SOLACTIVE German Index Engineering

Press Release

Solactive develops with Goldman Sachs Asset Management an ARTIS®-based Global Equity Index for new Goldman Sachs ETF

10 November 2020

Technological innovation is the core element of structural growth. Solactive and Goldman Sachs both aimed to develop an index, the Solactive Innovative Global Equity Index, which takes into account five key disruptive themes that are redefining the business world, the global economy and society, and, therefore, the investment landscape. The Solactive Innovative Global Equity Index will serve as the underlying for Goldman Sachs' new Goldman Sachs Innovate Equity ETF.

The **Goldman Sachs Innovate Equity ETF** combines five established Goldman Sachs ETFs that previously tackled technological innovations separately. From the 9th of November, the legacy ETFs will be reorganized and merged in the **Goldman Sachs Innovate Equity ETF**. The five topics **'Data-Driven World', 'Finance Reimagined', 'Human Evolution', 'Manufacturing Revolution', and 'New Age Consumer'** encompass 23 subthemes, including, for example, E-Commerce, Artificial Intelligence, Blockchain, Genomics, and Robotics.

The selection of the **Solactive Innovative Global Equity Index's** constituents is based on Solactive's proprietary **Natural Language Processing Engine ARTIS**[®]. **ARTIS**[®] is utilizing advanced algorithms to parse high volumes of public documents evaluating companies' exposure to various themes or topics. The sophisticated procedure not only detects potential index constituents considering a firm's exposure to a theme but also ranks its importance to the very subject or industry. The **Solactive Innovative Global Equity Index** itself is comprised of five equally-weighted indices that include companies from the aforementioned respective topics 'Data-Driven World', 'Finance Reimagined', 'Human Evolution', 'Manufacturing Revolution', and 'New Age Consumer'.

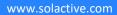
"Technological progress is inevitable, and what seemed unimaginable years ago is, today, something we cannot live without. Therefore, we think it is crucial to create an index that reflects societal and technological changes from early on," comments Timo Pfeiffer, Chief Markets Officer at Solactive. "We are very fortunate that Goldman Sachs Asset Management regards in us a trusted provider that enables them to reach the goal of making future investment trends investible with their new ETF. We are looking forward to continuing our fruitful relationship with Goldman Sachs Asset Management."

For more information please visit: <u>www.solactive.com</u>

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Note to editors

About Solactive

Solactive is a leading provider of indexing, benchmarking, and calculation solutions for the global investment and trading community. Headquartered in Frankfurt, and with offices in Hong Kong, Toronto, Berlin, and Dresden, we innovate and disrupt the status quo as the partner of choice for our clients.

The unique blend of our 250 staff's expertise in data, data science, financial markets, and technology enables our clients' continued success through the delivery of a superior experience, unique customization capabilities, and the best value for money available in the industry. With more than 14,000 indices calculated daily, we offer a full suite of solutions, including market-leading ESG and thematic indices.

As at April 2020, Solactive served approximately 450 clients across the world, with approximately US\$200 billion invested in products linked to our indices. Solactive is registered with ESMA as a benchmark administrator and is supervised by the BaFin.

Disclaimer

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