

ISTOXX® MUTB ASIA/PACIFIC QUALITY DIVIDEND 100 INDEX

Index description

The iSTOXX MUTB Asia/Pacific Quality Dividend 100 index selects 100 stocks from the STOXX Asia/Pacific 600 Index that comply with dividend quality, fundamental and price stability criteria. When selecting additions to the index during the periodical rebalancing, priority is given to high dividend yielding stocks.

Key facts

» Ideal to achieve a balanced exposure between a dividend paying and a high quality strategy

» Low volatility and dividend yield preference achieved by weighting

» Diversification through broad selection and capping of component weights to 3%

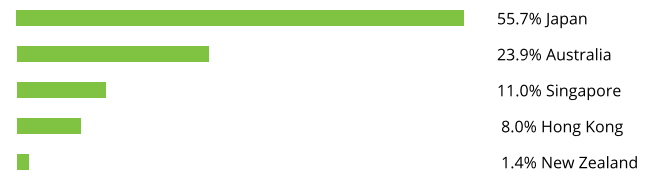
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX MUTB Asia/Pacific Quality Dividend 100 Index	N/A	1.1	0.0	0.0	0.0	0.0	3.2	0.4	28.1
STOXX Asia/Pacific 600 Index	7,845.0	6,569.1	10.9	4.6	207.8	1.4	3.2	0.0	2.9

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 Asia/Pacific Quality Dividend 100 Index	5.3	10.3	13.1	41.4	16.3	N/A	N/A	13.0	12.2	3.1
STOXX Asia/Pacific 600 Index	3.7	11.6	11.3	22.5	17.8	N/A	N/A	11.4	7.1	3.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX MUTB Asia/Pacific Quality Dividend 100 Index	10.5	12.6	14.6	13.9	15.0	N/A	N/A	0.7	0.7	0.2
STOXX Asia/Pacific 600 Index	11.9	13.1	16.3	15.7	16.2	N/A	N/A	0.5	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX MUTB Asia/Pacific Quality Dividend 100 Index	0.9	0.9	0.9	0.9	0.9	4.0	4.4	5.2	6.4	6.3
Index to benchmark	Beta					Annualized information ratio				
iSTOXX MUTB Asia/Pacific Quality Dividend 100 Index	0.8	0.9	0.9	0.8	0.9	4.7	-0.3	0.3	0.7	-0.0

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

² Based on EURIBOR1M

(USD, net return), all data as of Jul. 31, 2023

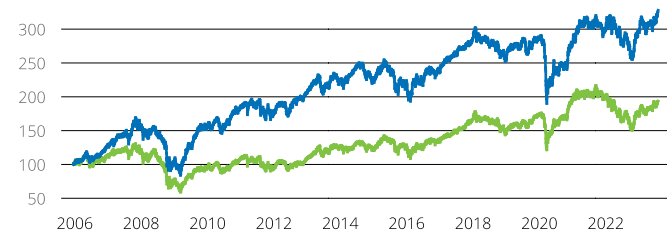
DIVIDEND INDICES

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Fundamentals (for last 12 months)

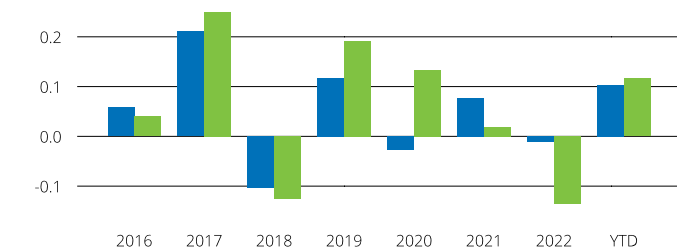
Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX MUTB Asia/Pacific Quality Dividend 100 Index	9.4	10.3	9.4	10.3	1.0	4.4	0.9	0.4
STOXX Asia/Pacific 600 Index	15.7	15.5	14.5	15.3	1.5	2.8	1.2	3.4

Performance and annual returns⁴



— iSTOXX® MUTB Asia/Pacific Quality Dividend 100 Index

— STOXX® Asia/Pacific 600 Index



■ iSTOXX® MUTB Asia/Pacific Quality Dividend 100 Index

■ STOXX® Asia/Pacific 600 Index

Methodology

The stocks are derived from their benchmark index, the STOXX Asia/Pacific 600. REITs, identified by ICB sector 351020 are excluded from the universe. Filtering and selection is performed using fundamental indicators and price stability rules. The final 100 stocks include current components and high dividend yielding additions. The indices are price weighted based on a combined factor of the inverse of each stocks standard deviation and the dividend amount with a 3% capping per constituent.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0343545312	ISMAQDG		.ISMAQDG
Gross Return EUR	CH0343545312	ISMAQDG		.ISMAQDG
Gross Return EUR	CH0343545312	ISMAQDG		.ISMAQDG
Net Return EUR	CH0343545304	ISMAQDN		.ISMAQDN
Net Return EUR	CH0343545304	ISMAQDN		.ISMAQDN
Net Return EUR	CH0343545304	ISMAQDN		.ISMAQDN
Price EUR	CH0343545296	ISMAQDP		.ISMAQDP
Price EUR	CH0343545296	ISMAQDP		.ISMAQDP
Price EUR	CH0343545296	ISMAQDP		.ISMAQDP
Gross Return JPY	CH0343545379	ISMAQDYG		.ISMAQDYG

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

Quick facts

Weighting	Based on combined factor of inverse price volatility and dividend
Cap factor	3%
No. of components	100
Review frequency	Semi-annual in June and December
Calculation/distribution	Realtime
Calculation hours	00:00 CET-18:00 CET
Base value/base date	100 on Dec. 16, 2005
History	Since Dec. 16, 2005
Inception date	Nov. 30, 2016

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 Dec. 16, 2005 to Jul. 31, 2023

(USD, net return), all data as of Jul. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Toyota Motor Corp.	Automobiles & Parts	Japan	3.24
BHP GROUP LTD.	Basic Resources	Australia	2.94
Commonwealth Bank of Australia	Banks	Australia	2.84
WOODSIDE ENERGY GROUP	Energy	Australia	2.66
Shin-Etsu Chemical Co. Ltd.	Chemicals	Japan	2.55
SOFTBANK	Telecommunications	Japan	2.25
National Australia Bank Ltd.	Banks	Australia	2.18
Nippon Telegraph & Telephone C	Telecommunications	Japan	2.12
Mitsubishi UFJ Financial Group	Banks	Japan	2.07
ANZ GROUP	Banks	Australia	2.07

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