

FACTSHEET - AS OF 06-Apr-2026

BBVA US Sector Neutral Value Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|--|
| ISIN / WKN | SLONQZ | Base Value / Base Date | 1000 Points / 01.06.2006 |
| Bloomberg / Reuters | / .BBEQUVUP | Last Price | 5410.20 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price 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 | -3.88% | -5.64% | 2.48% | 27.07% | -3.85% | 441.02% |
| Performance (p.a.) | | | | | | 8.88% |
| Volatility (p.a.) | 15.16% | 12.99% | 12.72% | 12.42% | 12.86% | 19.40% |
| High | 5621.29 | 5789.46 | 5789.46 | 5789.46 | 5789.46 | 5789.46 |
| Low | 5243.05 | 5243.05 | 5125.56 | 4130.48 | 5243.05 | 530.53 |
| Sharpe Ratio* | -2.76 | -1.90 | 0.11 | 1.92 | -1.36 | 0.27 |
| Max. Drawdown | -6.85% | -9.44% | -9.44% | -9.44% | -9.44% | -56.71% |
| VaR 95 \ 99 | | | | -19.5% \ -29.4% | | -28.5% \ -57.7% |
| CVaR 95 \ 99 | | | | -25.5% \ -34.3% | | -48.4% \ -87.4% |

* 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).

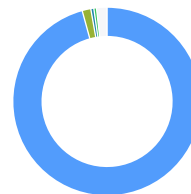
COMPOSITION BY CURRENCIES

• 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 | 14.34% |
| META PLATFORMS INC | META UW Equity | US | USD | 6.52% |
| 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 | 1.40% |
| ABBVIE INC | ABBV UN Equity | US | USD | 1.36% |
| INTERNATIONAL BUSINESS MACHINES CORP | IBM UN Equity | US | USD | 1.21% |

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