

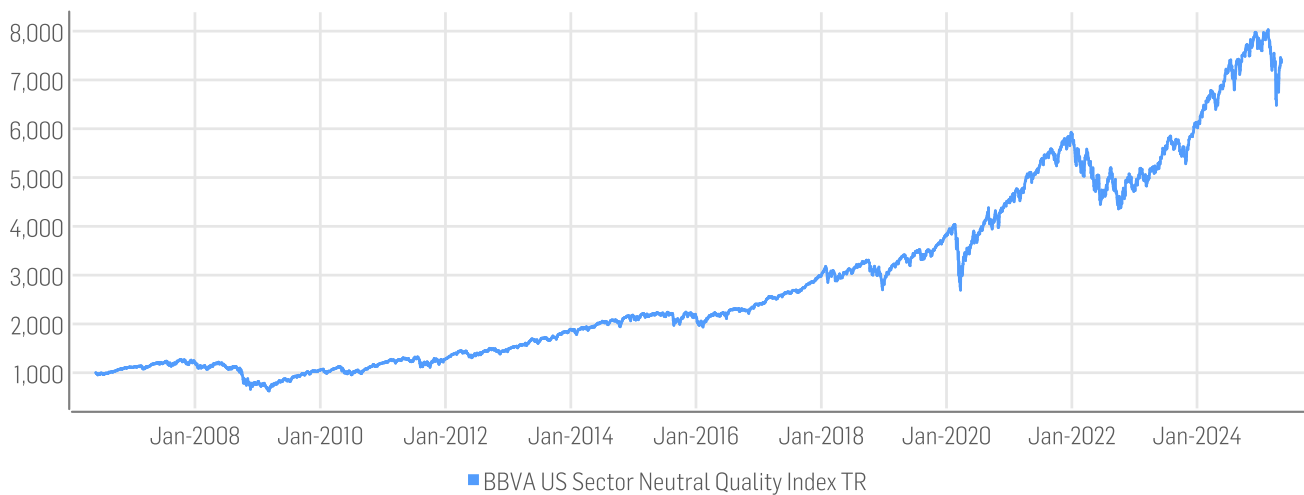
# FACTSHEET - AS OF 08-May-2025

## BBVA US Sector Neutral Quality Index TR

### 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	SLONTV	Base Value / Base Date	1000 Points / 24.11.2024
Bloomberg / Reuters	/ .BBEQUQUT	Last Price	7419.04
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	230		

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## STATISTICS

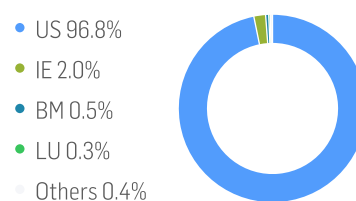
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	14.49%	-5.75%	-5.23%	9.91%	-3.03%	-4.82%
Performance (p.a.)						-10.36%
Volatility (p.a.)	39.73%	31.84%	24.46%	19.70%	27.85%	25.41%
High	7459.92	8031.05	8031.05	8031.05	8031.05	8031.05
Low	6480.20	6480.20	6480.20	6480.20	6480.20	6480.20
Sharpe Ratio*	10.45	-0.81	-0.60	0.29	-0.46	-0.58
Max. Drawdown	-5.08%	-19.31%	-19.31%	-19.31%	-19.31%	-19.31%
VaR 95 \ 99				-29.2% \ -58.4%		-38.8% \ -82.1%
CVaR 95 \ 99				-49.2% \ -87.2%		-64.8% \ -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 08-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	8.60%
APPLE INC	AAPL UW Equity	US	USD	7.78%
NVIDIA CORP	NVDA UW Equity	US	USD	7.39%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.24%
META PLATFORMS INC	META UW Equity	US	USD	3.48%
ELI LILLY & CO	LLY UN Equity	US	USD	2.42%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.41%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.20%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.15%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.00%

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