

Press Release

Solactive combines ESG, low volatility, and high dividend yield in new index concept

5th July 2018

Solactive is pleased to announce the launch of the Climate and Energy Transition Index, an index tracking the performance of companies that show the best commitment to energy transition in their sectors while exhibiting low volatility and high dividend yield characteristics. The index is based on a methodology developed by Natixis in collaboration with Sustainalytics, a leading global provider of Environmental, Social, and Governance (ESG) research and ratings. The index is to be used as the basis for structured products issued by Natixis.

Using the Solactive GBS Developed Markets Large & Mid Cap Index as starting universe, the index first screens out companies involved in the tobacco, weapons, fossil fuels and mining industries. The remaining companies are assigned a Climate Score to reflect their level of involvement in the energy transition and climate issues. Calculated by Sustainalytics, the Climate Score incorporates a product lifecycle approach by evaluating companies both on their carbon footprint resulting from their operations and on the indirect emissions linked to products and services during their lifecycle. It combines quantitative indicators to measure carbon emissions and qualitative indicators to evaluate the extent to which the company contributes to the climate and energy transition through innovative products and services. The best-ranked companies are further screened based on low volatility and high dividend yield.

Timo Pfeiffer, Head of Research at Solactive, commented: *“Investors can use the Solactive Climate and Energy Transition Index to gain exposure to companies that are pushing forward the transition to greener economies. Given increased social and environmental awareness, investing in such companies can reduce the risks caused by in compliance and potentially provide a ground for future outperformance.”*

Aurélien Rabaey, Head of Equity Derivatives Sales EMEA and Global Head of Equity Derivatives Financial Engineering at Natixis, said: *“Natixis is strongly committed to developing innovative investment solutions for retail & institutional investors. This new index provides exposure to the companies that are doing the most to reduce their climate impact and their climate risks exposure. Moreover, its features allow the generation of efficient pricing when applied to structured products.”*

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The index is composed of forty companies listed in Developed Markets. The index is calculated as a price return index and is denominated in EUR. The weighting scheme combines low volatility and high dividend yield features.

For further information, please visit: www.solactive.com

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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 2018, 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 350 exchange-traded funds from a number of well-known providers. Solactive AG was established in 2007 and is headquartered in Frankfurt.

About Natixis

Natixis is the international corporate and investment banking, asset management, insurance and financial services arm of Groupe BPCE, the 2nd-largest banking group in France with 31 million clients spread over two retail banking networks, Banque Populaire and Caisse d'Epargne.

With more than 21,000 employees, Natixis has a number of areas of expertise that are organized into four main business lines: Asset & Wealth Management, Corporate & Investment Banking, Insurance and Specialized Financial Services.

A global player, Natixis has its own client base of companies, financial institutions and institutional investors as well as the client base of individuals, professionals and small and medium-size businesses of Groupe BPCE's banking networks.

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Listed on the Paris stock exchange, it has a solid financial base with a CET1 capital under Basel 3⁽¹⁾ of €11.7 billion, a Basel 3 CET1 Ratio⁽¹⁾ of 10.7 % and quality long-term ratings (Standard & Poor's: A / Moody's: A2 / Fitch Ratings: A).

⁽¹⁾Based on CRR-CRD4 rules as reported on June 26, 2013, including the Danish compromise - without phase-in .

Figures as at March 31, 2018

<https://equityderivatives.natixis.com/>

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