

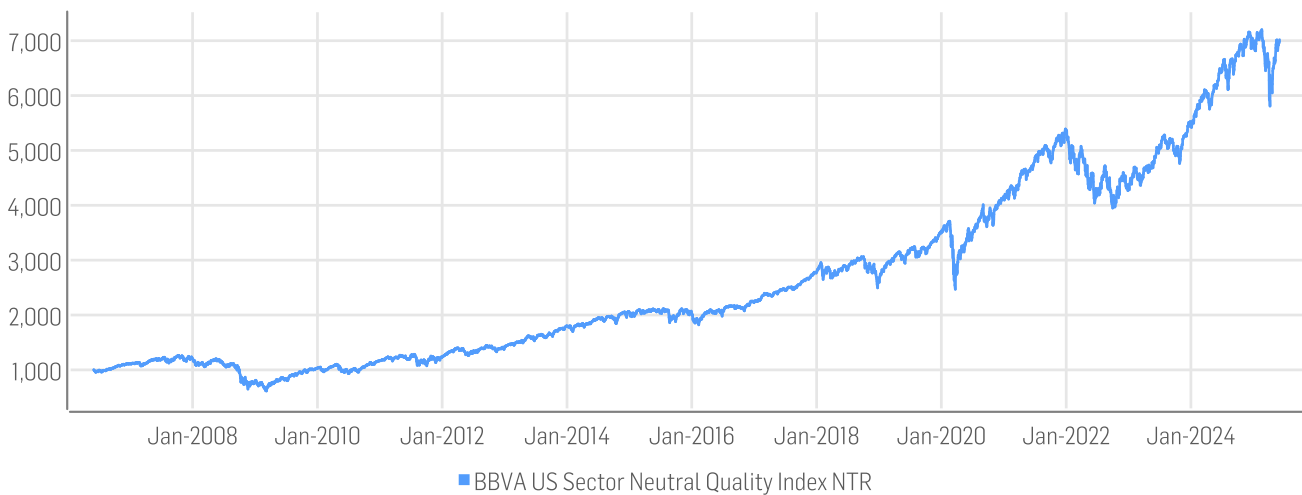
FACTSHEET - AS OF 03-Jun-2025

BBVA US Sector Neutral Quality Index NTR

DESCRIPTION

The BBVA US Sector Neutral Quality index aims to provide exposure to a portfolio of securities from the Solactive GBS United States 500 Index which exhibit a high factor exposure towards Quality factors.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLONTU	Base Value / Base Date	1000 Points / 24.11.2024
Bloomberg / Reuters	BBEQUQUN Index/ .BBEQUQUN	Last Price	7018.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 01.06.2006
Index Members	248		

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STATISTICS

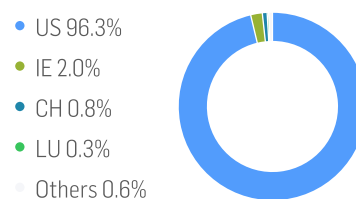
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.99%	2.01%	-1.75%	12.08%	2.25%	0.33%
Performance (p.a.)						0.63%
Volatility (p.a.)	16.73%	32.25%	25.21%	20.18%	26.50%	24.57%
High	7018.84	7018.84	7201.56	7201.56	7201.56	7201.56
Low	6588.40	5808.06	5808.06	5808.06	5808.06	5808.06
Sharpe Ratio*	4.58	0.13	-0.31	0.39	0.04	-0.15
Max. Drawdown	-2.79%	-15.59%	-19.35%	-19.35%	-19.35%	-19.35%
VaR 95 \ 99				-29.3% \ -58.5%		-36.8% \ -82.1%
CVaR 95 \ 99				-49.2% \ -87.3%		-60.5% \ -92.4%

* 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 03-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	8.49%
NVIDIA CORP	NVDA UW Equity	US	USD	8.35%
APPLE INC	AAPL UW Equity	US	USD	7.44%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.27%
META PLATFORMS INC	META UW Equity	US	USD	3.64%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.42%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.15%
ELI LILLY & CO	LLY UN Equity	US	USD	2.08%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.95%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.86%

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The index is launched on 24-Nov-2024. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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