

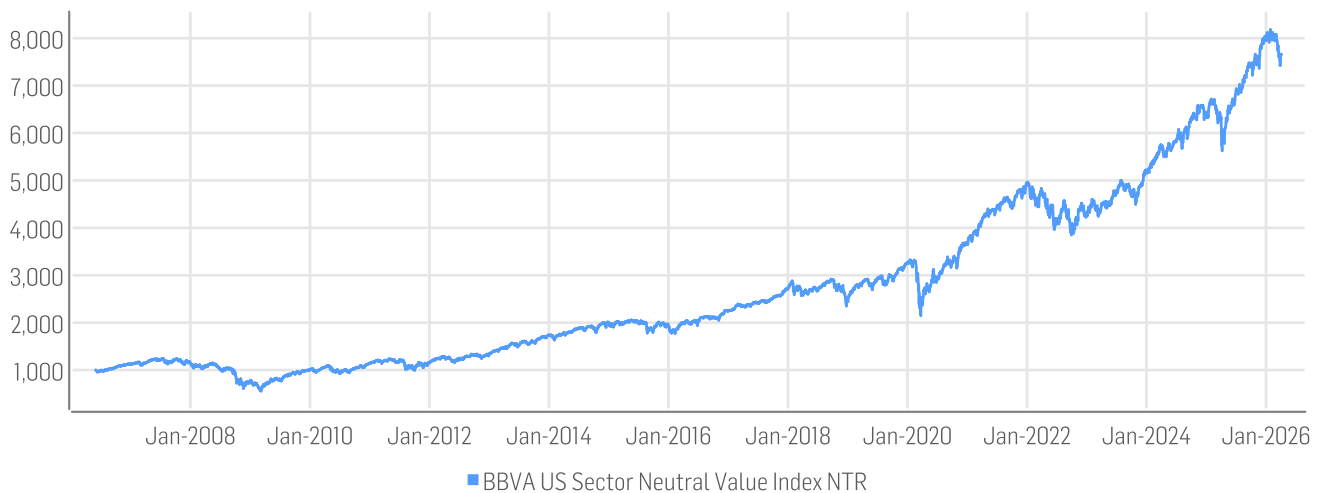
FACTSHEET - AS OF 06-Apr-2026

BBVA US Sector Neutral Value Index NTR

DESCRIPTION

The BBVA US Sector Neutral Value 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 value factors.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLONQO	Base Value / Base Date	1000 Points / 01.06.2006
Bloomberg / Reuters	BBEQVUN Index/ .BBEQVUN	Last Price	7666.42
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	250		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.77%	-5.31%	3.13%	28.75%	-3.51%	666.64%
Performance (p.a.)						10.81%
Volatility (p.a.)	15.19%	13.00%	12.70%	12.41%	12.86%	19.40%
High	7957.49	8179.96	8179.96	8179.96	8179.96	8179.96
Low	7427.23	7427.23	7219.07	5778.11	7427.23	558.40
Sharpe Ratio*	-2.70	-1.81	0.22	2.06	-1.27	0.37
Max. Drawdown	-6.77%	-9.20%	-9.20%	-9.20%	-9.20%	-55.22%
VaR 95 \ 99				-19.5% \ -29.3%		-28.3% \ -57.6%
CVaR 95 \ 99				-25.4% \ -34.0%		-48.3% \ -87.3%

* 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).

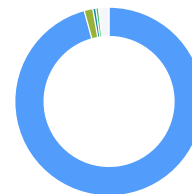
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 95.7%
• IE 1.5%
• CH 0.5%
• JE 0.5%
• Others 1.8%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	14.32%
META PLATFORMS INC	META UW Equity	US	USD	6.51%
NETFLIX INC	NFLX UW Equity	US	USD	2.37%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	2.22%
HOME DEPOT INC	HD UN Equity	US	USD	2.06%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.67%
CITIGROUP INC	C UN Equity	US	USD	1.66%
RTX CORPORATION	RTX UN Equity	US	USD	1.39%
ABBVIE INC	ABBV UN Equity	US	USD	1.36%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	1.21%

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