

# FACTSHEET - AS OF 07-Apr-2026

## Solactive ISS ESG Japan Net Zero Pathway Index NTR

### DESCRIPTION

The Solactive ISS ESG Japan Net Zero Pathway Index NTR 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 an NTR version in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOE784 / SLOE78	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	SOJPNTZN Index/ .SOJPNTZN	Last Price	2206.81
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	233		

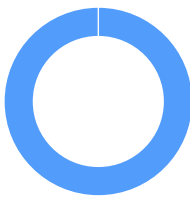
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.12%	-3.43%	-2.03%	16.17%	-1.27%	120.68%
Performance (p.a.)						6.72%
Volatility (p.a.)	26.14%	22.43%	19.12%	16.77%	21.95%	17.98%
High	2278.05	2424.20	2424.20	2424.20	2424.20	2424.20
Low	2143.58	2143.58	2143.58	1922.08	2143.58	972.04
Sharpe Ratio*	-1.67	-0.75	-0.40	0.76	-0.38	0.17
Max. Drawdown	-6.86%	-11.58%	-11.58%	-11.58%	-11.58%	-33.02%
VaR 95 \ 99				-27.4% \ -41.0%		-27.9% \ -47.9%
CVaR 95 \ 99				-35.8% \ -47.7%		-41.2% \ -66.6%

\* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	3.24%
FAST RETAILING CO LTD ORD	9983 JT Equity	JP	JPY	3.07%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	2.78%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	2.68%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.57%
DISCO CORP ORD	6146 JT Equity	JP	JPY	2.56%
SONY GROUP CORP	6758 JT Equity	JP	JPY	2.56%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	2.21%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	2.04%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	1.85%

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