

# ISTOXX MUTB JAPAN QUALITY 150 DAILY HEDGED

## Index description

The iSTOXX MUTB Japan Quality 150 Daily Hedged represents the returns of an investment strategy in the iSTOXX MUTB Japan Quality 150 Index that involves hedging the local currency risk of the underlying constituents. The currency-hedged strategy indices eliminate the risk of currency fluctuations at the cost of potential currency gains

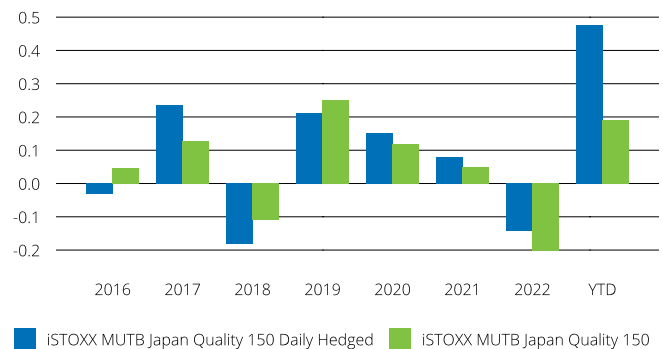
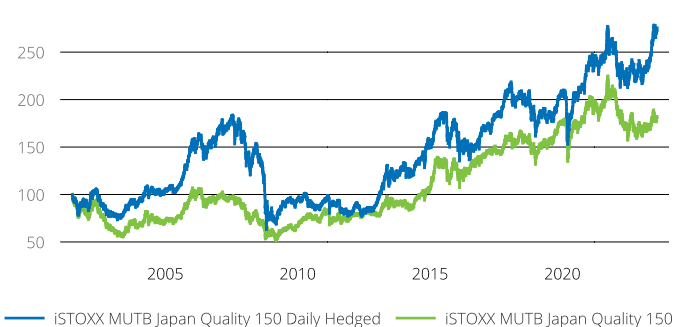
## Key facts

» Eliminates the risk of currency fluctuations at the cost of potential currency gains

## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Japan Quality 150 Daily Hedged	0.6	25.4	18.5	38.5	35.8	N/A	N/A	18.4	11.5	6.3
iSTOXX MUTB Japan Quality 150	0.9	19.0	0.8	9.7	14.4	N/A	N/A	0.8	3.1	2.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX MUTB Japan Quality 150 Daily Hedged	N/A	N/A	15.5	16.7	17.7	N/A	N/A	0.9	0.6	0.4
iSTOXX MUTB Japan Quality 150	N/A	N/A	17.7	17.4	18.0	N/A	N/A	-0.1	0.1	0.2
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX MUTB Japan Quality 150 Daily Hedged	-0.3	0.1	0.0	0.0	0.1	22.1	20.9	23.2	23.7	24.6
Index to benchmark	Beta					Annualized information ratio				
iSTOXX MUTB Japan Quality 150 Daily Hedged	-0.2	0.1	0.0	0.0	0.1	1.5	1.0	0.5	0.1	0.1

## Performance and annual returns<sup>3</sup>



<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

<sup>3</sup> STOXX data from Jun. 29, 2001 to Jul. 31, 2023

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

## STRATEGY INDICES

# ISTOXX MUTB JAPAN QUALITY 150 DAILY HEDGED

## Methodology

The currency-hedged methodology follows a standard portfolio approach when hedging currency risk by writing currency forwards. The detailed methodology, including calculation formula and full requirements, can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

## Quick facts

Weighting	Free-float market cap
Cap factor	2%
No. of components	150
Review frequency	Semi-annual in June and December
Calculation/distribution	Realtime
Calculation hours	00:10 CET-19:15 CET
Base value/base date	100 on Jun. 29. 2001
History	Since Jun. 29. 2001
Inception date	Mar. 22. 2017

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

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0355794899	ISMJQHN	ISMJQHN INDEX	.ISMJQHN
Price EUR	CH0355794469	ISMJQHP	nan	.ISMJQHP
Gross Return EUR	CH0355795011	ISMJQHG	nan	.ISMJQHG

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## CONTACT DETAILS

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

## DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

## 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.

