

Press Release

Two World's First Solactive Fixed Income Indices Going Beyond Paris Aligned Benchmark Requirements are Utilized by Robeco

09 December 2020

In early 2020, Solactive issued the world's first Fixed Income indices, which were entirely in line with the, by that time, provisional requirements for Paris Aligned Benchmarks set by the European Commission. The development of the indices marked a giant leap towards a low-carbon economy and a sustainable future. Dutch Asset Manager Robeco utilized Solactive's expertise in the area of Paris-aligned fixed income indexing and co-designed an innovative family of climate indices, including both corporate and government debt. These new corporate bond indices exceed the requirements of the European Commission for Paris Aligned Benchmarks, and the government bond index not only reduces its carbon footprint but also includes a 7% annual self-decarbonization trajectory. Using these indices, Robeco is taking a global leadership role in Paris-aligned Fixed Income investments. The co-developed indices will serve as Robeco's guiding benchmarks for two actively managed strategies that are fully compliant with the Paris Agreement.

Regarded as one of the most influential global conventions, the Paris Agreement aims to keep the increase of global average temperature below a critical threshold of 2°C. Solactive's Paris-aligned Benchmarks (PAB) allow investors to be present at the forefront of an immediate transition towards the Paris Agreement's goals. Robeco's two new funds, the **RobecoSAM Climate Global Credits** and **RobecoSAM Climate Global Bonds** enable investors to invest in bonds that hold self-imposed climate targets that conduce to the realization of the Paris Agreement's climate goals.

Bespoke Sovereign and Corporate Bond Solutions

The **RobecoSAM Climate Global Bonds Fund** will be benchmarked against the **Solactive Paris Aware Global Government Bond Index**, which includes government bonds issued by Investment Grade rated countries. The index portfolio is designed to start with a lower carbon emission footprint compared to the broad global bond universe. Additionally, the index features an annual self-decarbonization of at least 7%, which, from its start, extends far beyond the requirements of the Paris Agreement.

Solactive AG
German Index Engineering
Platz der Einheit 1
60327 Frankfurt am Main
Germany

Timo Pfeiffer
CMO
+49 (69) 719 160-320
timo.pfeiffer@solactive.com

Fabian Colin
Head of Sales
+49 (69) 719 160-220
fabian.colin@solactive.com

Phil Wiedbrauck
PR & Communications
+49 (69) 719 160-311
phil.wiedbrauck@solactive.com

Robeco's second fund, the **RobecoSAM Climate Global Credits Fund**, also features a self-decarbonization of at least 7% per year, but it's initial composition already checks for 50% less carbon emission compared to the broader corporate bond universe. The fund measures against a cumulated benchmark composed of three Solactive Corporate IG PAB Indices with three different currencies: Euro, GBP, and USD.

"Providing world's first Paris-aligned fixed income indices for a renowned client such as Robeco is a great honor for us, and we are very happy that we were able to contribute with our innovative indices to a greener economy," comments Timo Pfeiffer, Chief Markets Officer at Solactive. "As we expect investors' demand in the ESG space to rise steadily, we regard Robeco's approach as a very important flagship project concerning our society's future and a clear statement for sustainability."

Victor Verberk, CIO Fixed Income and Sustainability at Robeco: *"As global leader in sustainable investing, we are very committed to the Paris Agreement. In fact, we recently announced our ambition to achieve net-zero greenhouse gas emissions by 2050 across all of our assets under management. Launching these strategies and making them available to our clients is a clear example of our strong conviction that investing is not only about creating wealth but also about contributing to wellbeing. It provides investors with the opportunity to be at the forefront of the transition to a low-carbon economy. These strategies bring to life our commitment to the Paris Agreement, combine our leading global position in sustainable investing with our long history and expertise in fixed income, and are a further step in our efforts to combat climate change and lower the carbon footprint of our investments."*

For more information please visit: www.solactive.com

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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.

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Solactive AG, Platz der Einheit 1, 60327 Frankfurt am Main, Germany. Registered Office: Frankfurt am Main, Registration Court: Amtsgericht Frankfurt am Main, HRB: 79986, USt-IdNr.: DE 255 598 976. Management Board: Steffen Scheuble, Christian Vollmuth, Timo Pfeiffer, and Dirk Urmoneit, Head of Supervisory Board: Dr Felix Mühlhäuser.

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