

Press Release

Solactive strengthens ties with LGIM launching a new suite of equity and fixed-income ESG indices

18 June 2018

Solactive has released the **Solactive L&G ESG Index Family** targeted at investors who wish to go further in integrating ESG factors into their investment strategy. This launch is the result of collaboration between Solactive and Legal & General Investment Management (LGIM), which combines LGIM's proprietary Environmental, Social and Governance (ESG) scoring system— with Solactive's multi-asset expertise in the development of innovative indices.

With this new launch, Solactive expands its range of ESG indices, offering exposure to each region in the Developed Markets Equity universe, including Asia-Pacific, Europe, Japan, North America, and the UK. On the fixed-income side, the new indices provide coverage of the investment grade corporate bond market denominated in EUR, USD and GBP.

Using the Solactive Global Benchmark Series as starting universe, the indices exclude companies operating in controversial industries, such as weapons, coal mining, and those that are perennial violators of the United Nations Global Compact Principles. In addition, each index adopts an ESG-based weighting scheme, assigning more weight to companies with a higher L&G ESG score.

<u>Timo Pfeiffer, Head of Research at Solactive</u>, commented: "This is quite a big achievement for Solactive, as these launches help us fulfil our commitment to enlarge the range of ESG strategies available in the market. With increasing focus from investors and regulators alike, sustainability is becoming the rule, rather than the exception. We are very excited to team up with LGIM and bring to life the Solactive L&G ESG Index Family."

The Solactive L&G ESG Index Family is used as the basis for funds launched by LGIM. The equity indices are available in three different versions: price return, total return and net total return. These are published in GBP and are readjusted semiannually. The Solactive L&G ESG Bond TR Index Series is rebalanced on a monthly basis.

Solactive AG
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| Index | Funds |
|---|--|
| Solactive L&G ESG North America Index | Future World North America Equity Index Fund |
| Solactive L&G ESG Europe ex UK Index | Future World Europe ex UK Equity Index Fund |
| Solactive L&G ESG UK Index | Future World UK Equity Index Fund |
| Solactive L&G ESG APAC ex Japan Index | Future World Asia Pacific ex Japan Equity Index Fund |
| Solactive L&G ESG Japan Index | Future World Japan Equity Index Fund |
| Solactive L&G ESG GBP Investment Grade Corporate TR Index | Future World GBP Corporate Bond Index Fund |

For further information, please visit: www.solactive.com

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Note to editors

About Solactive

Solactive AG is an innovative index provider that focuses on the development, calculation and distribution of tailor-made indices across all asset classes. As at January 2018, Solactive AG served approximately 400 clients in Europe, America and Asia, with approximately USD 200 billion invested in products linked to indices calculated by the company globally, primarily via 350 exchange-traded funds from a number of well-known providers. Solactive AG was established in 2007 and is headquartered in Frankfurt.

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