

Press Release

Lyxor expands its leveraged yield curve ETF range with Solactive Indices

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Following the launch of Europe's first US Curve Steepening ETF in August, Lyxor expands its yield curve range to provide three more products covering distinct segments of the bond market space. The three latest products include the Lyxor US Curve Flattening 2-10 UCITS ETF (FLTU), which effectively acts as the counterpart to its recently issued peer, enables investors to benefit from a further flattening of the yield curve. Additionally, Lyxor issued two corresponding ETFs with identical strategies applied to the German bund yield curve.

The four ETFs track the performance of four Solactive indices all featuring long/short strategies, to either mirror the performance of either a flattening or a steepening of the yield curves. Since the recently issued Lyxor US Curve Steepening 2-10 Ucits ETF benefits from a steepening of the US yield curve, the Lyxor US Curve Flattening 2-10 UCITS ETF enables investors to gain exposure to a flattening of the yield curves. All four Solactive indices used as the underlyings for the respective ETFs are leveraged with a 7x multiplier denoting a movement of approximately seven basis points for each basis point movement of the underlying yield curve.

"With the release of the three new ETF's, Lyxor grants investors the full repertoire to strategically position themselves for both a flattening or a steepening of the yield curve, depending on the FED's and ECB's interest rate decision," comments Timo Pfeiffer, Head of Research at Solactive. "The release of the four ETFs come at the right time where market uncertainty creates demand for additional tools to make strategic decisions within the fixed income space."

The ETFs started trading at Deutsche Börse Xetra, Euronext, Borsa Italia, and London Stock Exchange.

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 2019, 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 380 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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