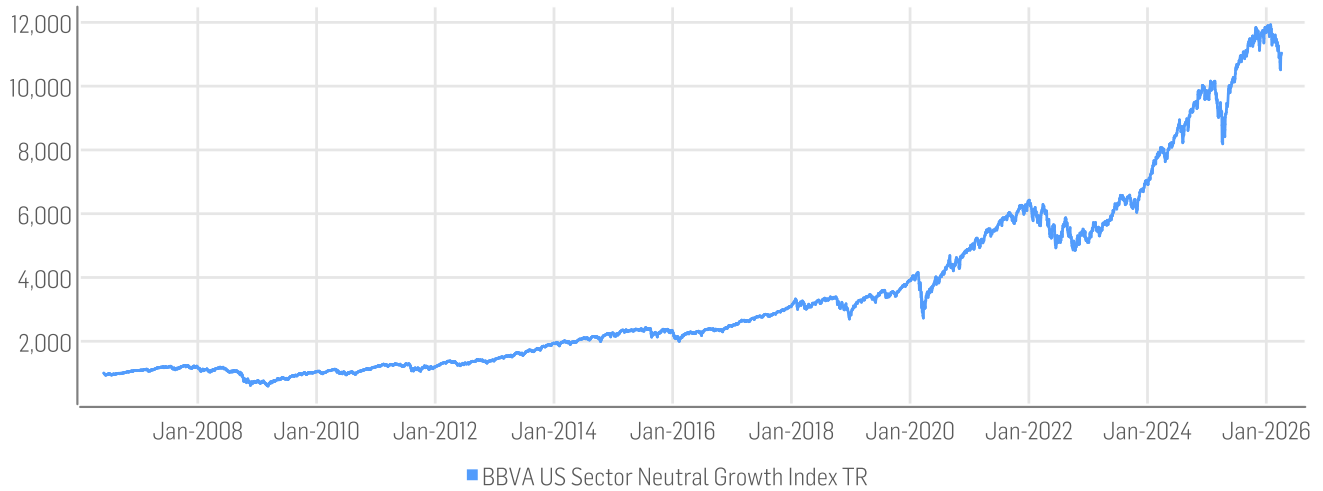


# FACTSHEET - AS OF 06-Apr-2026

## BBVA US Sector Neutral Growth Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJ6W	Base Value / Base Date	1000 Points / 01.06.2006
Bloomberg / Reuters	/ .BBEQUGUT	Last Price	11038.03
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 01.06.2006
Index Members	250		

## STATISTICS

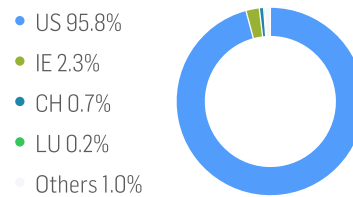
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.90%	-6.93%	-4.58%	24.81%	-5.48%	1003.80%
Performance (p.a.)						12.86%
Volatility (p.a.)	21.43%	16.79%	16.15%	15.15%	16.53%	20.70%
High	11386.15	11925.31	11925.31	11925.31	11925.31	11925.31
Low	10511.22	10511.22	10511.22	8413.30	10511.22	592.57
Sharpe Ratio*	-1.14	-1.72	-0.79	1.42	-1.39	0.44
Max. Drawdown	-7.68%	-11.86%	-11.86%	-11.86%	-11.86%	-52.44%
VaR 95 \ 99				-25.3% \ -38.5%		-31.0% \ -61.2%
CVaR 95 \ 99				-33.4% \ -44.2%		-51.1% \ -89.0%

\* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	10.61%
MICROSOFT CORP	MSFT UW Equity	US	USD	7.00%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.23%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.46%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	3.84%
BROADCOM INC	AVGO UW Equity	US	USD	3.75%
META PLATFORMS INC	META UW Equity	US	USD	3.18%
ELI LILLY & CO	LLY UN Equity	US	USD	3.11%
EXXON MOBIL CORP	XOM UN Equity	US	USD	2.31%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.91%

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