

## PRESS RELEASE

# SOLACTIVE LAUNCHES LOW CARBON INDEX FAMILY

### A SMART WAY FOR INVESTOR TO TAKE ACTION ON CLIMATE CHANGE

**Frankfurt/Zurich, 26th of January 2016** – Solactive AG in collaboration with South Pole Group has launched a low-carbon equity index family. The low-carbon index family will cover global and regional exposures to carbon, and aside from the liquid benchmark, offer a smart beta version for investors focusing on income generation.

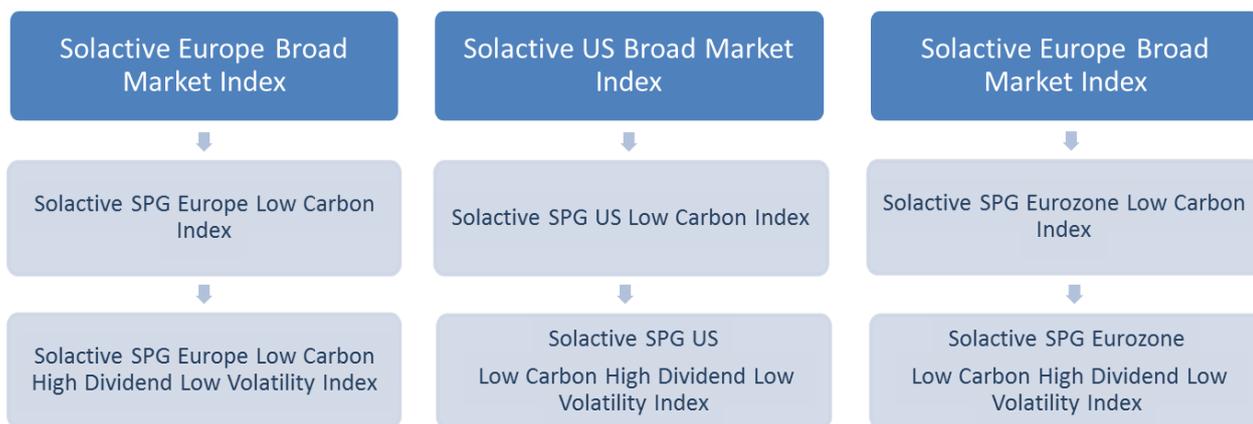
As reinforced by the COP21 climate conference in Paris, the global economy is starting to pivot around the necessity to limit global warming to well below two degrees Celsius. Growing global concern about climate change has also encouraged the adaptation of climate themed investment strategies and prompted the inception of investor coalitions committed to reduce their portfolio exposures to greenhouse gas emissions. For the purpose of joining these efforts by building a Low Carbon Index Family, Solactive has teamed up with South Pole Group, the world’s premier provider of sustainability solutions. The Solactive Low Carbon Index Family enables investors to contribute to climate change mitigation and adaptation efforts whilst reducing climate change related investment risks.

**Dr. Maximilian Horster, Director Financial Industry, South Pole Group explains:** “Global warming is a big challenge - but also a great opportunity: Investors now have the chance to take action on climate, mitigate risks and capitalise on the opportunities created by smart companies who pursue low-carbon investment strategies.”

**Steffen Scheuble, CEO, Solactive AG says:** “We are proud to be the first real provider in the market that can offer investors access to a smart beta low carbon strategy. Such an investment shows outstanding performance and volatility figures, while at the same time, ensures an environmental friendly approach.”

### Overview of Solactive SPG Low Carbon Index Family

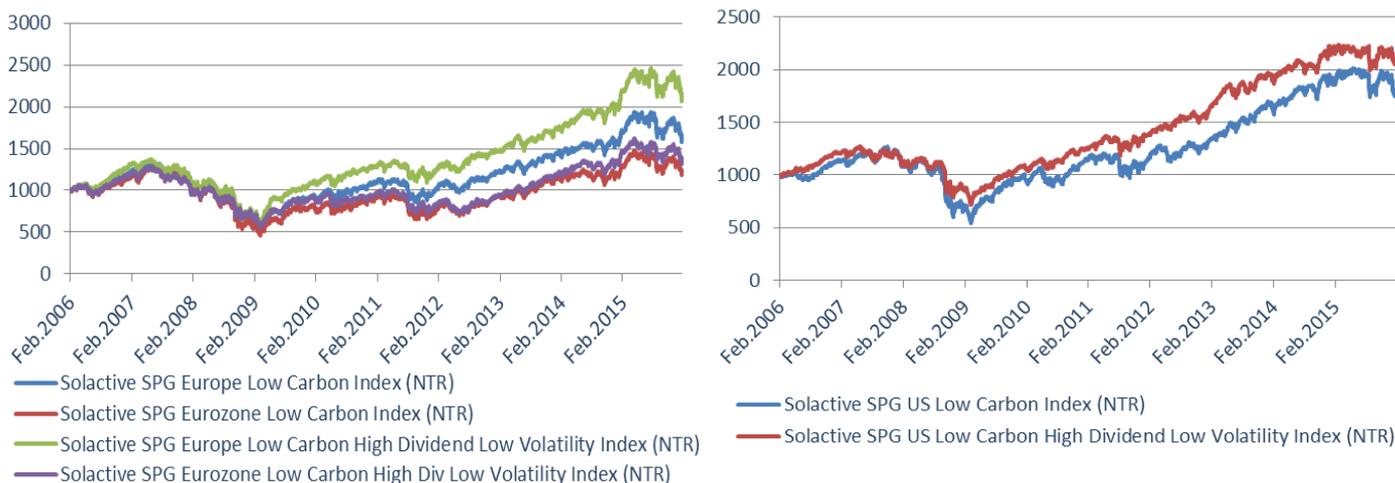
The Solactive SPG Low Carbon Index Family consists of six equity indices (see graph), all based on the respective Solactive Benchmark (US Broad Market or European Broad Market).



The index follows a combination of two approaches: First, the index excludes those companies with comparatively high greenhouse gas emissions. The emissions are analyzed on a sector per sector basis to account for different businesses that vary with regard to carbon intensity. Second, the index excludes companies that don't run a meaningful climate risk mitigation or adaptation strategy. Hence, only the top 50% companies showing the best carbon emission numbers compared to their respective sector are taken into account. The components are weighted according to their free float market capitalization.

The smart beta versions of the low carbon index family are constructed by using a high dividend, low volatility approach. The results are superior both in terms of performance data as well as lower volatility levels, compared to the overall market indices as well as the broad market Low Carbon indices.

### Performance Figures



	Solactive SPG Europe Low Carbon Index (NTR)	Solactive SPG Eurozone Low Carbon Index (NTR)	Solactive SPG Europe Low Carbon High Dividend Low Volatility Index (NTR)	Solactive SPG Eurozone Low Carbon High Div Low Volatility Index (NTR)	Solactive SPG US Low Carbon Index (NTR)	Solactive SPG US Low Carbon High Dividend Low Volatility Index (NTR)
Return	65.21%	23.02%	115.92%	37.93%	79.11%	109.25%
Return p.a.	5.16%	2.10%	8.02%	3.28%	6.01%	7.68%
Volatility	20.80%	24.06%	19.06%	19.47%	21.04%	16.15%
Volatility 5 years p.a.	17.46%	21.01%	15.13%	18.08%	16.33%	12.64%
Return/Risk p.a.	0.25	0.09	0.42	0.17	0.29	0.48
# of Constituents	181	89	30	30	195	31

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## NOTE TO EDITORS

### About Solactive

Solactive AG is one of the key players in the indexing space. Focusing on tailor-made indices, the German multi asset class provider is developing, calculating and distributing them worldwide. Solactive AG calculates indices for 160 clients in Europe, America and Asia. There are around 180 ETFs tied to indices that Solactive AG is calculating. In the US Solactive is the 3rd biggest index provider in terms of ETFs linked to indices. For more information, visit [www.solactive.com](http://www.solactive.com)

### About South Pole Group

Zurich-based South Pole Group began as a project-driven company focused on developing and selling high-quality carbon credits. Today, it is the world's leading provider of climate solutions. No other firm in the world has developed as many successful emission reduction projects. No other company offers as rich a suite of services and solutions. South Pole Group helps public and private sector organisations develop climate proven policies and strategies. Areas of expertise cover every key sustainability-related area of climate change, including but not limited to: forests & land use, water, sustainable cities & buildings, as well as renewable energy and energy efficiency. For more information, visit [www.thesouthpolegroup.com](http://www.thesouthpolegroup.com) or follow the company [@southpolegroup](https://twitter.com/southpolegroup).

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