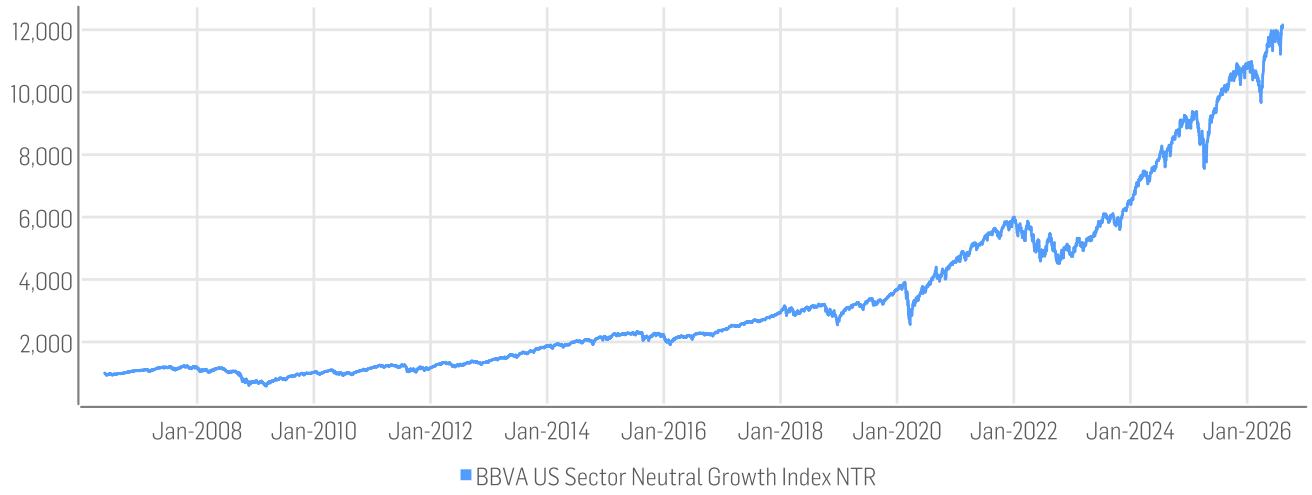
FACTSHEET - AS OF 12-Aug-2026
BBVA US Sector Neutral Growth Index NTR

DESCRIPTION

Representation of securities from the Solactive GBS United States 500 Index which exhibit a high factor exposure towards growth factors.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0EXB
Bloomberg / Reuters	BBEQUGUN Index/ .BBEQUGUN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	USD
Index Members	250

Base Value / Base Date	1000 Points / 01.06.2006
Last Price	12161.59
Dividends	Reinvested
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 01.06.2006

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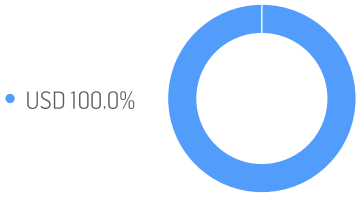
STATISTICS

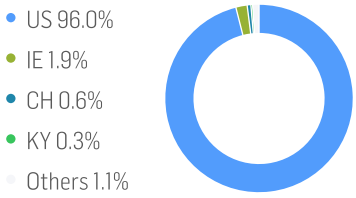
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.29%	3.41%	16.04%	19.42%	13.07%	1116.16%
Performance (p.a.)						13.17%
Volatility (p.a.)	19.20%	19.72%	18.29%	16.23%	17.67%	20.67%
High	12161.59	12161.59	12161.59	12161.59	12161.59	12161.59
Low	11219.20	11219.20	9672.92	9672.92	9672.92	584.82
Sharpe Ratio*	2.33	0.55	1.73	0.99	1.05	0.46
Max. Drawdown	-5.78%	-6.34%	-9.46%	-11.91%	-11.91%	-52.82%
VaR 95 \ 99				-25.8% \ -37.7%		-30.7% \ -60.5%
CVaR 95 \ 99				-35.7% \ -53.2%		-50.9% \ -88.5%

* 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 12-Aug-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	12.76%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.77%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.87%
BROADCOM INC	AVGO UW Equity	US	USD	4.71%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	4.23%
ELI LILLY & CO	LLY UN Equity	US	USD	3.32%
META PLATFORMS INC	META UW Equity	US	USD	3.09%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	2.50%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.95%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.91%

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