

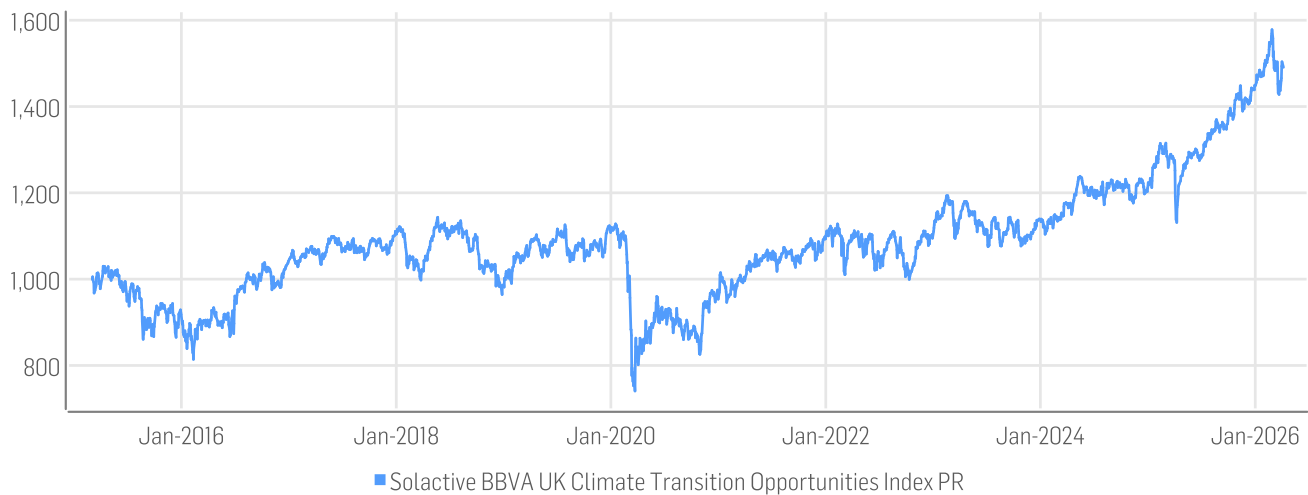
# FACTSHEET - AS OF 07-Apr-2026

## 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	SLOPIQ	Base Value / Base Date	10000 Points / 04.03.2015
Bloomberg / Reuters	/ .SBVUCTOP	Last Price	1490.82
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	98		

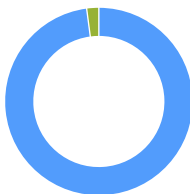
## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.12%	1.91%	7.22%	27.28%	3.00%	49.08%
Performance (p.a.)						3.67%
Volatility (p.a.)	18.10%	14.32%	11.95%	10.06%	14.08%	15.34%
High	1504.95	1578.19	1578.19	1578.19	1578.19	1578.19
Low	1427.93	1427.93	1370.22	1196.82	1427.93	740.77
Sharpe Ratio*	-0.12	0.30	0.96	2.39	0.57	-0.00
Max. Drawdown	-5.12%	-9.52%	-9.52%	-9.52%	-9.52%	-35.22%
VaR 95 \ 99				-13.7% \ -23.1%		-22.6% \ -49.6%
CVaR 95 \ 99				-22.7% \ -41.4%		-38.3% \ -66.5%

\* 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).

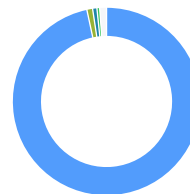
## COMPOSITION BY CURRENCIES

- GBp 97.9%
- USD 2.1%



## COMPOSITION BY COUNTRIES

- GB 96.6%
- JE 1.0%
- US 0.7%
- ES 0.5%
- Others 1.2%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	9.35%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	8.76%
SHELL PLC	SHEL LN Equity	GB	GBp	8.63%
UNILEVER PLC	ULVR LN Equity	GB	GBp	4.07%
GSK PLC	GSK LN Equity	GB	GBp	3.49%
RIO TINTO PLC	RIO LN Equity	GB	GBp	3.37%
BP PLC	BP/ LN Equity	GB	GBp	3.18%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBp	3.17%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	3.00%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBp	2.75%

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