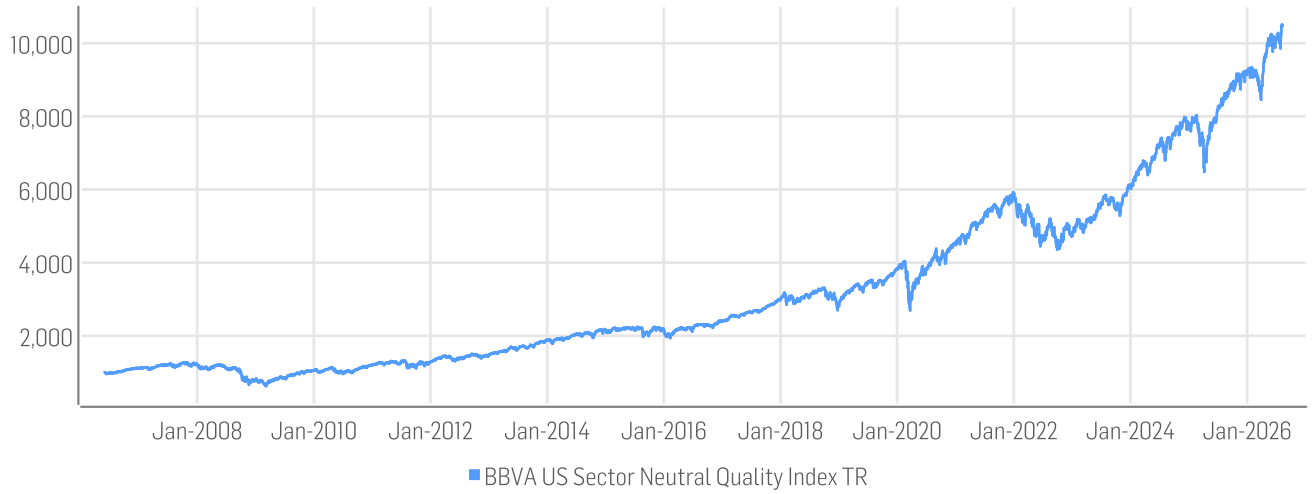
FACTSHEET - AS OF 12-Aug-2026
BBVA US Sector Neutral Quality Index TR

DESCRIPTION

The BBVA US Sector Neutral Quality index aims to provideexposure to a portfolio of securities from the Solactive GBS United States 500 Index which exhibit a high factor exposure towards Quality factors.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0NTV	Base Value / Base Date	1000 Points / 24.11.2024
Bloomberg / Reuters	/ .BBEQUQUT	Last Price	10485.85
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	248		

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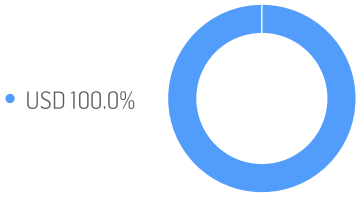
STATISTICS

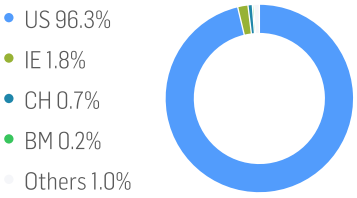
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.06%	3.46%	15.49%	21.84%	14.78%	34.52%
Performance (p.a.)						18.89%
Volatility (p.a.)	14.45%	14.99%	15.22%	13.70%	14.81%	17.37%
High	10508.46	10508.46	10508.46	10508.46	10508.46	10508.46
Low	9858.25	9768.16	8456.43	8456.43	8456.43	6480.20
Sharpe Ratio*	2.82	0.74	1.99	1.36	1.46	0.88
Max. Drawdown	-4.11%	-4.71%	-8.74%	-9.46%	-9.46%	-19.31%
VaR 95 \ 99				-24.2% \ -32.6%		-26.3% \ -45.6%
CVaR 95 \ 99				-30.3% \ -44.8%		-39.9% \ -69.8%

* 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	9.39%
APPLE INC	AAPL UW Equity	US	USD	7.75%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.46%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.15%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.58%
BROADCOM INC	AVGO UW Equity	US	USD	3.47%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	3.11%
ELI LILLY & CO	LLY UN Equity	US	USD	2.54%
META PLATFORMS INC	META UW Equity	US	USD	2.27%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.90%

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