

EXPLANATION OF HOW KEY ELEMENTS OF THE BENCHMARK METHODOLOGY REFLECT ENVIRONMENTAL, SOCIAL, AND GOVERNANCE (ESG) FACTORS

Solactive BBVA UK Climate Transition Opportunities Index NTR



This document provides an explanation of how the key elements of the benchmark methodology reflect ESG factors. It is compiled in accordance with the requirements of point (d) of Article 13 (1) of Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 (the "Benchmarks Regulation") and of the Commission Delegated Regulation (EU) 2020/1817.

General Information

Name of the benchmark administrator	Solactive AG
Type of benchmark or family of benchmarks	Equity
Name of the benchmark or family of benchmarks	Solactive BBVA UK Climate Transition Opportunities Index NTR (DE000SLOP1R8)
Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	Yes

ESG Factors Applied in the Benchmark Methodology

List of environmental factors considered	<ul style="list-style-type: none">> Exclusion of companies with a significant negative impact on Sustainable Development Goal 12: Responsible Consumption and Production, based on the ISS "SDG Impact Rating"> Exclusion of companies with a significant negative impact on Sustainable Development Goal 13: Climate Action, based on the ISS "SDG Impact Rating"> Exclusion of companies with a significant negative impact on Sustainable Development Goal 14: Life Below Water, based on the ISS "SDG Impact Rating"> Exclusion of companies with a significant negative impact on Sustainable Development Goal 15: Life on Land, based on the ISS "SDG Impact Rating"> Underweighting of companies generating more than 10% of revenues from coal mining> Overweighting of companies with favorable carbon risk metrics, based on the ISS "Carbon Risk Rating" and "Sustainable Development Scenario"
List of social factors considered	<ul style="list-style-type: none">> Underweighting of companies generating more than 10% of revenues from the production, services or distribution of Tobacco products> Underweighting of companies generating more than 10% of revenues from the production or distribution of Pornography> Underweighting of companies with verified ongoing involvement in the area of controversial weapons, including chemical, biological and nuclear weapons (both under and outside the Treaty on the Non-Proliferation of Nuclear Weapons), depleted uranium munitions, cluster munitions, and anti-personnel mines.
List of governance factors considered	NA



Data and Standards used

Data Input	The data used to construct the index is sourced externally from Institutional Shareholder Services Inc.
Verification and quality of data	The provider of ESG-related data input is selected by the Administrator based on an assessment of its existing processes in order to ensure the reliability and representativeness of the ESG-related data. The data provider has established processes in accordance with accepted and established market standards that ensure the permanent quality and reliability of the ESG-data provided.
Reference standards	International standards referenced by the index methodology are listed in the respective section above.
Information updated on	03/02/2025
Reason for update:	Initial document creation.

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