

ISTOXX® MUTB JAPAN PLATINUM CAREER 150 INDEX

Index description

The iSTOXX MUTB Japan Platinum Career 150 Index tracks the performance of 150 Japanese companies that actively contribute to employee career development. The index selects companies with the highest platinum career score from the STOXX Japan 600 index constituents excluding REITs. A platinum career score is calculated for each company by evaluating three aspects of the company: long term view, active learning and social contribution. A filtering based on composite quality score is applied. Stocks need to fulfill minimum liquidity criteria before being added to the index. The index constituents are weighted according to the product of free float market capitalization and platinum career score with a capping of 2% weight.

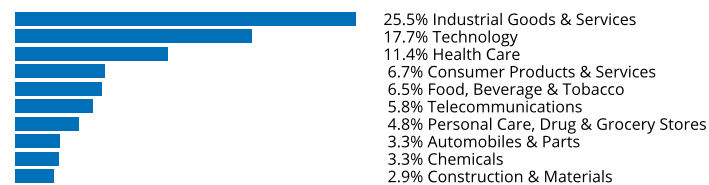
Key facts

- »The index selects 150 Japanese companies that actively contribute to employee career development
- »The KPIs used to derive platinum career scores are sourced from CSR dataset provided by Toyo Keizai
- »Filtering based on composite quality score is applied
- »Securities are weighted based on the product of free float market capitalization and platinum career score
- »Weight capping of 2% is applied

Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX MUTB Japan Platinum Career 150 Index | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 2.3 | 0.0 | 25.8 |
| STOXX Japan 600 Index | 4,979.3 | 4,229.4 | 7.0 | 2.4 | 188.5 | 0.6 | 4.5 | 0.0 | 2.6 |

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 Platinum Career 150 Index | 1.5 | 11.6 | 4.1 | 31.5 | 28.0 | N/A | N/A | 4.1 | 9.5 | 5.0 |
| STOXX Japan 600 Index | 2.1 | 12.0 | 6.3 | 32.3 | 25.4 | N/A | N/A | 6.3 | 9.9 | 4.7 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX MUTB Japan Platinum Career 150 Index | 12.3 | 15.6 | 16.8 | 16.6 | 17.7 | N/A | N/A | 0.1 | 0.5 | 0.3 |
| STOXX Japan 600 Index | 11.8 | 15.8 | 16.6 | 16.4 | 17.1 | N/A | N/A | 0.2 | 0.5 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX MUTB Japan Platinum Career 150 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 2.2 | 2.6 | 2.8 | 3.4 | 3.5 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX MUTB Japan Platinum Career 150 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | -3.1 | -0.1 | -0.7 | 0.1 | 0.4 |

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

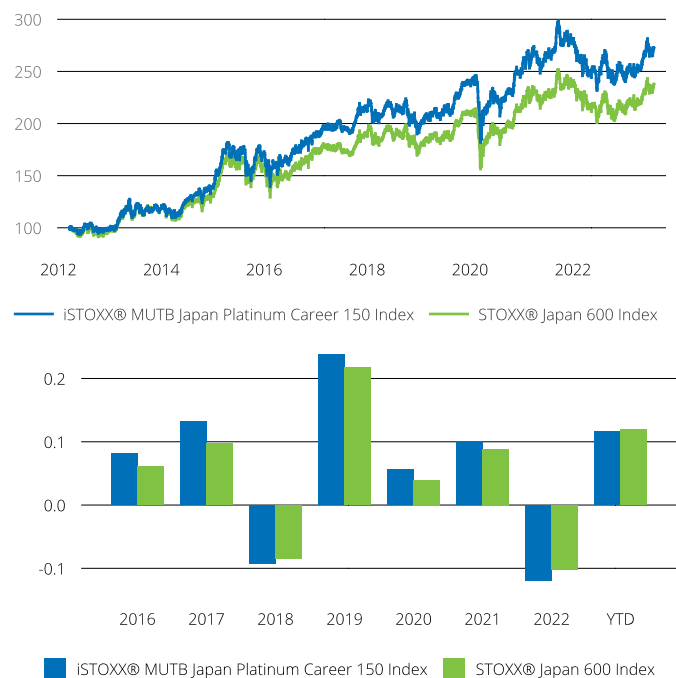
(EUR, gross return), all data as of Jul. 31, 2023

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 Platinum Career 150 Index | 13.0 | 14.3 | 13.0 | 14.3 | 1.7 | 2.7 | 1.1 | 21.5 |
| STOXX Japan 600 Index | 15.6 | 14.9 | 14.5 | 14.7 | 1.4 | 2.4 | 1.0 | 14.2 |

Performance and annual returns⁴

Methodology

The iSTOXX MUTB Japan Platinum Career 150 Index tracks the performance of 150 Japanese companies that actively contribute to employee career development. The index selects companies with the highest platinum career score from the STOXX Japan 600 index constituents excluding REITs. Each company is evaluated on three aspects: long term view, active learning and social contribution. Platinum career score is calculated from the three sub scores assigned to each company for those three aspects. A filtering based on composite quality score that is derived from four fundamental ratios (return on equity, debt-to-capital, cash flow generation ability and business stability) is applied. Stocks need to fulfil minimum liquidity criteria before being added to the index. The index constituents are weighted according to the product of free float market capitalization and platinum career score with a capping of 2% weight.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH1159616312 | IMJPPCGR | | .IMJPPCGR |
| Net Return EUR | CH1159616379 | IMJPPCR | | .IMJPPCR |
| Price EUR | CH1159616296 | IMJPPCP | | .IMJPPCP |
| Gross Return JPY | CH1159616304 | IMJPPCYP | | .IMJPPCYP |
| Net Return JPY | CH1159616346 | IMJPPCYN | IMJPPCYN INDEX | .IMJPPCYN |
| Price JPY | CH1159616338 | IMJPPCYG | | .IMJPPCYG |
| Gross Return USD | CH1159616361 | IMJPPCGV | | .IMJPPCGV |
| Net Return USD | CH1159616353 | IMJPPCV | | .IMJPPCV |
| Price USD | CH1159616320 | IMJPPCGL | | .IMJPPCGL |

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

Quick facts

| | |
|--------------------------|-------------------------------|
| Weighting | Price Weighted |
| Cap factor | n.a. |
| No. of components | 120 |
| Review frequency | Annually |
| Calculation/distribution | dayend |
| Calculation hours | 18:00:00 18:00:00 |
| Base value/base date | 100 as of Mar. 19, 2012 |
| History | Available since Mar. 19, 2012 |
| Inception date | Feb. 02, 2022 |

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

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

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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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 19, 2012 to Jul. 31, 2023

(EUR, gross return), all data as of Jul. 31, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------------|-----------------------------|----------------|-------------------|
| Mitsubishi Corp. | Industrial Goods & Services | Japan | 2.28 |
| Mitsui & Co. Ltd. | Industrial Goods & Services | Japan | 2.19 |
| Tokyo Electron Ltd. | Technology | Japan | 2.16 |
| RECRUIT HOLDINGS | Industrial Goods & Services | Japan | 2.13 |
| Itochu Corp. | Industrial Goods & Services | Japan | 2.13 |
| Fast Retailing Co. Ltd. | Retail | Japan | 2.01 |
| Shin-Etsu Chemical Co. Ltd. | Chemicals | Japan | 2.01 |
| SOFTBANK | Telecommunications | Japan | 2.00 |
| Daikin Industries Ltd. | Construction & Materials | Japan | 1.97 |
| Tokio Marine Holdings Inc. | Insurance | Japan | 1.95 |

⁵ Based on the composition as of Jul. 31, 2023
