

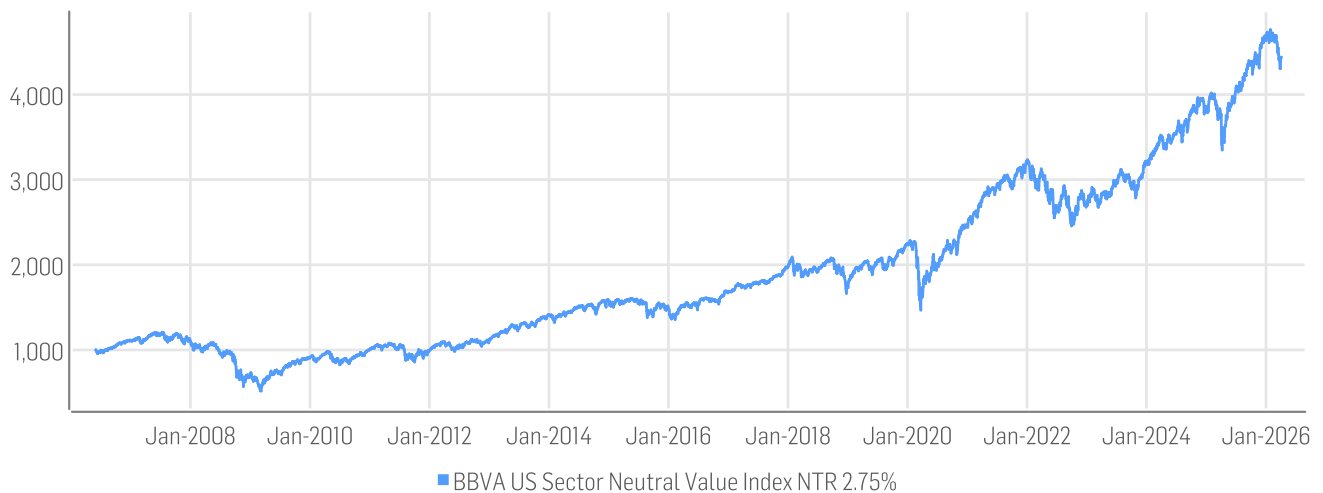
FACTSHEET - AS OF 06-Apr-2026

BBVA US Sector Neutral Value Index NTR 2.75%

DESCRIPTION

BBVA US Sector Neutral Value Index NTR 2.75% aims to track the performance of the BBVA US Sector Neutral Value Index NTR adjusted for a synthetic dividend of 2.75% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOMZ5	Base Value / Base Date	1000 Points / 1.6.2006
Bloomberg / Reuters	BBEQVU3N Index / .BBEQVU3N	Last Price	4440.48
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30 AM to 04:53 PM (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 06.01.2006
Index Members	251		

STATISTICS

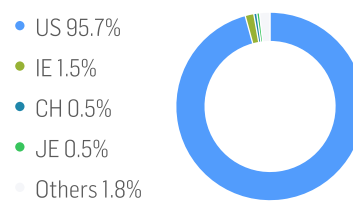
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.00%	-5.96%	1.74%	25.31%	-4.21%	344.05%
Performance (p.a.)						7.80%
Volatility (p.a.)	15.15%	13.00%	12.69%	12.41%	12.86%	19.40%
High	4618.80	4762.28	4762.28	4762.28	4762.28	4762.28
Low	4304.19	4304.19	4237.78	3436.05	4304.19	517.35
Sharpe Ratio*	-2.82	-1.98	-0.01	1.78	-1.46	0.21
Max. Drawdown	-6.94%	-9.62%	-9.62%	-9.62%	-9.62%	-57.22%
VaR 95 \ 99				-19.6% \ -29.5%		-28.5% \ -57.7%
CVaR 95 \ 99				-25.6% \ -34.3%		-48.5% \ -87.5%

* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	14.32%

DISCLAIMER

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