SMURFIT WESTROCK PLC	SW UN Equity	IE	USD	0.07%
ESSEX PROPERTY TRUST INC	ESS UN Equity	US	USD	0.07%
CHURCH & DWIGHT CO INC	CHD UN Equity	US	USD	0.07%
HUBBELL INC -CL B	HUBB UN Equity	US	USD	0.07%
ZSCALER INC	ZS UW Equity	US	USD	0.07%
GLOBAL PAYMENTS INC	GPN UN Equity	US	USD	0.07%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.07%
WATERS CORP	WAT UN Equity	US	USD	0.07%

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EVEREST GROUP LTD	EG UN Equity	BM	USD	0.07%
METTLER-TOLEDO INTL	MTD UN Equity	US	USD	0.07%
EXPEDIA GROUP INC	EXPE UW Equity	US	USD	0.06%
CITIZENS FINANCIAL GROUP INC	CFG UN Equity	US	USD	0.06%
PACK.CORP.OF AM.	PKG UN Equity	US	USD	0.06%
LENNOX INTL	LII UN Equity	US	USD	0.06%
OKTA INC	OKTA UW Equity	US	USD	0.06%
LEIDOS HOLDINGS INC	LDOS UN Equity	US	USD	0.06%
LIVE NATION ENTERTAINMENT IN	LYV UN Equity	US	USD	0.06%
SOUTHWEST AIRLINES CO	LUV UN Equity	US	USD	0.06%
CARLISLE COS INC	CSL UN Equity	US	USD	0.06%
MCCORMICK & CO-NON VTG SHRS	MKC UN Equity	US	USD	0.06%
PULTE GROUP INC	PHM UN Equity	US	USD	0.05%
NVR INC	NVR UN Equity	US	USD	0.05%
HEICO CORP-CLASS A	HEI/A UN Equity	US	USD	0.05%
CLOROX COMPANY	CLX UN Equity	US	USD	0.05%
APTIV PLC	APTIV UN Equity	JE	USD	0.05%
ALEXANDRIA REAL ESTATE EQUITIES INC	ARE UN Equity	US	USD	0.05%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	0.05%
TOAST INC-CLASS A	TOST UN Equity	US	USD	0.05%
DRAFTKINGS INC	DKNG UW Equity	US	USD	0.05%
SUPER MICRO COMPUTER INC	SMCI UW Equity	US	USD	0.05%
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	0.05%
TYSON FOODS INC	TSN UN Equity	US	USD	0.05%
COTERRA ENERGY INC	CTRA UN Equity	US	USD	0.05%
COOPER COMPANIES INC	COO UW Equity	US	USD	0.05%
BLUE OWL CAPITAL INC	OWL UN Equity	US	USD	0.04%
ROYALTY PHARMA PLC- CL A	RPRX UW Equity	GB	USD	0.04%
BIOMARIN PHARMACEUTICAL INC	BMRN UW Equity	US	USD	0.04%
MONGODB INC	MDB UQ Equity	US	USD	0.04%
LAS VEGAS SANDS CORP	LVS UN Equity	US	USD	0.04%
FIRST SOLAR INC	FSLR UW Equity	US	USD	0.04%
ILLUMINA INC	ILMN UW Equity	US	USD	0.04%
INCYTE CORP	INCY UW Equity	US	USD	0.03%
SNAP INC	SNAP UN Equity	US	USD	0.03%
SAMSARA INC	IOT UN Equity	US	USD	0.03%
BENTLEY SYSTEMS INC	BSY UW Equity	US	USD	0.02%
FOX CORP CLASS B (NEW)	FOX UW Equity	US	USD	0.02%
USD-CASH	USD-CASH	US	USD	-0.00%

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