

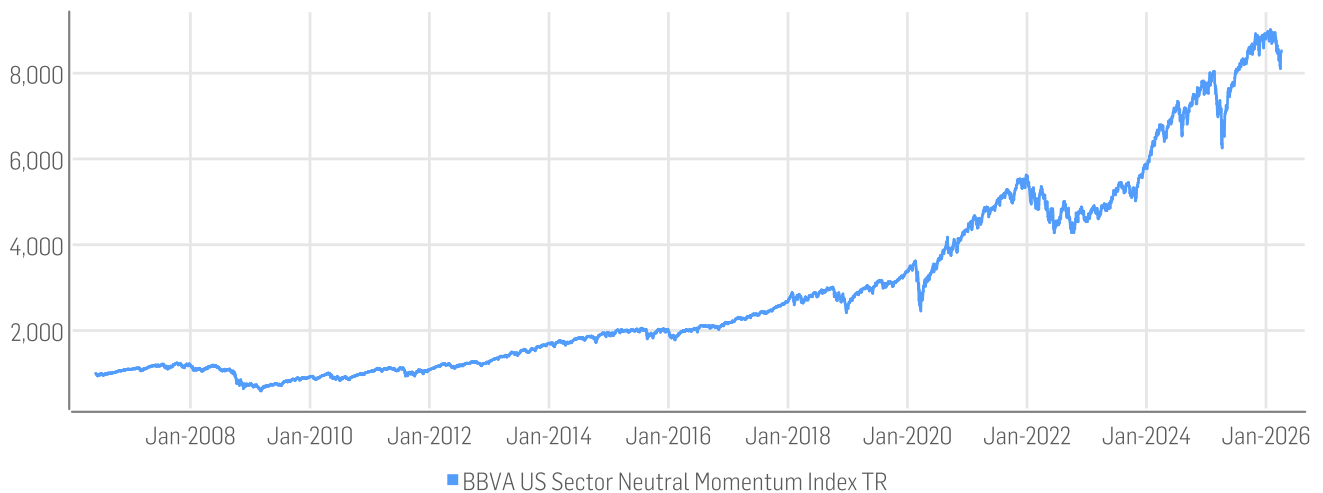
FACTSHEET - AS OF 06-Apr-2026

BBVA US Sector Neutral Momentum Index TR

DESCRIPTION

The BBVA US Sector Neutral Momentum 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 Momentum factors.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOP8T	Base Value / Base Date	1000 Points / 01.06.2006
Bloomberg / Reuters	/ .BBEQMUT	Last Price	8525.09
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	250		

STATISTICS

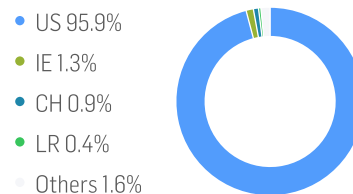
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.18%	-4.49%	-1.80%	25.91%	-3.09%	752.51%
Performance (p.a.)						11.40%
Volatility (p.a.)	20.57%	16.45%	15.75%	14.66%	16.20%	19.96%
High	8644.11	9015.14	9015.14	9015.14	9015.14	9015.14
Low	8105.22	8105.22	8105.22	6526.69	8105.22	589.52
Sharpe Ratio*	-0.07	-1.26	-0.46	1.55	-0.92	0.39
Max. Drawdown	-6.23%	-10.09%	-10.09%	-10.09%	-10.09%	-52.60%
VaR 95 \ 99				-23.8% \ -37.9%		-30.5% \ -57.8%
CVaR 95 \ 99				-32.1% \ -42.1%		-49.5% \ -85.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	10.45%
APPLE INC	AAPL UW Equity	US	USD	9.38%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.40%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	3.78%
BROADCOM INC	AVGO UW Equity	US	USD	3.69%
WALMART INC	WMT UW Equity	US	USD	3.22%
ELI LILLY & CO	LLY UN Equity	US	USD	2.39%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.77%
CITIGROUP INC	C UN Equity	US	USD	1.56%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.56%

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