



**Sustainable Investment Dialogue**

hosted by the

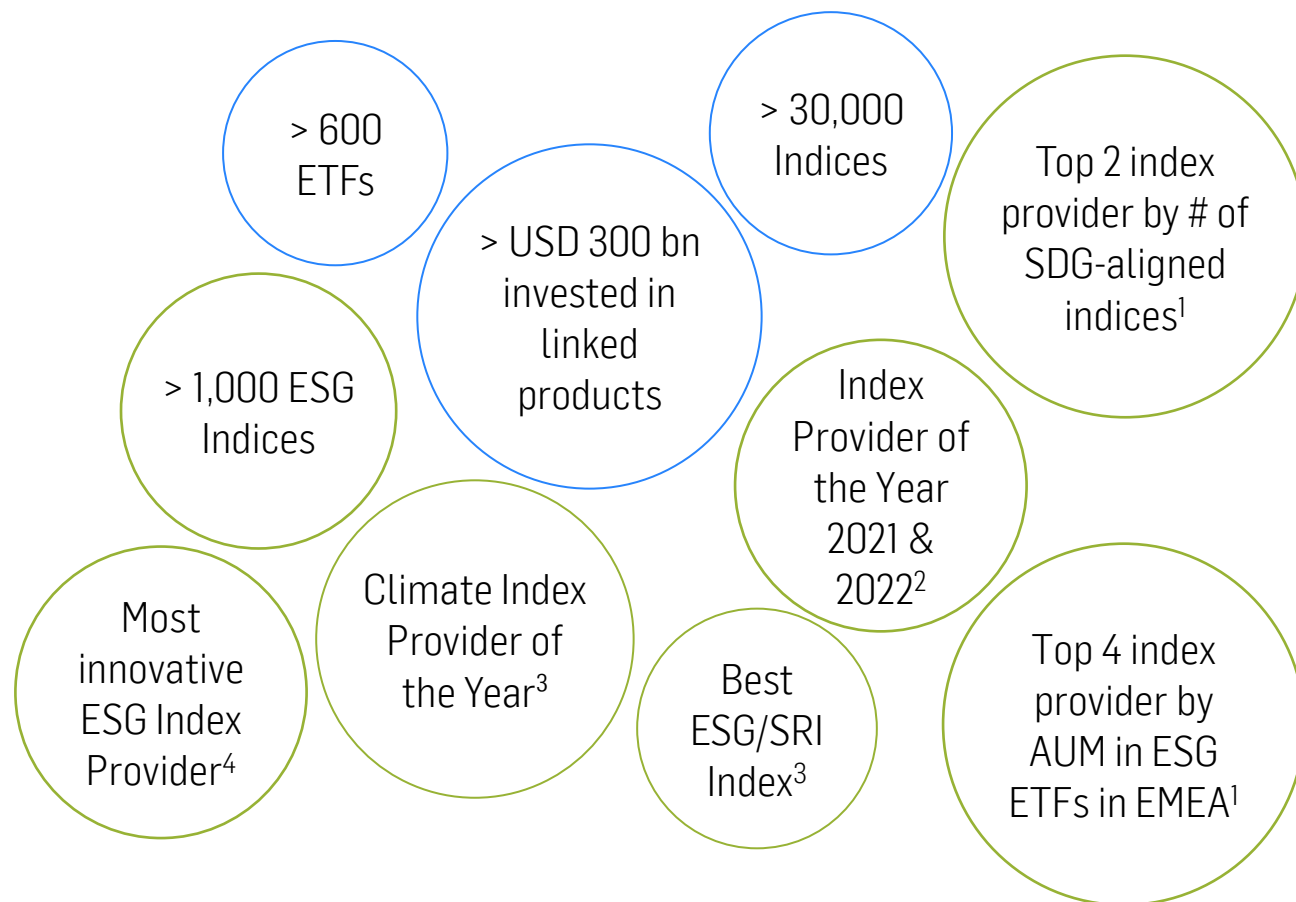
Financial Services Agency, Government of Japan



# ABOUT SOLACTIVE

## Key Facts

- > Solactive is a Germany-based index provider operating globally and growing at a fast pace
- > Since 2007, we have been developing tailor-made and multi-asset class index solutions for ETFs and other index-linked investment products at competitive prices
- > Currently present in Frankfurt, Dresden, Berlin, Amsterdam, Toronto and Hong Kong to provide a 24/6 coverage. Our ambition is to continue expanding our footprint in order to better serve our clients around the world



<sup>1</sup> TrackInsight Global ETF Survey 2021; <sup>2</sup> ETF Stream Awards 2021 and 2022; <sup>3</sup> Environmental Finance Sustainable Investment Award 2022, <sup>4</sup> ESG Investing Awards 2023.



# YOUR DEDICATED SOLACTIVE TEAM

## Today's attendees



**Michael Nuske**

Director  
Team Head, Institutional Sales  
Solactive APAC Ltd., Hong Kong



**Florian Mueller**

Vice President  
Strategic Initiatives  
Solactive AG, Frankfurt

## Senior Leadership



**Steffen Scheuble**

CEO



**Jennifer Steding**

Director  
Head of Strategic Initiatives  
Solactive AG, Frankfurt



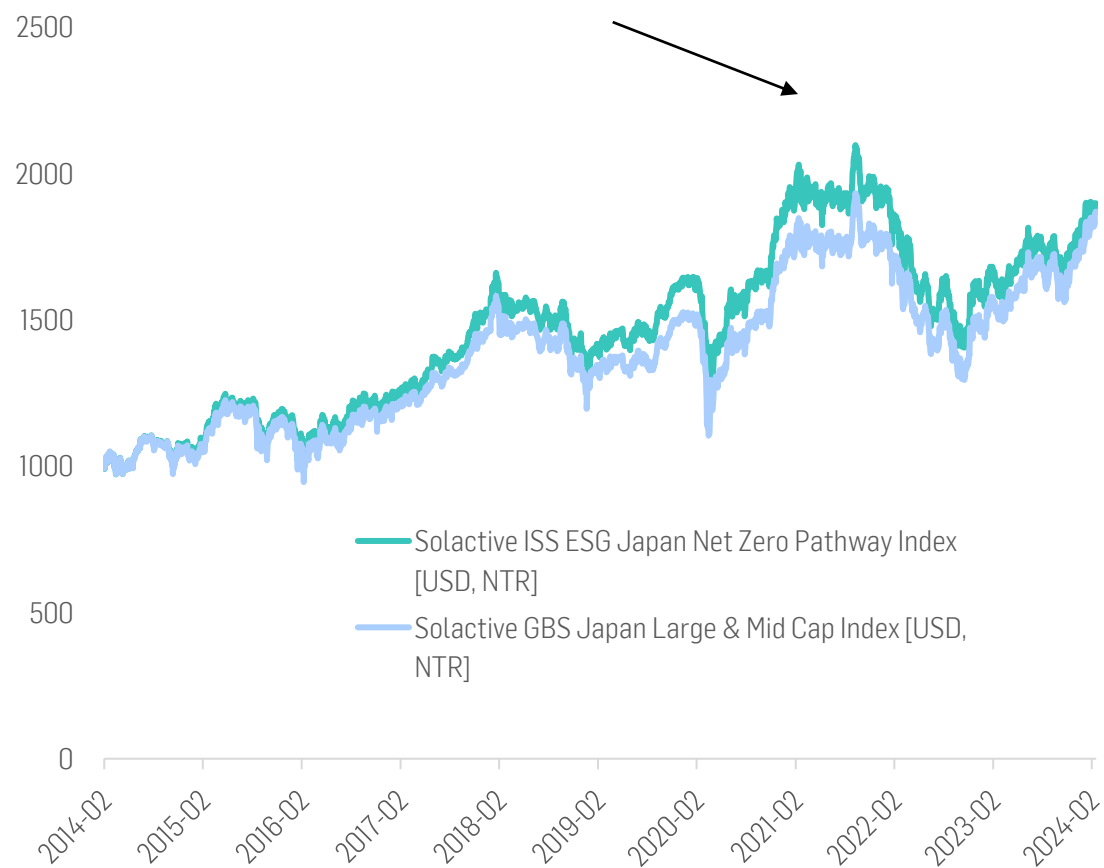
# CLASSIFYING TRANSITION INDICES: THE TWO MAIN TYPES

	“Whole Economy” Transition Indices	Thematic Transition Indices
Key Features	<ul style="list-style-type: none"><li>• Diversified region + sector exposure</li><li>• Exclusion Policy</li><li>• Transition Feature(s)</li></ul>	<ul style="list-style-type: none"><li>• Narrow thematic focus; potentially concentrated portfolios</li><li>• Exclusion Policy dependent on regulatory regime/client preference</li></ul>
Asset Classes	<ul style="list-style-type: none"><li>• Equity + Fixed Income</li></ul>	<ul style="list-style-type: none"><li>• Equity, Fixed Income limited to Green Bonds</li></ul>
Transition Elements	<ul style="list-style-type: none"><li>• Decarbonisation (over time and/or vs. benchmark)</li><li>• Green Revenues/CAPEX</li><li>• Science-based targets</li><li>• Disclosure quality</li></ul>	<ul style="list-style-type: none"><li>• Transition element represented by theme, e.g. hydrogen, solar...</li></ul>
Performance	<ul style="list-style-type: none"><li>• Usually tracking-error constrained vs. parent index. Thus, risk/return profile = benchmark-like</li></ul>	<ul style="list-style-type: none"><li>• Not aligned to benchmark</li></ul>
Audience	<ul style="list-style-type: none"><li>• Europe: heavily tilted towards institutional investors</li></ul>	<ul style="list-style-type: none"><li>• Retail + institutional investors</li></ul>
Examples	<ul style="list-style-type: none"><li>• Solactive L&amp;G Low Carbon Transition Japan GBP Index</li><li>• Solactive ISS ESG Developed Markets Paris-Aligned Benchmark</li><li>• Solactive ISS ESG Japan Net Zero Pathway Index</li></ul>	<ul style="list-style-type: none"><li>• Solactive Hydrogen ESG Index</li><li>• Solactive Electric Vehicle Charging Infrastructure Index PR</li><li>• Solactive Japan Green J-REIT Index</li></ul>

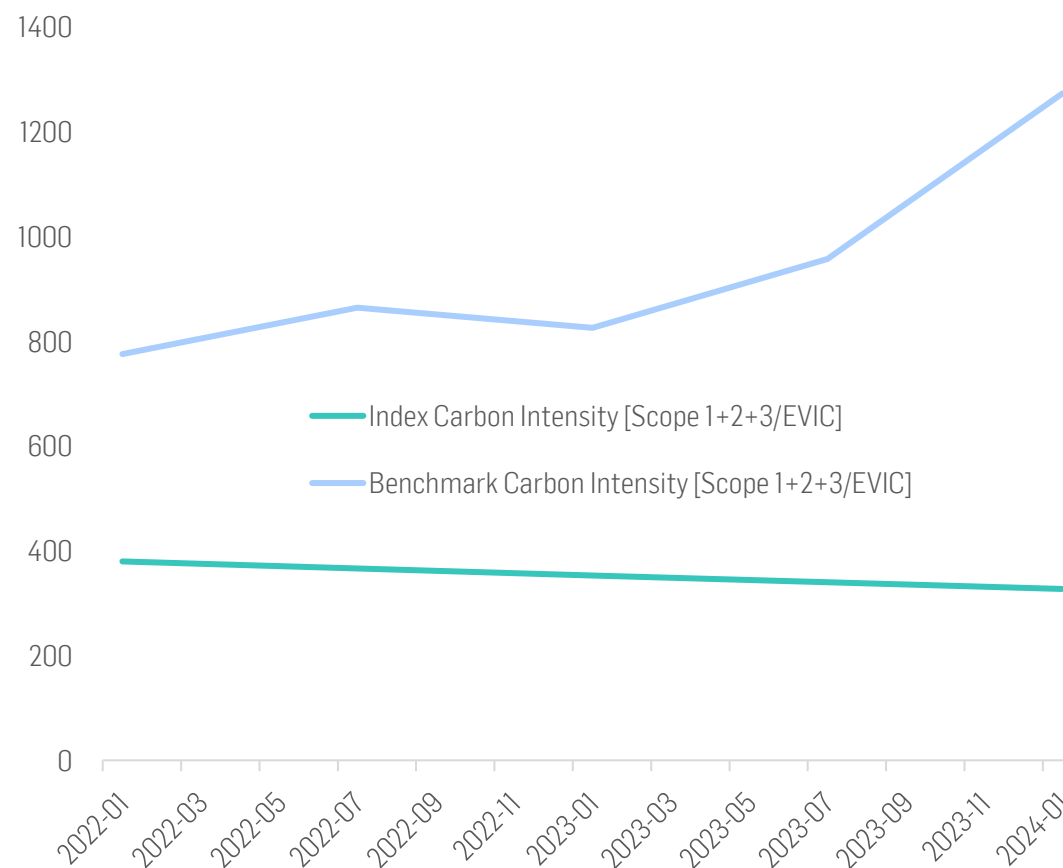


# EXAMPLE: SOLACTIVE ISS ESG JAPAN NET ZERO PATHWAY INDEX

Modest tracking error p.a.: 1.4%...



...with 7% annual reduction in carbon intensity and increase in green revenues, Science-based Targets and good climate disclosure standards



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