

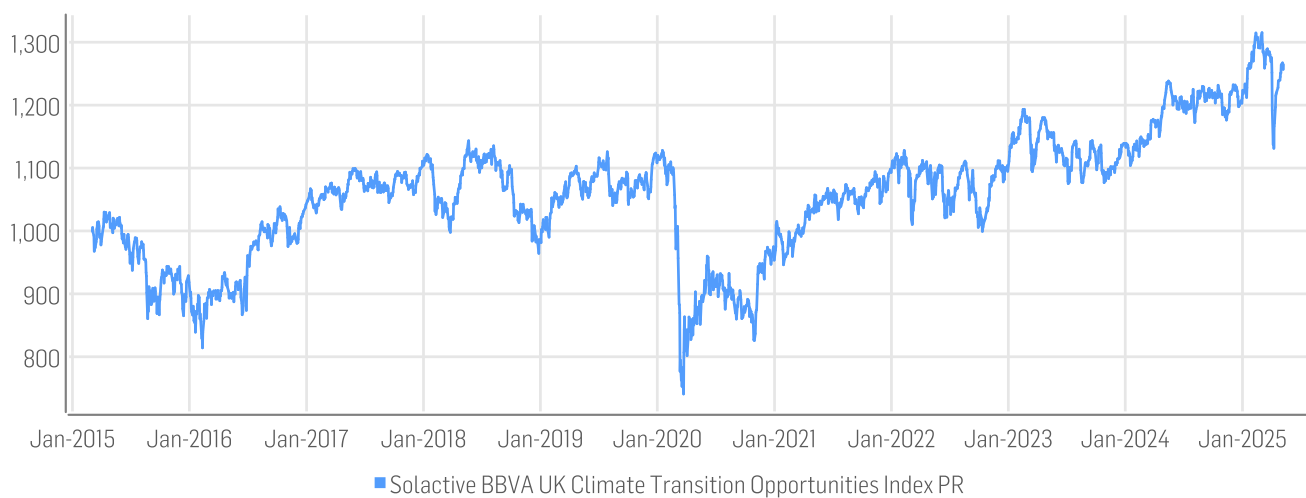
# FACTSHEET - AS OF 09-May-2025

## Solactive BBVA UK Climate Transition Opportunities Index PR

### DESCRIPTION

Representation of securities from the United Kingdom universe screened for environmental objectives and overweighting securities with favorable carbon risk metrics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0P1Q	Base Value / Base Date	10000 Points / 04.03.2015
Bloomberg / Reuters	/ .SBVUCTOP	Last Price	1264.55
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 04.03.2015
Index Members	95		

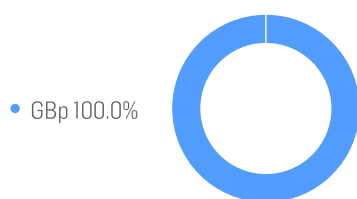
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## STATISTICS

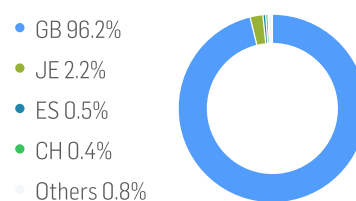
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	11.77%	-2.06%	7.06%	2.36%	4.41%	26.46%
Performance (p.a.)						2.33%
Volatility (p.a.)	18.77%	20.23%	15.84%	13.01%	17.81%	15.73%
High	1267.21	1315.27	1315.27	1315.27	1315.27	1315.27
Low	1131.34	1131.34	1131.34	1131.34	1131.34	740.77
Sharpe Ratio*	15.09	-0.62	0.66	-0.16	0.48	-0.14
Max. Drawdown	-0.82%	-13.98%	-13.98%	-13.98%	-13.98%	-35.22%
VaR 95 \ 99				-17.6% \ -49.9%		-23.4% \ -50.0%
CVaR 95 \ 99				-33.9% \ -76.3%		-39.4% \ -68.5%

\* 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 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BP PLC	BP/ LN Equity	GB	GBp	10.24%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	7.36%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	6.99%
UNILEVER PLC	ULVR LN Equity	GB	GBp	6.00%
RELX PLC	REL LN Equity	GB	GBp	4.01%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBp	2.72%
GSK PLC	GSK LN Equity	GB	GBp	2.69%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBp	2.65%
RIO TINTO PLC	RIO LN Equity	GB	GBp	2.64%
COMPASS GROUP PLC	CPG LN Equity	GB	GBp	2.59%

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