

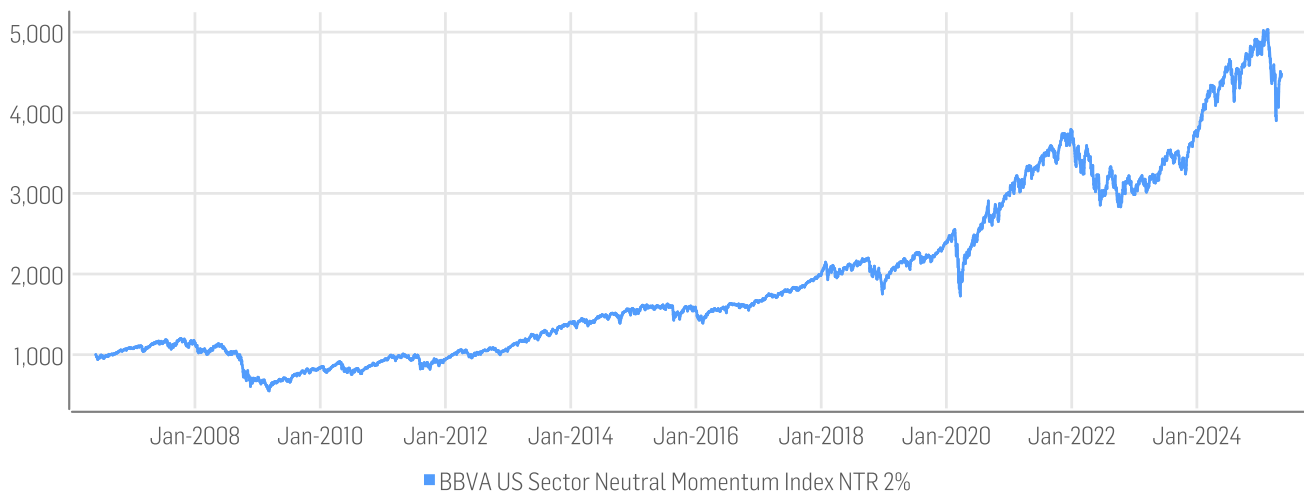
# FACTSHEET - AS OF 09-May-2025

## BBVA US Sector Neutral Momentum Index NTR 2%

### DESCRIPTION

BBVA US Sector Neutral Momentum Index NTR 2% aims to track the performance of the BBVA US Sector Neutral Momentum Index NTR adjusted for a synthetic dividend of 2% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                          |                        |                                              |
|---------------------|--------------------------|------------------------|----------------------------------------------|
| ISIN / WKN          | DE000SLOQEH7 / SLOQEH    | Base Value / Base Date | 1000.0 Points / 06.01.2006                   |
| Bloomberg / Reuters | BBEQM2N Index / .BBEQM2N | Last Price             | 4476.35                                      |
| Index Calculator    | Solactive AG             | Dividends              | Reinvested                                   |
| Index Type          | Adjusted Return          | Calculation            | 09:00 AM to 04:53 PM (EST), every 15 seconds |
| Index Currency      | USD                      | History                | Available daily back to 06.01.2006           |
| Index Members       | 249                      |                        |                                              |

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## STATISTICS

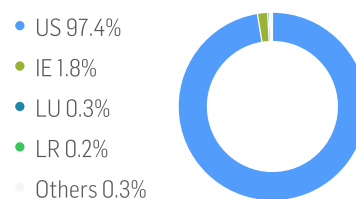
| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 4.02%   | -9.75%  | -7.25%  | 3.71%           | -5.45%  | 347.63%         |
| Performance (p.a.) |         |         |         |                 |         | 8.24%           |
| Volatility (p.a.)  | 41.03%  | 34.77%  | 27.52%  | 22.38%          | 31.04%  | 20.21%          |
| High               | 4512.46 | 5030.48 | 5030.48 | 5030.48         | 5030.48 | 5030.48         |
| Low                | 4066.77 | 3901.00 | 3901.00 | 3901.00         | 3901.00 | 549.03          |
| Sharpe Ratio*      | 1.40    | -1.10   | -0.67   | -0.02           | -0.61   | 0.19            |
| Max. Drawdown      | -5.50%  | -22.45% | -22.45% | -22.45%         | -22.45% | -54.32%         |
| VaR 95 \ 99        |         |         |         | -38.1% \ -61.5% |         | -31.0% \ -60.3% |
| CVaR 95 \ 99       |         |         |         | -56.2% \ -97.1% |         | -50.5% \ -86.6% |

\* 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 09-May-2025

| Company                     | Ticker          | Country | Currency | Index Weight (%) |
|-----------------------------|-----------------|---------|----------|------------------|
| APPLE INC                   | AAPL UW Equity  | US      | USD      | 8.88%            |
| NVIDIA CORP                 | NVDA UW Equity  | US      | USD      | 8.34%            |
| AMAZON.COM INC              | AMZN UW Equity  | US      | USD      | 5.77%            |
| META PLATFORMS INC          | META UW Equity  | US      | USD      | 3.91%            |
| BROADCOM INC                | AVGO UW Equity  | US      | USD      | 2.91%            |
| ALPHABET INC-CL A           | GOOGL UW Equity | US      | USD      | 2.71%            |
| ALPHABET INC C-SHARES       | GOOG UW Equity  | US      | USD      | 2.42%            |
| ELI LILLY & CO              | LLY UN Equity   | US      | USD      | 2.12%            |
| JPMORGAN CHASE & CO         | JPM UN Equity   | US      | USD      | 2.10%            |
| VISA INC-CLASS A SHARES     | V UN Equity     | US      | USD      | 2.09%            |
| TESLA INC                   | TSLA UW Equity  | US      | USD      | 1.95%            |
| BERKSHIRE HATHAWAY INC-CL B | BRK/B UN Equity | US      | USD      | 1.90%            |
| MASTERCARD INC-CLASS A      | MA UN Equity    | US      | USD      | 1.59%            |
| NETFLIX INC                 | NFLX UW Equity  | US      | USD      | 1.45%            |
| COSTCO WHOLESALE CORP       | COST UW Equity  | US      | USD      | 1.42%            |

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| Company                              | Ticker         | Country | Currency | Index Weight (%) |
|--------------------------------------|----------------|---------|----------|------------------|
| WALMART INC                          | WMT UN Equity  | US      | USD      | 1.35%            |
| CHEVRON CORP                         | CVX UN Equity  | US      | USD      | 1.30%            |
| JOHNSON & JOHNSON                    | JNJ UN Equity  | US      | USD      | 1.26%            |
| PROCTER & GAMBLE CO                  | PG UN Equity   | US      | USD      | 1.16%            |
| ABBVIE INC                           | ABBV UN Equity | US      | USD      | 1.12%            |
| COCA-COLA CO/THE                     | KO UN Equity   | US      | USD      | 0.86%            |
| PHILIP MORRIS INTERNATIONAL          | PM UN Equity   | US      | USD      | 0.83%            |
| ABBOTT LABORATORIES                  | ABT UN Equity  | US      | USD      | 0.79%            |
| CISCO SYSTEMS INC                    | CSCO UN Equity | US      | USD      | 0.73%            |
| PALANTIR TECHNOLOGIES INC            | PLTR UN Equity | US      | USD      | 0.72%            |
| WELLS FARGO & CO                     | WFC UN Equity  | US      | USD      | 0.71%            |
| GE AEROSPACE                         | GE UN Equity   | US      | USD      | 0.71%            |
| INTERNATIONAL BUSINESS MACHINES CORP | IBM UN Equity  | US      | USD      | 0.70%            |
| GOLDMAN SACHS GROUP INC              | GS UN Equity   | US      | USD      | 0.66%            |
| INTUITIVE SURGICAL INC               | ISRG UN Equity | US      | USD      | 0.65%            |
| SERVICENOW INC                       | NOW UN Equity  | US      | USD      | 0.61%            |
| AMERICAN EXPRESS CO                  | AXP UN Equity  | US      | USD      | 0.59%            |
| UBER TECHNOLOGIES INC                | UBER UN Equity | US      | USD      | 0.58%            |
| MORGAN STANLEY                       | MS UN Equity   | US      | USD      | 0.57%            |
| S&P GLOBAL INC                       | SPGI UN Equity | US      | USD      | 0.54%            |
| BOOKING HOLDINGS INC                 | BKNG UN Equity | US      | USD      | 0.53%            |
| RTX CORPORATION                      | RTX UN Equity  | US      | USD      | 0.52%            |
| BOSTON SCIENTIFIC CORP               | BSX UN Equity  | US      | USD      | 0.51%            |
| QUALCOMM INC                         | QCOM UN Equity | US      | USD      | 0.49%            |
| SCHWAB (CHARLES) CORP                | SCHW UN Equity | US      | USD      | 0.47%            |
| PROGRESSIVE CORP                     | PGR UN Equity  | US      | USD      | 0.46%            |
| UNION PACIFIC CORP                   | UNP UN Equity  | US      | USD      | 0.45%            |
| PFIZER INC                           | PFE UN Equity  | US      | USD      | 0.44%            |
| GILEAD SCIENCES INC                  | GILD UN Equity | US      | USD      | 0.41%            |
| STRYKER CORP                         | SYK UN Equity  | US      | USD      | 0.41%            |
| DUKE ENERGY CORP                     | DUK UN Equity  | US      | USD      | 0.39%            |
| CITIGROUP INC                        | C UN Equity    | US      | USD      | 0.39%            |
| GE VERNOVA LLC                       | GEV UN Equity  | US      | USD      | 0.38%            |
| AUTOMATIC DATA PROCESSING            | ADP UN Equity  | US      | USD      | 0.38%            |
| CME GROUP INC                        | CME UN Equity  | US      | USD      | 0.38%            |
| MEDTRONIC PLC                        | MDT UN Equity  | IE      | USD      | 0.37%            |
| VERTEX PHARMACEUTICALS INC           | VRTX UN Equity | US      | USD      | 0.37%            |
| PALO ALTO NETWORKS INC               | PANW UN Equity | US      | USD      | 0.37%            |
| CONSTELLATION ENERGY CORPORATION     | CEG UN Equity  | US      | USD      | 0.36%            |
| T-MOBILE US INC                      | TMUS UN Equity | US      | USD      | 0.36%            |
| EOG RESOURCES INC                    | EOG UN Equity  | US      | USD      | 0.35%            |
| WELLTOWER INC                        | WELL UN Equity | US      | USD      | 0.35%            |
| LAM RESEARCH CORP                    | LRCX UN Equity | US      | USD      | 0.33%            |
| ALTRIA GROUP INC                     | MO UN Equity   | US      | USD      | 0.32%            |

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| Company                             | Ticker         | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| ANALOG DEVICES INC                  | ADI UN Equity  | US      | USD      | 0.31%            |
| MARSH & MCLENNAN COS                | MMC UN Equity  | US      | USD      | 0.31%            |
| EQUINIX INC                         | EQIX UN Equity | US      | USD      | 0.31%            |
| TRANE TECHNOLOGIES PLC              | TT UN Equity   | IE      | USD      | 0.31%            |
| FISERV INC                          | FI UN Equity   | US      | USD      | 0.31%            |
| WILLIAMS COS INC                    | WMB UN Equity  | US      | USD      | 0.30%            |
| AMPHENOL CORP NEW CL A              | APH UN Equity  | US      | USD      | 0.29%            |
| MICROSTRATEGY INC-CL A              | MSTR UN Equity | US      | USD      | 0.29%            |
| CROWDSTRIKE HOLDINGS INC            | CRWD UN Equity | US      | USD      | 0.29%            |
| SPOTIFY TECHNOLOGY SA               | SPOT UN Equity | LU      | USD      | 0.28%            |
| MCKESSON CORP                       | MCK UN Equity  | US      | USD      | 0.28%            |
| KLA CORP                            | KLAC UN Equity | US      | USD      | 0.28%            |
| 3M COMPANY                          | MMM UN Equity  | US      | USD      | 0.27%            |
| ARISTA NETWORKS INC                 | ANET UN Equity | US      | USD      | 0.27%            |
| MOODYS CORP                         | MCO UN Equity  | US      | USD      | 0.25%            |
| CRH PLC                             | CRH UN Equity  | IE      | USD      | 0.25%            |
| O REILLY AUTOMOTIVE INC             | ORLY UN Equity | US      | USD      | 0.25%            |
| BANK OF NEW YORK MELLON CORP        | BK UN Equity   | US      | USD      | 0.24%            |
| AMERICAN ELECTRIC POWER COMPANY INC | AEP UN Equity  | US      | USD      | 0.24%            |
| NEWMONT CORP                        | NEM UN Equity  | US      | USD      | 0.24%            |
| PAYPAL HOLDINGS INC.                | PYPL UN Equity | US      | USD      | 0.24%            |
| CINTAS CORP                         | CTAS UN Equity | US      | USD      | 0.23%            |
| ARTHUR J GALLAGHER & CO             | AJG UN Equity  | US      | USD      | 0.23%            |
| Applovin Corp                       | APP UN Equity  | US      | USD      | 0.23%            |
| HCA HEALTHCARE INC                  | HCA UN Equity  | US      | USD      | 0.22%            |
| ECOLAB INC                          | ECL UN Equity  | US      | USD      | 0.22%            |
| DOORDASH INC                        | DASH UN Equity | US      | USD      | 0.21%            |
| HESS CORP                           | HES UN Equity  | US      | USD      | 0.21%            |
| CAPITAL ONE FINANCIAL CORP          | COF UN Equity  | US      | USD      | 0.21%            |
| JOHNSON CONTROLS INTERNATIONAL PLC  | JCI UN Equity  | IE      | USD      | 0.21%            |
| CARRIER GLOBAL CORP                 | CARR UN Equity | US      | USD      | 0.21%            |
| DIGITAL REALTY TRUST INC            | DLR UN Equity  | US      | USD      | 0.21%            |
| AIR PRODUCTS & CHEMICALS INC        | APD UN Equity  | US      | USD      | 0.20%            |
| SIMON PROPERTY GROUP INC            | SPG UN Equity  | US      | USD      | 0.20%            |
| MARRIOTT INTERNATIONAL -CL A        | MAR UN Equity  | US      | USD      | 0.19%            |
| HILTON WORLDWIDE HOLDINGS INC       | HLT UN Equity  | US      | USD      | 0.19%            |
| EXELON CORP                         | EXC UN Equity  | US      | USD      | 0.19%            |
| ROYAL CARIBBEAN CRUISES LTD         | RCL UN Equity  | LR      | USD      | 0.19%            |
| AUTODESK INC                        | ADSK UN Equity | US      | USD      | 0.19%            |
| HOWMET AEROSPACE INC                | HWM UN Equity  | US      | USD      | 0.19%            |
| AON PLC                             | AON UN Equity  | IE      | USD      | 0.19%            |
| VISTRA CORP                         | VST UN Equity  | US      | USD      | 0.19%            |
| KINDER MORGAN INC                   | KMI UN Equity  | US      | USD      | 0.18%            |
| FORTINET INC                        | FTNT UN Equity | US      | USD      | 0.18%            |

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|-------------------------------------|----------------|---------|----------|------------------|
| DISCOVER FINANCIAL SERVICES         | DFS UN Equity  | US      | USD      | 0.18%            |
| AMERIPRISE FINL                     | AMP UN Equity  | US      | USD      | 0.18%            |
| EQT CORP                            | EQT UN Equity  | US      | USD      | 0.18%            |
| ONEOK INC                           | OKE UN Equity  | US      | USD      | 0.17%            |
| WORKDAY INC                         | WDAY UW Equity | US      | USD      | 0.17%            |
| SNOWFLAKE INC                       | SNOW UN Equity | US      | USD      | 0.17%            |
| AIRBNB INC                          | ABNB UW Equity | US      | USD      | 0.17%            |
| REPUBLIC SERVICES INC               | RSG UN Equity  | US      | USD      | 0.17%            |
| OCCIDENTAL PETROLEUM CORP           | OXY UN Equity  | US      | USD      | 0.17%            |
| COPART INC                          | CPRT UW Equity | US      | USD      | 0.17%            |
| QUANTA SERVICES INC                 | PWR UN Equity  | US      | USD      | 0.16%            |
| PACCAR INC                          | PCAR UW Equity | US      | USD      | 0.16%            |
| MARVELL TECHNOLOGY INC              | MRVL UW Equity | US      | USD      | 0.16%            |
| CENCORA INC                         | COR UN Equity  | US      | USD      | 0.16%            |
| PAYCHEX INC                         | PAYX UW Equity | US      | USD      | 0.15%            |
| ENTERGY CORP                        | ETR UN Equity  | US      | USD      | 0.15%            |
| KROGER CO                           | KR UN Equity   | US      | USD      | 0.15%            |
| AXON ENTERPRISE INC                 | AXON UW Equity | US      | USD      | 0.15%            |
| COINBASE GLOBAL INC -CLASS A        | COIN UW Equity | US      | USD      | 0.15%            |
| TRUIST FINANCIAL CORP               | TFC UN Equity  | US      | USD      | 0.15%            |
| ALLSTATE CORP                       | ALL UN Equity  | US      | USD      | 0.15%            |
| KENVUE INC                          | KVUE UN Equity | US      | USD      | 0.15%            |
| TARGA RESOURCES CORP                | TRGP UN Equity | US      | USD      | 0.14%            |
| VULCAN MATERIALS CO                 | VMC UN Equity  | US      | USD      | 0.14%            |
| KIMBERLY-CLARK CORP                 | KMB UN Equity  | US      | USD      | 0.14%            |
| CUMMINS INC                         | CMI UN Equity  | US      | USD      | 0.14%            |
| CBRE GROUP INC                      | CBRE UN Equity | US      | USD      | 0.14%            |
| WEC ENERGY GROUP INC                | WEC UN Equity  | US      | USD      | 0.14%            |
| IDEXX LABORATORIES INC              | IDXX UW Equity | US      | USD      | 0.14%            |
| YUM! BRANDS                         | YUM UN Equity  | US      | USD      | 0.13%            |
| METLIFE INC                         | MET UN Equity  | US      | USD      | 0.13%            |
| MONSTER BEVERAGE CORP               | MNST UW Equity | US      | USD      | 0.13%            |
| FLUTTER ENTERTAINMENT PLC           | FLUT UN Equity | IE      | USD      | 0.13%            |
| EXPAND ENERGY CORPORATION           | EXE UW Equity  | US      | USD      | 0.13%            |
| NASDAQ INC                          | NDAQ UW Equity | US      | USD      | 0.12%            |
| COGNIZANT TECHNOLOGY SOLUTIONS CORP | CTSH UW Equity | US      | USD      | 0.12%            |
| GENERAL MOTORS CO                   | GM UN Equity   | US      | USD      | 0.12%            |
| RESMED INC                          | RMD UN Equity  | US      | USD      | 0.12%            |
| KEURIG DR PEPPER INC                | KDP UW Equity  | US      | USD      | 0.12%            |
| BAKER HUGHES CO                     | BKR UW Equity  | US      | USD      | 0.12%            |
| CLOUDFLARE INC - CLASS A            | NET UN Equity  | US      | USD      | 0.12%            |
| CHARTER COMMUNICATIONS INC          | CHTR UW Equity | US      | USD      | 0.12%            |
| PPL CORP                            | PPL UN Equity  | US      | USD      | 0.11%            |
| DELTA AIR LINES                     | DAL UN Equity  | US      | USD      | 0.11%            |

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|------------------------------------------|----------------|---------|----------|------------------|
| AMEREN CORP                              | AEE UN Equity  | US      | USD      | 0.11%            |
| CARDINAL HEALTH INC                      | CAH UN Equity  | US      | USD      | 0.11%            |
| CORNING INC                              | GLW UN Equity  | US      | USD      | 0.11%            |
| WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP | WAB UN Equity  | US      | USD      | 0.11%            |
| TAKE-TWO INTERACTIVE SOFTWARE INC        | TTWO UW Equity | US      | USD      | 0.11%            |
| ALNYLAM PHARMACEUTICALS INC              | ALNY UW Equity | US      | USD      | 0.11%            |
| AVALONBAY COMMUNITIES INC                | AVB UN Equity  | US      | USD      | 0.11%            |
| EBAY INC                                 | EBAY UW Equity | US      | USD      | 0.11%            |
| ROCKWELL AUTOMATION INC                  | ROK UN Equity  | US      | USD      | 0.11%            |
| GE HEALTHCARE TECHNOLOGIES INC           | GEHC UW Equity | US      | USD      | 0.11%            |
| VEEVA SYSTEMS INC                        | VEEV UN Equity | US      | USD      | 0.11%            |
| ROBLOX CORP                              | RBLX UN Equity | US      | USD      | 0.11%            |
| DEXCOM INC                               | DXCM UW Equity | US      | USD      | 0.11%            |
| COTERRA ENERGY INC                       | CTRA UN Equity | US      | USD      | 0.10%            |
| ROBINHOOD MARKETS INC - A                | HOOD UW Equity | US      | USD      | 0.10%            |
| ATLASSIAN CORPORATION PLC                | TEAM UW Equity | GB      | USD      | 0.10%            |
| LPL FINANCIAL HOLDINGS INC               | LPLA UW Equity | US      | USD      | 0.10%            |
| EVERSOURCE ENERGY                        | ES UN Equity   | US      | USD      | 0.10%            |
| RAYMOND JAMES FINL.                      | RJF UN Equity  | US      | USD      | 0.10%            |
| AGILENT TECHNOLOGIES INC                 | A UN Equity    | US      | USD      | 0.10%            |
| CARVANA CO                               | CVNA UN Equity | US      | USD      | 0.10%            |
| STATE STREET CORP                        | STT UN Equity  | US      | USD      | 0.10%            |
| VERTIV HOLDINGS CO                       | VRT UN Equity  | US      | USD      | 0.10%            |
| XYLEM INC                                | XYL UN Equity  | US      | USD      | 0.10%            |
| VENTAS INC                               | VTR UN Equity  | US      | USD      | 0.10%            |
| CENTERPOINT ENERGY INC                   | CNP UN Equity  | US      | USD      | 0.10%            |
| WILLIS TOWERS WATSON PLC                 | WTW UW Equity  | IE      | USD      | 0.09%            |
| CMS ENERGY CORP                          | CMS UN Equity  | US      | USD      | 0.09%            |
| UNITED AIRLINES HOLDINGS INC             | UAL UW Equity  | US      | USD      | 0.09%            |
| LULULEMON ATHLETICA INC                  | LULU UW Equity | US      | USD      | 0.09%            |
| HUBSPOT INC                              | HUBS UN Equity | US      | USD      | 0.09%            |
| DUPONT DE NEMOURS INC                    | DD UN Equity   | US      | USD      | 0.09%            |
| GARMIN LTD                               | GRMN UN Equity | CH      | USD      | 0.09%            |
| ANSYS INC                                | ANSS UW Equity | US      | USD      | 0.09%            |
| STERIS PLC                               | STE UN Equity  | IE      | USD      | 0.08%            |
| KEYSIGHT TECHNOLOGIES INC                | KEYS UN Equity | US      | USD      | 0.08%            |
| SYNCHRONY FINANCIAL                      | SYF UN Equity  | US      | USD      | 0.08%            |
| METTLER-TOLEDO INTL                      | MTD UN Equity  | US      | USD      | 0.08%            |
| CORPAY INC                               | CPAY UN Equity | US      | USD      | 0.08%            |
| DOVER CORP                               | DOV UN Equity  | US      | USD      | 0.08%            |
| NORTHERN TRUST CORP                      | NTRS UW Equity | US      | USD      | 0.07%            |
| BROWN & BROWN INC                        | BRO UN Equity  | US      | USD      | 0.07%            |
| NATERA INC                               | NTRA UW Equity | US      | USD      | 0.07%            |
| GODADDY INC                              | GDDY UN Equity | US      | USD      | 0.07%            |

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| MARKEL GROUP INC                   | MKL UN Equity   | US      | USD      | 0.07%            |
| WEYERHAEUSER CO                    | WY UN Equity    | US      | USD      | 0.07%            |
| QUEST DIAGNOSTICS INC              | DGX UN Equity   | US      | USD      | 0.07%            |
| EMCOR GROUP INC                    | EME UN Equity   | US      | USD      | 0.07%            |
| TELEDYNE TECHNOLOGIES INC          | TDY UN Equity   | US      | USD      | 0.07%            |
| HUNTINGTON BANCSHARES INC/OH       | HBAN UW Equity  | US      | USD      | 0.07%            |
| KELLANOVA                          | K UN Equity     | US      | USD      | 0.07%            |
| WATERS CORP                        | WAT UN Equity   | US      | USD      | 0.07%            |
| INTERACTIVE BROKERS GROUP INC      | IBKR UW Equity  | US      | USD      | 0.07%            |
| TYLER TECHNOLOGIES INC             | TYL UN Equity   | US      | USD      | 0.07%            |
| SMURFIT WESTROCK PLC               | SW UN Equity    | IE      | USD      | 0.07%            |
| DARDEN RESTAURANTS INC             | DRI UN Equity   | US      | USD      | 0.07%            |
| VERISIGN INC                       | VRSN UW Equity  | US      | USD      | 0.07%            |
| HEWLETT PACKARD ENTERPRISE COMPANY | HPE UN Equity   | US      | USD      | 0.07%            |
| CHURCH & DWIGHT CO INC             | CHD UN Equity   | US      | USD      | 0.07%            |
| LABCORP HOLDINGS INC               | LH UN Equity    | US      | USD      | 0.07%            |
| WATSCO INC                         | WSO UN Equity   | US      | USD      | 0.06%            |
| WILLIAMS-SONOMA INC                | WSM UN Equity   | US      | USD      | 0.06%            |
| DECKERS OUTDOOR CORP               | DECK UN Equity  | US      | USD      | 0.06%            |
| RELIANCE STEEL & ALUMINUM          | RS UN Equity    | US      | USD      | 0.06%            |
| TRADEWEB MARKETS INC               | TW UW Equity    | US      | USD      | 0.06%            |
| SOUTHWEST AIRLINES CO              | LUV UN Equity   | US      | USD      | 0.06%            |
| LIVE NATION ENTERTAINMENT IN       | LYV UN Equity   | US      | USD      | 0.06%            |
| MCCORMICK & CO-NON VTG SHRS        | MKC UN Equity   | US      | USD      | 0.06%            |
| LENNOX INTL                        | LII UN Equity   | US      | USD      | 0.06%            |
| EXPEDIA GROUP INC                  | EXPE UW Equity  | US      | USD      | 0.06%            |
| NETAPP INC                         | NTAP UW Equity  | US      | USD      | 0.06%            |
| OKTA INC                           | OKTA UW Equity  | US      | USD      | 0.06%            |
| SEAGATE TECHNOLOGY HOLDINGS PLC    | STX UW Equity   | IE      | USD      | 0.06%            |
| WR BERKLEY CORP                    | WRB UN Equity   | US      | USD      | 0.06%            |
| ZOOM VIDEO COMMUNICATIONS INC      | ZM UW Equity    | US      | USD      | 0.06%            |
| JABIL INC                          | JBL UN Equity   | US      | USD      | 0.06%            |
| PINTEREST INC                      | PINS UN Equity  | US      | USD      | 0.05%            |
| TYSON FOODS INC                    | TSN UN Equity   | US      | USD      | 0.05%            |
| NVR INC                            | NVR UN Equity   | US      | USD      | 0.05%            |
| SS&C TECHNOLOGIES HOLDINGS INC     | SSNC UW Equity  | US      | USD      | 0.05%            |
| CLOROX COMPANY                     | CLX UN Equity   | US      | USD      | 0.05%            |
| PURE STORAGE INC - CLASS A         | PSTG UN Equity  | US      | USD      | 0.05%            |
| APTIV PLC                          | APTIV UN Equity | JE      | USD      | 0.05%            |
| DRAFTKINGS INC                     | DKNG UW Equity  | US      | USD      | 0.05%            |
| TOAST INC-CLASS A                  | TOST UN Equity  | US      | USD      | 0.05%            |
| AMCOR PLC                          | AMCR UN Equity  | JE      | USD      | 0.05%            |
| EXPEDITORS INTL WASH INC           | EXPD UN Equity  | US      | USD      | 0.05%            |
| CITIZENS FINANCIAL GROUP INC       | CFG UN Equity   | US      | USD      | 0.05%            |

FACTSHEET - AS OF 09-May-2025  
BBVA US Sector Neutral Momentum Index NTR 2%

| Company                     | Ticker         | Country | Currency | Index Weight (%) |
|-----------------------------|----------------|---------|----------|------------------|
| BLUE OWL CAPITAL INC        | OWL UN Equity  | US      | USD      | 0.04%            |
| TKO GROUP HOLDINGS INC      | TKO UN Equity  | US      | USD      | 0.04%            |
| MONGODB INC                 | MDB UQ Equity  | US      | USD      | 0.04%            |
| BIOMARIN PHARMACEUTICAL INC | BMRN UW Equity | US      | USD      | 0.04%            |
| ROYALTY PHARMA PLC- CL A    | RPRX UW Equity | GB      | USD      | 0.04%            |
| FOX CORP CLASS A (NEW)      | FOXA UW Equity | US      | USD      | 0.04%            |
| REDDIT INC                  | RDDT UN Equity | US      | USD      | 0.03%            |
| SNAP INC                    | SNAP UN Equity | US      | USD      | 0.03%            |
| SAMSARA INC                 | IOT UN Equity  | US      | USD      | 0.03%            |
| INCYTE CORP                 | INCY UW Equity | US      | USD      | 0.03%            |
| STANLEY BLACK & DECKER      | SWK UN Equity  | US      | USD      | 0.02%            |
| FOX CORP CLASS B (NEW)      | FOX UW Equity  | US      | USD      | 0.02%            |
| ASTERA LABS INC             | ALAB UW Equity | US      | USD      | 0.02%            |
| USD-CASH                    | USD-CASH       | US      | USD      | -0.01%           |

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