

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

Solactive BBVA UK Climate Transition Opportunities Index PR



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

|  |  |
|--|--|
| <b>Name of the benchmark administrator</b>   | Solactive AG   |
| <b>Type of benchmark or family of benchmarks</b>   | Equity   |
| <b>Name of the benchmark or family of benchmarks</b>   | Solactive BBVA UK Climate Transition Opportunities Index PR (DE000SLOP1Q0) |
| <b>Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?</b> | Yes  |

## ESG Factors Applied in the Benchmark Methodology

|   |  |
|---|--|
| <b>List of environmental factors considered</b> | <ul style="list-style-type: none"> <li>&gt; Exclusion of companies with a significant negative impact on Sustainable Development Goal 12: Responsible Consumption and Production, based on the ISS "SDG Impact Rating"</li> <li>&gt; Exclusion of companies with a significant negative impact on Sustainable Development Goal 13: Climate Action, based on the ISS "SDG Impact Rating"</li> <li>&gt; Exclusion of companies with a significant negative impact on Sustainable Development Goal 14: Life Below Water, based on the ISS "SDG Impact Rating"</li> <li>&gt; Exclusion of companies with a significant negative impact on Sustainable Development Goal 15: Life on Land, based on the ISS "SDG Impact Rating"</li> <li>&gt; Underweighting of companies generating more than 10% of revenues from coal mining</li> <li>&gt; Overweighting of companies with favorable carbon risk metrics, based on the ISS "Carbon Risk Rating" and "Sustainable Development Scenario"</li> </ul> |
| <b>List of social factors considered</b>        | <ul style="list-style-type: none"> <li>&gt; Underweighting of companies generating more than 10% of revenues from the production, services or distribuion of Tobacco products</li> <li>&gt; Underweighting of companies generating more than 10% of revenues from the production or distribuion of Pornography</li> <li>&gt; 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.</li> </ul>   |
| <b>List of governance factors considered</b>    | NA   |



## Data and Standards used

|   |  |
|---|--|
| <b>Data Input</b>                       | The data used to construct the index is sourced externally from Institutional Shareholder Services Inc.  |
| <b>Verification and quality of data</b> | 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. |
| <b>Reference standards</b>              | International standards referenced by the index methodology are listed in the respective section above.  |
| <b>Information updated on</b>           | 19/12/2025   |
| <b>Reason for update:</b>               | Initial document creation.   |

# CONTACT

**Solactive AG**  
**German Index Engineering**

Platz der Einheit 1  
60327 Frankfurt am Main  
Germany

Tel.: +49 (0) 69 719 160 00  
Fax: +49 (0) 69 719 160 25  
Email: [info@solactive.com](mailto:info@solactive.com)  
Website: [www.solactive.com](http://www.solactive.com)