

ISTOXX[®] MUTB JAPAN MARKET SHARE LEADERS INDEX

Index description

The iSTOXX MUTB Japan Market Share Leaders Index tracks the performance of at least 30 Japanese securities that have prominent positions in their area of operations. The securities are selected from the STOXX Japan 600 index, excluding REITs.

FactSet Revere (RBICS) data is used to identify revenue exposure and market presence, helping select companies that are market share leaders.

Key facts

» Index selects at least 30 Japanese securities from the STOXX Japan 600 Index

» FactSet Revere (RBICS) data is used to identify market share leaders

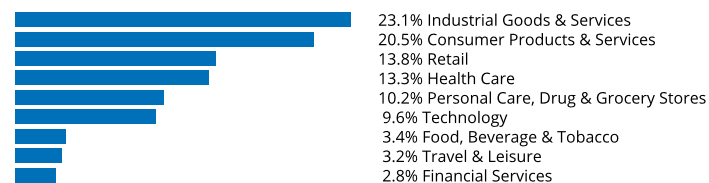
» The selected securities have high Market Share Score

» Constituents are equal weighted

Descriptive statistics

| Index | Market cap (JPY bn.) | | Components (JPY bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|----------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX MUTB Japan Market Share Leaders Index | N/A | 145.8 | 4.9 | 4.9 | 5.6 | 4.1 | 3.9 | 2.8 | 44.9 |
| STOXX Japan 600 Index | 694,251.9 | 586,860.0 | 978.1 | 352.1 | 23,071.1 | 72.9 | 3.9 | 0.0 | 2.5 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--|---------------------------|------|------|------|------|--------------------------------------|------|------|------|-----|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX MUTB Japan Market Share Leaders Index | 2.9 | 6.9 | 13.7 | 34.1 | 30.2 | N/A | N/A | 13.7 | 10.3 | 5.4 |
| STOXX Japan 600 Index | 2.9 | 9.7 | 9.9 | 48.5 | 28.5 | N/A | N/A | 10.0 | 14.2 | 5.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX MUTB Japan Market Share Leaders Index | 12.9 | 13.1 | 14.7 | 15.1 | 16.3 | N/A | N/A | 0.7 | 0.6 | 0.4 |
| STOXX Japan 600 Index | 13.2 | 13.0 | 14.9 | 16.3 | 16.8 | N/A | N/A | 0.6 | 0.8 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX MUTB Japan Market Share Leaders Index | 0.9 | 0.9 | 0.9 | 0.9 | 0.9 | 7.1 | 5.8 | 6.2 | 6.4 | 6.8 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX MUTB Japan Market Share Leaders Index | 0.9 | 0.9 | 0.9 | 0.9 | 0.9 | -1.4 | -1.8 | 0.4 | -0.6 | 0.1 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

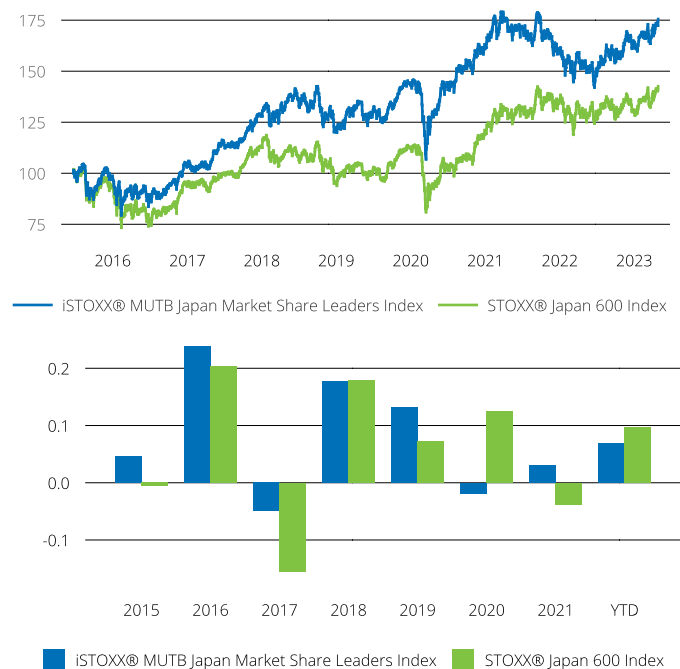
(JPY, net return), all data as of Apr. 28, 2023

ISTOXX INDICES

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Fundamentals (for last 12 months)

| Index | Price/earnings incl. negative | | Price/earnings excl. negative | | Price/ book | Dividend yield (%) ³ | Price/ sales | Price/ cash flow |
|--|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
| | Trailing | Projected | Trailing | Projected | Trailing | Trailing | Trailing | Trailing |
| iSTOXX MUTB Japan Market Share Leaders Index | 22.1 | 21.9 | 19.1 | 18.2 | 1.7 | 1.8 | 1.2 | 25.5 |
| STOXX Japan 600 Index | 14.8 | 14.0 | 13.4 | 13.4 | 1.3 | 2.0 | 0.9 | 21.4 |

Performance and annual returns⁴

Methodology

The iSTOXX MUTB Japan Market Share Leaders Index tracks the performance of at least 30 Japanese securities that have prominent positions in their area of operations. The securities are selected from the STOXX Japan 600 index, excluding REITs. A Market Share Score (MSS) is calculated for the eligible securities to identify those with large market share in Japan.

The constituents of the STOXX Japan TMI are screened for their absolute revenues and their FactSet Revere (RBICS) Level 4 exposures. MSS is calculated for the securities by considering their absolute revenue in each L4 sector, and the ratio to the total L4 revenue in the market. The Market Share Score (MSS) is then mapped to the eligible securities, STOXX Japan 600 ex REITs. All companies with MSS score of 50% or higher are selected. If the number of constituents that meet this criterion is below 30, then 30 stocks with the highest MSS values are selected.

The index is reviewed on a semi-annual basis in June and December and rebalanced in March and September. Index constituents are assigned equal

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0564150503 | IMJMSLGR | | .IMJMSLGR |
| Net Return EUR | CH0564150495 | IMJMSLR | | .IMJMSLR |
| Price EUR | CH0564150487 | IMJMSLP | | .IMJMSLP |
| Gross Return JPY | CH0564150453 | IMJMSLYG | | .IMJMSLYG |
| Net Return JPY | CH0564150529 | IMJMSLYN | IMJMMLYN INDEX | .IMJMMLYN |
| Price JPY | CH0564150479 | IMJMMLYP | | .IMJMMLYP |
| Gross Return USD | CH0564150446 | IMJMMLGV | | .IMJMMLGV |
| Net Return USD | CH0564150461 | IMJMMLV | | .IMJMMLV |
| Price USD | CH0564150511 | IMJMMLL | | .IMJMMLL |

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

| | |
|--------------------------|--------------------------------|
| Weighting | Equal Weighted |
| Cap factor | - |
| No. of components | - |
| Review frequency | Semi-annually in Jun. and Dec. |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 00:00:00 18:00:00 |
| Base value/base date | 100 as of Jun. 22, 2015 |
| History | Available since Jun. 22, 2015 |
| Inception date | Aug. 19, 2020 |

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jun. 22, 2015 to Apr. 28, 2023

(JPY, net return), all data as of Apr. 28, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------------|--------------------------------------|----------------|-------------------|
| Makita Corp. | Consumer Products & Services | Japan | 3.86 |
| Nitori Co. Ltd. | Retail | Japan | 3.64 |
| Fast Retailing Co. Ltd. | Retail | Japan | 3.61 |
| Nintendo Co. Ltd. | Consumer Products & Services | Japan | 3.61 |
| POLA ORBIS HOLDINGS | Consumer Products & Services | Japan | 3.57 |
| Santen Pharmaceutical Co. Ltd. | Health Care | Japan | 3.52 |
| Uni-Charm Corp. | Personal Care, Drug & Grocery Stores | Japan | 3.51 |
| Japan Tobacco Inc. | Food, Beverage & Tobacco | Japan | 3.45 |
| Hamamatsu Photonics K.K. | Industrial Goods & Services | Japan | 3.44 |
| ABC-MART | Retail | Japan | 3.42 |

⁵ Based on the composition as of Apr. 28, 2023
