

FACTSHEET - AS OF 23-Feb-2024

Solactive ISS ESG Japan Net Zero Pathway Index PR

DESCRIPTION

The Solactive ISS ESG Japan Net Zero Pathway Index PR aims to represent Japanese securities in a fashion that complies with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB). It also aims to implement recommendations published by the IIGCC in their Net Zero investment Framework. The underlying securities are selected in such a manner that the resulting benchmark portfolio's GHG emissions are aligned with the long-term global warming target of the Paris Climate Agreement, including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. In addition, certain activities are excluded from the index based on fixed revenue thresholds. The index is calculated as a PR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOE776 / SLOE77 | Base Value / Base Date | 1000 Points / 05.02.2014 |
| Bloomberg / Reuters | / .SOJPNTZP | Last Price | 1611.62 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 05.02.2014 |
| Index Members | 237 | | |

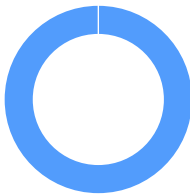
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 1.27% | 8.99% | 12.32% | 17.96% | 3.70% | 61.16% |
| Performance (p.a.) | | | | | | 4.86% |
| Volatility (p.a.) | 13.35% | 13.72% | 15.23% | 14.64% | 14.23% | 17.49% |
| High | 1611.94 | 1611.94 | 1611.94 | 1611.94 | 1611.94 | 1851.32 |
| Low | 1556.53 | 1472.14 | 1366.21 | 1354.52 | 1516.16 | 943.42 |
| Sharpe Ratio* | 0.85 | 2.66 | 1.40 | 0.88 | 1.51 | -0.02 |
| Max. Drawdown | -2.19% | -3.13% | -10.15% | -11.69% | -3.13% | -34.68% |
| VaR 95 \ 99 | | | | -24.8% \ -31.6% | | -27.2% \ -47.9% |
| CVaR 95 \ 99 | | | | -29.7% \ -41.2% | | -40.2% \ -63.3% |

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

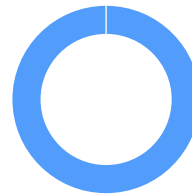
COMPOSITION BY CURRENCIES

• JPY 100.0%



COMPOSITION BY COUNTRIES

• JP 100.0%



TOP COMPONENTS AS OF 23-Feb-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| TOYOTA MOTOR CORP | 7203 JT Equity | JP | JPY | 10.14% |
| SONY GROUP CORP | 6758 JT Equity | JP | JPY | 2.68% |
| KEYENCE CORP ORD | 6861 JT Equity | JP | JPY | 2.66% |
| MITSUBISHI UFJ FINANCIAL GRO | 8306 JT Equity | JP | JPY | 2.54% |
| NINTENDO CO LTD | 7974 JT Equity | JP | JPY | 2.27% |
| DAIICHI SANKYO CO LTD ORD | 4568 JT Equity | JP | JPY | 2.05% |
| HITACHI LTD | 6501 JT Equity | JP | JPY | 2.04% |
| TOKYO ELECTRON LTD ORD | 8035 JT Equity | JP | JPY | 2.02% |
| SHIN-ETSU CHEMICAL CO LTD | 4063 JT Equity | JP | JPY | 1.99% |
| FAST RETAILING CO LTD ORD | 9983 JT Equity | JP | JPY | 1.89% |

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