

ZKB Basket Sustainable Japan

Reporting | CH Sec No. 25 347 217

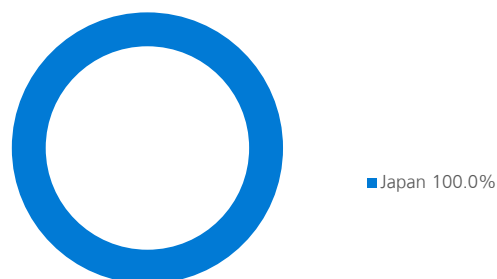
31.10.2024

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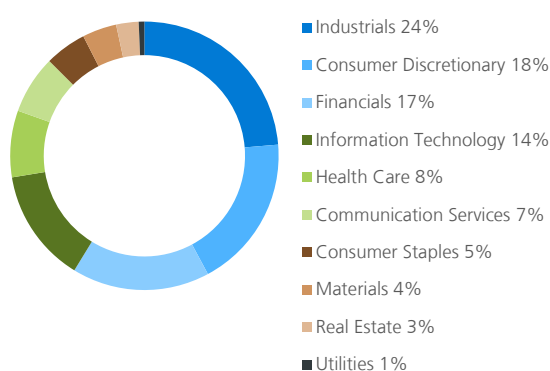
In brief

- Systematic selection of securities out of the sustainable investment universe of Zürcher Kantonalbank
- Investment in both sustainability industry leaders and smaller companies with innovative, sustainable products (innovators)

Distribution by region as of 31.10.2024



Distribution by portfolio category as of 31.10.2024



Performance figures ZKB Basket Sustainable Japan

Absolute	Annualized	
1m	-1.9%	
3mths	-6.2%	
1y	16.5%	
3y	-3.8%	-1.3%
5y	5.7%	1.1%
since launch	25.9%	2.9%

Annual performance	
2016	3.6%
2017	19.3%
2018	-13.0%
2019	16.8%
2020	3.8%
2021	5.8%
2022	-17.4%
2023	2.9%
2024 YTD	13.1%

Description

The certificate invests in securities of companies domiciled or doing business predominantly in Japan. Companies are selected on the basis of sustainability criteria and a quantitative model. For diversification purposes, normally between 60 and 90 positions are held.

Creating Added Value Through Sustainable Companies

Investing in sustainable companies not only promotes sustainable growth in Japan but also allocates funds to companies that can benefit more from long-term trends or are less affected by new regulations. Among the big players in an industry, these are the companies that distinguish themselves from their peers through a low environmental impact, social commitment and responsible corporate management. A commodities company, for example, can use more efficient manufacturing methods to counteract an increase in raw material prices and reduce costs. A food manufacturer can use healthy products to help fight obesity and at the same time benefit from the sharp rise in demand. And more sustainable banks, which focus on responsible corporate management, have proven to be more crisis-resistant. Smaller companies that develop new technologies e.g. for renewable energies, a more efficient use of resources or for public transport are benefiting from the respective trends.

A Combination of Sustainability, Value, Momentum and Quality

Based on the proprietary sustainable universe (sustainable approach), the tried and tested quantitative model of Zürcher Kantonalbank invests in stocks that best embody the three characteristics value, momentum and quality. The focus is on stocks with a low valuation (Value), an extraordinary profit and price performance (Momentum), low risk ratios as well as a healthy balance sheet and income statement (Quality). The certificate uses the MSCI Japan as its benchmark index.

Classification by sector

In addition to stocks from the MSCI Japan Index, the Sustainability Universe also consists of other sustainable companies from Japan that meet certain minimum requirements in terms of market capitalisation and trading volume. The starting point for stock selection is the classification of all Japanese stocks categorized as sustainable. This is done by sector.

Key data ZKB Basket Sustainable

Japan

CH Sec No.	25 347 217
Bloomberg Symbol	ZKJANA

Open End ZKB Tracker Certificates

CH Sec No.	ISIN	Symbol	Tranche
25 347 217	CH025347217	ZKJANA	Retail

Contact

Sales Structured Products
Zürcher Kantonalbank
P.O. Box, 8010 Zürich
Phone: +41 (0)44 293 66 65
E-Mail: derivate@zkb.ch

ZKB Basket Sustainable Japan Components as of 31.10.2024

Underlying	Currency	Portfolio category	Weight as of 31.10.2024
Aeon Mall Co Ltd	JPY	Real Estate	0.31%
Aisin Corp	JPY	Consumer Discretionary	2.37%
Amada Co Ltd	JPY	Industrials	1.98%
Asics Corp	JPY	Consumer Discretionary	1.70%
Central Japan Railway Co	JPY	Industrials	0.60%
Citizen Watch Co Ltd	JPY	Information Technology	0.11%
Daicel Corp	JPY	Materials	0.62%
Dai-ichi Life Holdings Inc	JPY	Financials	1.65%
Daiichi Sankyo Co Ltd	JPY	Health Care	0.36%
Daiwa House REIT Investment Co	JPY	Real Estate	0.65%
Denso Corp	JPY	Consumer Discretionary	1.23%
Dentsu Group Inc	JPY	Communication Services	0.45%
Dexerials Corp	JPY	Information Technology	0.86%
DIC Corp	JPY	Materials	0.30%
Fancl Corp	JPY	Consumer Staples	0.42%
FANUC Corp	JPY	Industrials	2.82%
Fast Retailing Co Ltd	JPY	Consumer Discretionary	1.02%
FUJIFILM Holdings Corp	JPY	Information Technology	0.49%
Fujikura Ltd	JPY	Industrials	0.51%
Hitachi Construction Machinery	JPY	Industrials	1.73%
Horiba Ltd	JPY	Information Technology	0.81%
Hoya Corp	JPY	Health Care	1.67%
Isetan Mitsukoshi Holdings Ltd	JPY	Consumer Discretionary	1.03%
J Front Retailing Co Ltd	JPY	Consumer Discretionary	1.33%
Kanematsu Corp	JPY	Industrials	1.68%
Kitz Corp	JPY	Industrials	0.30%
Kubota Corp	JPY	Industrials	1.41%
Kuraray Co Ltd	JPY	Materials	1.16%
Lintec Corp	JPY	Materials	0.15%
LITALICO Inc	JPY	Consumer Discretionary	0.09%
Mabuchi Motor Co Ltd	JPY	Industrials	0.54%
MatsukiyoCocokara & Co	JPY	Consumer Staples	0.46%
Meidensha Corp	JPY	Industrials	0.29%
Mitsubishi Estate Co Ltd	JPY	Real Estate	0.21%
Mitsubishi UFJ Financial Group	JPY	Financials	0.54%
Mizuho Financial Group Inc	JPY	Financials	3.13%
Mizuno Corp	JPY	Consumer Discretionary	0.12%
MS&AD Insurance Group Holdings	JPY	Financials	0.39%
NEC Corp	JPY	Information Technology	2.66%
NGK Insulators Ltd	JPY	Industrials	0.90%
Nifco Inc/Japan	JPY	Consumer Discretionary	1.38%
Nintendo Co Ltd	JPY	Communication Services	2.70%
Nisshin Seifun Group Inc	JPY	Consumer Staples	2.22%
Nomura Holdings Inc	JPY	Financials	1.47%
Nomura Real Estate Holdings In	JPY	Real Estate	1.55%
Nomura Research Institute Ltd	JPY	Information Technology	0.45%
NSK Ltd	JPY	Industrials	0.29%
NTN Corp	JPY	Industrials	0.67%
Olympus Corp	JPY	Health Care	1.30%
Ono Pharmaceutical Co Ltd	JPY	Health Care	0.98%
Otsuka Holdings Co Ltd	JPY	Health Care	1.24%
Recruit Holdings Co Ltd	JPY	Industrials	5.13%
Renesas Electronics Corp	JPY	Information Technology	1.84%
RENOVA Inc	JPY	Utilities	0.68%

Underlying	Currency	Portfolio category	Weight as of 31.10.2024
Santen Pharmaceutical Co Ltd	JPY	Health Care	0.69%
Sanwa Holdings Corp	JPY	Industrials	3.20%
Sato Holdings Corp	JPY	Industrials	0.31%
Shimano Inc	JPY	Consumer Discretionary	0.14%
Shin-Etsu Chemical Co Ltd	JPY	Materials	1.09%
Shionogi & Co Ltd	JPY	Health Care	1.35%
SoftBank Corp	JPY	Communication Services	3.36%
SoftBank Group Corp	JPY	Communication Services	0.52%
Sompo Holdings Inc	JPY	Financials	3.53%
Sony Group Corp	JPY	Consumer Discretionary	2.94%
Sumitomo Bakelite Co Ltd	JPY	Materials	0.81%
Sumitomo Electric Industries L	JPY	Consumer Discretionary	2.24%
Sumitomo Mitsui Financial Grou	JPY	Financials	5.12%
Takeda Pharmaceutical Co Ltd	JPY	Health Care	0.43%
TDK Corp	JPY	Information Technology	1.32%
Tokio Marine Holdings Inc	JPY	Financials	0.75%
Tokyo Electron Ltd	JPY	Information Technology	3.33%
Tomy Co Ltd	JPY	Consumer Discretionary	2.08%
TOPPAN Holdings Inc	JPY	Industrials	1.31%
Trend Micro Inc/Japan	JPY	Information Technology	0.57%
Unicharm Corp	JPY	Consumer Staples	0.71%
USS Co Ltd	JPY	Consumer Discretionary	0.79%
Valor Holdings Co Ltd	JPY	Consumer Staples	1.20%
Yokogawa Electric Corp	JPY	Information Technology	1.24%

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