

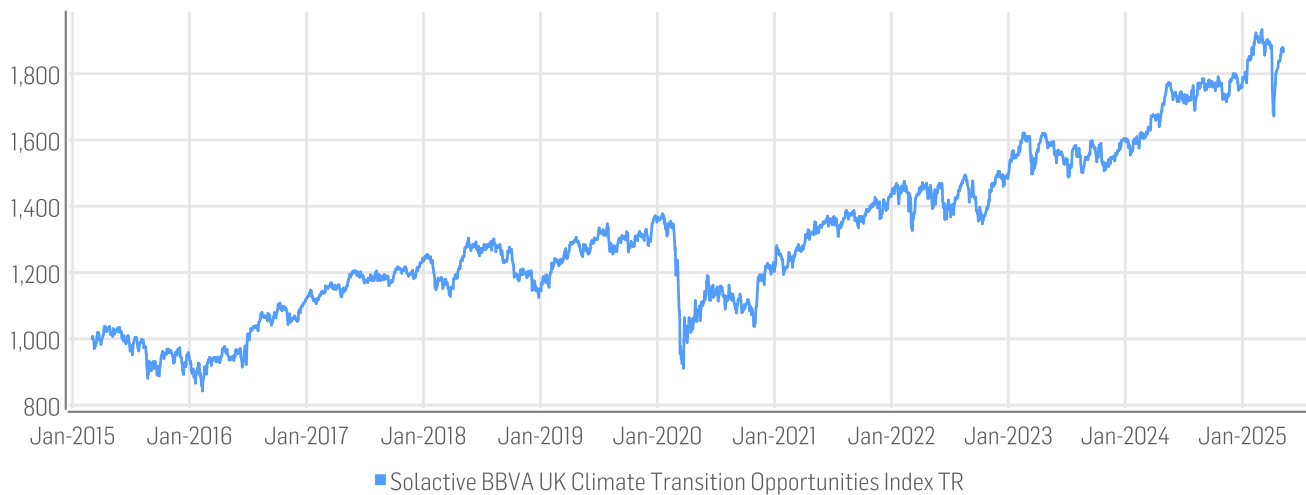
FACTSHEET - AS OF 09-May-2025

Solactive BBVA UK Climate Transition Opportunities Index TR

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 | SL0PIS | Base Value / Base Date | 10000 Points / 04.03.2015 |
| Bloomberg / Reuters | / .SBVUCTOT | Last Price | 1877.21 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total 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 | | |

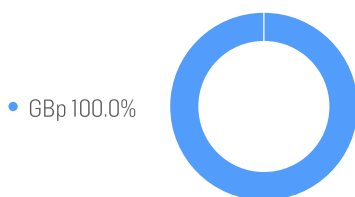
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STATISTICS

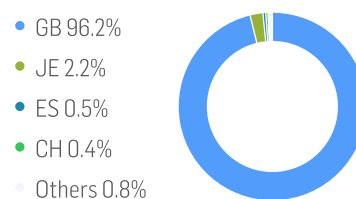
| GBP | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 12.25% | -0.61% | 8.98% | 6.26% | 6.03% | 87.72% |
| Performance (p.a.) | | | | | | 6.38% |
| Volatility (p.a.) | 19.01% | 20.24% | 15.84% | 13.02% | 17.80% | 15.70% |
| High | 1879.15 | 1933.02 | 1933.02 | 1933.02 | 1933.02 | 1933.02 |
| Low | 1672.41 | 1672.41 | 1672.41 | 1672.41 | 1672.41 | 842.56 |
| Sharpe Ratio* | 15.98 | -0.34 | 0.92 | 0.15 | 0.76 | 0.12 |
| Max. Drawdown | -0.71% | -13.48% | -13.48% | -13.48% | -13.48% | -33.81% |
| VaR 95 \ 99 | | | | -17.6% \ -49.9% | | -22.9% \ -49.9% |
| CVaR 95 \ 99 | | | | -33.7% \ -76.3% | | -39.1% \ -68.1% |

* 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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