

GSS Bond Index Service Mapping Template

Date of completion		Contact details	
29/06/2022		Contact person(s) / organisational unit: Laetitia Hamon, Luxembourg Green Exchange (LGX) Email address(es): lha@bourse.lu, lgx@bourse.lu Phone number(s): +352 47 79 36 319	
Section A - Description of index			
Index overview			
Index name		Solactive LGX Green Bond Impact Index	
Please provide a brief description of the index [max. 100 words]		The Solactive LGX Green Bond Impact Index (the "Index") is composed of a selection of green bonds listed on the Luxembourg Stock Exchange, displayed on the Luxembourg Green Exchange (LGX) and with sufficient liquidity. The role of the LGX team is to assist Solactive to ensure that all green bonds included in the Index are aligned with best market practices, which include, an external review and a post-issuance report.	
Launched (year)		2020	
Index dissemination		www.solactive.com	
Webpage / Documentation link		https://www.bourse.lu/index/DE000SL0AYQ0/1000006	
Eligibility criteria			
Index factors		Environmental factors (the index only includes green bonds)	
Project category selection		<p><i>All Green Project Categories: Renewable energy, Energy efficiency, Pollution prevention and control, Environmentally sustainable management of living natural resources and land use, Terrestrial and aquatic biodiversity conservation, Clean transportation, Sustainable water and wastewater management, Climate change adaptation, Circular economy adapted products, production technologies and processes and/or certified eco-efficient products, Green buildings</i></p>	
Comments			
Sector		Government Bonds, Corporate Bonds, Agencies, Supranationals, and potentially other types of bonds.	
Market coverage		Global	
Is the index an EU Climate Transition Benchmark?		No	
Is the index an EU Paris-aligned Benchmark?		No	

Is the index recognised under any other regulation?	BMR
GSS bond eligibility: Alignment	Green Bond Principles (GBP)
Comments	Some bonds included in the index might also be aligned with the EU Green Bond Standard, the Sustainability-Linked Bond Principles (SLBP), the CBI Climate Bond Standard (CBS), the ASEAN Green Bond Standards, or the Green Bond Endorsed Project Catalogue.
GSS bond eligibility: Methodology	<p>The composition of the index is determined using the following rules:</p> <ul style="list-style-type: none"> • The bonds must be listed either on the “Bourse de Luxembourg” (BdL) market or on the exchange regulated “Euro MTF” market. • The bonds must be displayed on the LGX platform. • The bonds must be covered by a pre-issuance or post-issuance external review confirming alignment with the Green Bond Principles components. • The bonds must be covered by a POST-ISSUANCE ALLOCATION REPORT, publicly available on the LGX Platform. • Each bond must be quoted by a liquidity provider (“LP”) according to “Bourse de Luxembourg” and this information must be publicly available on LuxSE’s website.
Last update to methodology	Oct-20
Data input	The data is collected by LGX from the bonds’ documentation (prospectuses, frameworks, SPOs, reports, etc.)
If sourced from data provider(s), name of data provider(s)	n/a
Data adjustments or estimates	No
Verification and quality of data	The data collected by LGX undergoes a 4-eyes review before being validated.
Comparability across securities	All the bonds included in the index are green bonds covered by at least one external review (pre- or post-issuance) and one post-issuance report. All documents are publicly available for download on the relevant security cards on the LuxSE website.
Eligible currencies	All the currencies eligible for listing at the Luxembourg Stock Exchange
Ongoing reporting criteria and frequency	All the bonds included in the index are green bonds covered by at least one external review (pre- or post-issuance) and one post-issuance report.
Maturity	One month minimum
Credit quality	No minimum

Amount outstanding	No minimum
Coupon type	No required coupon type
Qualifying bonds	The bonds must be listed either on the "Bourse de Luxembourg" (BdL) market or on the exchange regulated "Euro MTF" market.
Exclusions	Illiquid securities where reliable pricing is unavailable are excluded from the index. In other words, Each bond must be quoted by a liquidity provider.



Index maintenance	
Ongoing alignment methodology	The index is controlled by LGX every month to ensure that any bond failing to comply with the selection criteria is removed from the composition.
Price source	Price marketing services of Boerse Stuttgart GmbH
Frequency of calculating	Daily
Frequency of rebalancing	Monthly
Weighting method	The weight of a single issuer must not exceed 20% of the basket, in number of bonds. In case an issuer exceeds this limit, the weight will be capped at 20% and the remaining weights will be adjusted accordingly.
<i>If index a mix of Green, Social project categories: allocation method across GSS projects</i>	 n/a ICMA
New issuances	Bonds may be added to the composition on a monthly basis. Of note, for a bond to be added in the composition, it must already be covered by a post-issuance report.
Description of governance	<p>The INDEX is owned by Solactive AG, calculated, administered and published by Solactive AG (“SOLACTIVE”) assuming the role as administrator under the Regulation (EU) 2016/1011 (the “BENCHMARK REGULATION”). LGX assists Solactive to ensure that all green bonds included in the Index are aligned with best market practices, which include, an external review and a post-issuance report.</p> <p>An oversight committee composed of staff from Solactive and its subsidiaries (the “OVERSIGHT COMMITTEE”) is responsible for decisions regarding any amendments to the rules of the index.</p>
Section B - About the Administrator	
Index Administrator	Solactive AG
National Supervisory Authority	Bafin
Alignment to IOSCO Objectives and Principles of Securities Regulation and the IOSCO Assessment Methodology?	No
About the Administrator	www.solactive.com