

Press Release

Solactive extends its set of Paris Aligned and Climate Transition Benchmarks by including new line of Fixed Income Indices

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Following the earlier release of its Climate Transition and Paris Aligned equity benchmarks, leading German index provider Solactive AG announces the launch of the corresponding fixed income counterparts, making Solactive the first index provider to offer the new set of EU benchmarks across both the equity and fixed income asset classes.

April marked an important month for the future of sustainable investment in the EU: Recently, the European Commission published the [Draft Delegated Regulation on Minimum Standards for EU Climate Benchmarks](#). Building on recommendations by the EU Technical Expert Group on Sustainable Finance (TEG), this publication marks the penultimate step of a two-year process to introduce two new climate-benchmarks aiming to prevent greenwashing and stir capital towards sustainable activities.

Solactive, in cooperation with ESG data provider ISS ESG, developed the **Solactive ISS ESG Provisional Paris-Aligned Benchmark Indices (PAB)**. The index series provides exposure to a portfolio that, based on ISS ESG climate analysis, is **in line with a 2°C scenario through 2050**, allowing investors to be at the forefront of an immediate transition towards the Paris Agreement's goals. Additionally, the **Solactive ISS ESG Provisional Climate Transition Benchmark Indices (CTB)**, represent a fundamental climate-aware allocation set up to project the path towards a low-carbon economy.

Notably, **both index series incorporate Scope 3 emissions, modeled by ISS ESG, aiming at taking companies' entire production chain into account and exceeding EU requirements.** The series initially includes the [Solactive ISS ESG Euro Corporate IG Provisional Climate Transition Benchmark Index](#) and the [Solactive ISS ESG Euro Corporate IG Provisional Paris-Aligned Benchmark Index](#) while the respective framework may be applied to a universe of clients' choice. All indices involve an optimization mechanism to achieve decarbonization goals while keeping turnover and key risk metrics such as credit, duration, sector, and issuer risk comparable to the respective benchmark.

"Given the relevance of these new benchmarks and our flexible architecture, it was evident to us that we wanted to service clients on the equity and fixed income side," comments Timo Pfeiffer, Chief Markets Officer at Solactive. *"The fact that we can help our clients on both ends of the spectrum with a consistent framework highlights Solactive's long-standing tradition to go the extra mile for our partners."*

The index series are labeled as provisional until the formal finalization of the legislative process on EU level. The latest versions reflect TEG recommendations and are currently reviewed for changes in relation to the published draft delegated regulation.

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The series may serve as the underlying for passive investment strategies or as a performance benchmark of GHG emission-related strategies as well as a policy benchmark to help guide strategic asset allocation.

For further information, please visit: <http://www.solactive.com>

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 2020, 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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