

Press Release

Lyxor Appoints Solactive Again for the Release of their Third Green Bond ETF, the Lyxor Euro Government Green Bond (DR) UCITS ETF.

08 July 2021

FRANKFURT AM MAIN – Climate change plays a significant role in our society for decades to come. Tackling rising temperatures is, therefore, not simply an environmental issue but also an economic necessity. According to the British non-profit Climate Bonds Initiative (CBI), financial professionals regard green bonds as one way to come to grips with climate change. In the first quarter of 2021, CBI reports the issuance of USD 106.86 billion in green bonds. In 2020, the global issuance of green bonds exceeded the \$1 trillion mark¹. Building on this positive development, Green Bond pioneer Lyxor now released its new Lyxor Euro Government Green Bond (DR) UCITS ETF tracking the Solactive Euro Government Green Bond Index.

Both the attractiveness and importance of green bond investing are undeniable. Between 2015 and 2020, the amount of green bond investing grew by a steady 60% per year, and the World Economic Forum expects the sum of global green bonds to achieve USD 2.36 trillion by 2023². The idea behind Green Bonds is to use the money raised through the issuances of Green Bonds for projects that positively affect the environment or contribute to the fight against climate change. Lyxor's new **Lyxor Euro Government Green Bond (DR) UCITS ETF** cultivates on this development, and it enables investors to engage with green central government debt issued by single members of the Eurozone, which devotedly helps financing projects to fight climate change.

The **Solactive Euro Government Green Bond Index** serves as the underlying for the **Lyxor Euro Government Green Bond (DR) UCITS ETF**. The index is a rules-based, market value-weighted index engineered to mirror the performance of the European government (Eurozone countries) green bond market. The index is comprised of investment grade (IG) rated green bonds denominated in EUR and calculated as a Total Return Index denominated in EUR. The **Solactive Euro Government Green Bond Index** represents a comprehensive Green Bond universe, as the index only selects bonds that are defined as Green Bonds by the CBI. Furthermore, for a bond to be eligible for inclusion into the index universe, its amount outstanding must be at least EUR 300m and is required to hold a minimum time to maturity of at least one year. Additionally, Floating rate notes, bills,

¹ Source: CBI – <https://www.climatebonds.net/2020/12/1trillion-mark-reached-global-cumulative-green-issuance-climate-bonds-data-intelligence>

² Source: World Economic Forum – <https://www.weforum.org/agenda/2020/11/what-is-green-finance/>

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

Steffen Scheuble
CEO
+49 (69) 719 160-20
steffen.scheuble@solactive.com

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

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

inflation-linked bonds, convertible bonds, US municipal bonds, ABS/MBS, and other structured securities are excluded from the index.

Timo Pfeiffer, Chief Markets Officer at Solactive, comments: *"The popularity of green bonds has many sound reasons. First, investors are paying more attention to ESG- and climate-friendly investment solutions. Second, regulators around the globe are taking actions to increase transparency and to lead the way towards establishing commonly accepted standards for Green Bonds. Furthermore, regulators increasingly require investors to take sustainability considerations into account. All of these factors will increase the demand for Green Bonds and thus most likely support the performance of Green Bonds. We are very happy that Lyxor once again appoints Solactive as their index provider for their third green bond index with us, and we are looking forward to creating more climate-aware investment solutions with them going forward."*

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

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

Steffen Scheuble
CEO
+49 (69) 719 160-20
steffen.scheuble@solactive.com

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

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

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 18,000 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

The information in this document does not constitute tax, legal or investment advice and is not intended as a recommendation for buying or selling securities. Solactive AG and all other companies mentioned in this document are not responsible for the consequences of reliance upon any opinion or statement contained herein or for any omission.

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, and Timo Pfeiffer, Head of Supervisory Board: Dr Felix Mühlhäuser.

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

Steffen Scheuble
CEO
+49 (69) 719 160-20
steffen.scheuble@solactive.com

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

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