

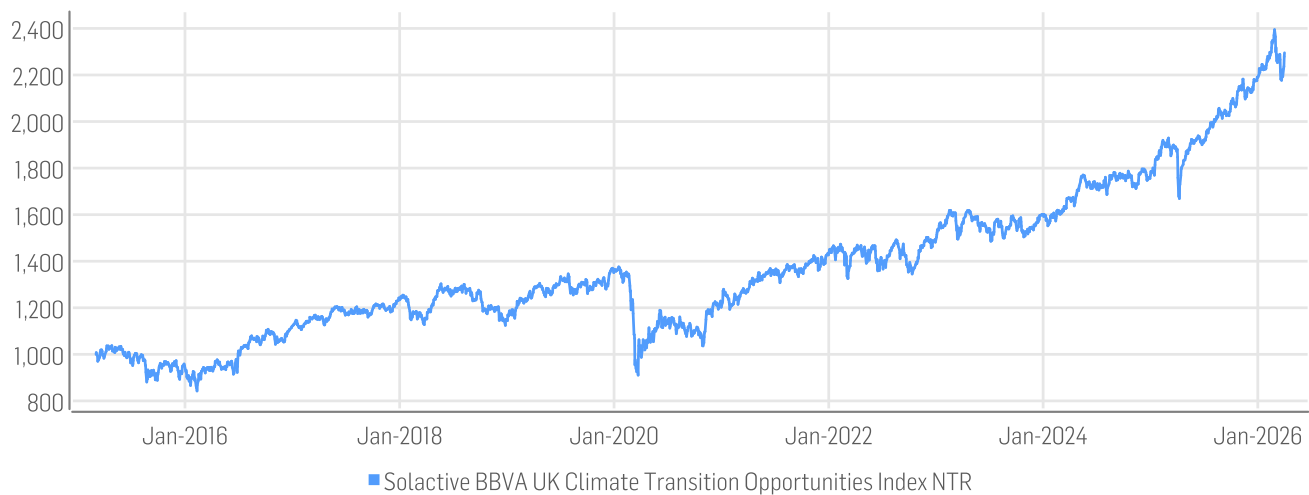
FACTSHEET - AS OF 02-Apr-2026

Solactive BBVA UK Climate Transition Opportunities Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

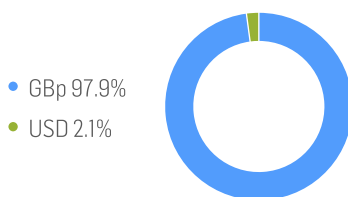
ISIN / WKN	SLOPIR	Base Value / Base Date	10000 Points / 04.03.2015
Bloomberg / Reuters	SBVUCTON Index/ .SBVUCTON	Last Price	2295.32
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 04.03.2015
Index Members	98		

STATISTICS

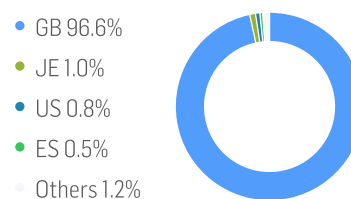
GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.19%	4.73%	9.91%	36.84%	4.88%	129.53%
Performance (p.a.)						7.79%
Volatility (p.a.)	19.65%	13.95%	11.64%	12.12%	13.85%	15.30%
High	2317.64	2394.74	2394.74	2394.74	2394.74	2394.74
Low	2176.91	2176.91	2062.45	1669.11	2176.91	842.48
Sharpe Ratio*	-0.30	1.21	1.49	2.78	1.23	0.27
Max. Drawdown	-6.07%	-9.10%	-9.10%	-9.10%	-9.10%	-33.82%
VaR 95 \ 99				-14.9% \ -43.8%		-22.3% \ -48.8%
CVaR 95 \ 99				-30.1% \ -62.4%		-37.9% \ -66.2%

* 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 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	9.49%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	8.72%
SHELL PLC	SHEL LN Equity	GB	GBP	8.49%
UNILEVER PLC	ULVR LN Equity	GB	GBP	4.03%
GSK PLC	GSK LN Equity	GB	GBP	3.54%
RIO TINTO PLC	RIO LN Equity	GB	GBP	3.33%
ROLLS-ROYCE HOLDINGS PLC	RR/ LN Equity	GB	GBP	3.27%
BP PLC	BP/ LN Equity	GB	GBP	3.12%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.96%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	2.74%

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