

ISTOXX® MUTB JAPAN ESG 30 INDEX

Index description

The constituents of the iSTOXX MUTB Japan ESG 30 Index are selected from the iSTOXX MUTB Japan Quality 150 Index. Companies that are non-compliant with the Global Standards Screening (GSS) or are involved in Controversial Weapons activities, as identified by Sustainalytics, are not eligible for selection. The iSTOXX MUTB Japan ESG 30 Index selects 30 securities with the best ESG Risk Rating scores from the eligible securities in the iSTOXX MUTB Japan Quality 150 Index. In cases where more than one company has the same ESG Risk Rating score at the 30th threshold, preference is given to the company with the highest composite quality score, as calculated for the iSTOXX MUTB Japan Quality 150 Index constituents. Securities are equal weighted.

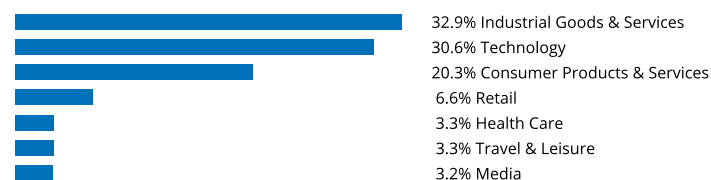
Key facts

- »The index selects 30 Japanese securities that have good ESG Risk Rating scores
- »Companies are Global Standards Screening compliant, and are not involved in controversial weapons
- »Underlying index considers four fundamental scores and liquidity to ensure quality and replicability
- »Securities 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 ESG 30 Index | N/A | 155.0 | 5.2 | 5.1 | 5.9 | 4.5 | 3.8 | 2.9 | 57.2 |
| iSTOXX MUTB Japan Quality 150 Index | 199,097.7 | 160,049.8 | 1067.0 | 601.0 | 3,537.9 | 114.3 | 2.2 | 0.1 | 35.7 |

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 ESG 30 Index | 5.9 | 22.8 | 24.8 | 42.4 | 68.3 | N/A | N/A | 24.7 | 12.5 | 10.9 |
| iSTOXX MUTB Japan Quality 150 Index | 6.3 | 24.0 | 25.1 | 40.9 | 49.9 | N/A | N/A | 25.0 | 12.1 | 8.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX MUTB Japan ESG 30 Index | 18.6 | 14.7 | 17.2 | 18.3 | 19.5 | N/A | N/A | 1.0 | 0.7 | 0.6 |
| iSTOXX MUTB Japan Quality 150 Index | 17.6 | 13.5 | 15.8 | 16.7 | 17.6 | N/A | N/A | 1.2 | 0.7 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX MUTB Japan ESG 30 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 4.2 | 4.3 | 4.3 | 4.7 | 5.2 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX MUTB Japan ESG 30 Index | 1.0 | 1.0 | 1.1 | 1.1 | 1.1 | -1.2 | -0.5 | -0.0 | 0.1 | 0.5 |

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

² Based on EURIBOR1M

(JPY, gross return), all data as of Jun. 30, 2023

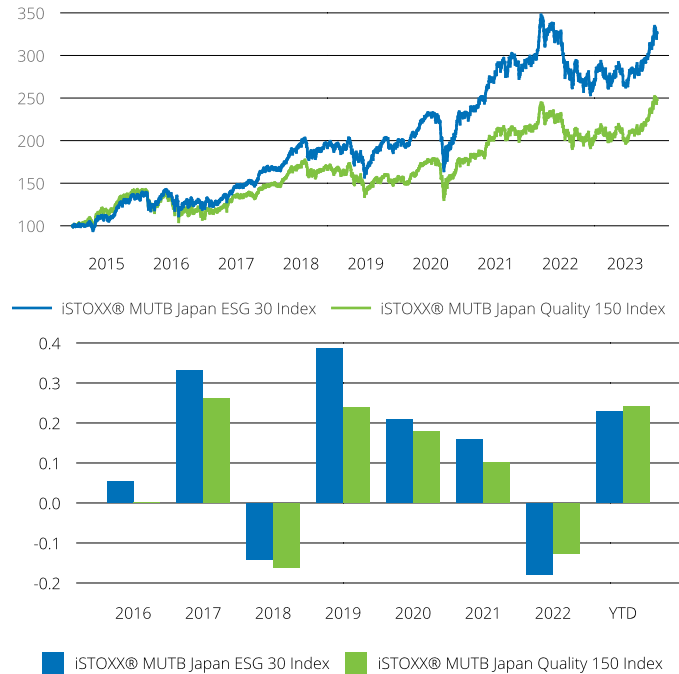
ISTOXX INDICES

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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 ESG 30 Index | 17.6 | 18.0 | 17.6 | 18.0 | 2.7 | 2.3 | 1.6 | 19.0 |
| iSTOXX MUTB Japan Quality 150 Index | 16.1 | 16.9 | 16.1 | 16.9 | 2.3 | 2.4 | 1.5 | 19.5 |

Performance and annual returns⁴



Methodology

The constituents of the iSTOXX MUTB Japan ESG 30 Index are selected from the iSTOXX MUTB Japan Quality 150 Index. Companies that are non-compliant with the Global Standards Screening (GSS) or are involved in Controversial Weapons activities, as identified by Sustainalytics, are not eligible for selection. The iSTOXX MUTB Japan ESG 30 Index selects 30 securities with the best ESG Risk Rating scores from the eligible securities in the iSTOXX MUTB Japan Quality 150 Index. In cases where more than one company has the same ESG Risk Rating score at the 30th threshold, preference is given to the company with the highest composite quality score, as calculated for the iSTOXX MUTB Japan Quality 150 Index constituents. An industry cap is applied to ensure diversification.

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

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0560401843 | IMJESGGR | | .IMJESGGR |
| Net Return EUR | CH0560401876 | IMJESGR | | .IMJESGR |
| Price EUR | CH0560401892 | IMJESGP | | .IMJESGP |
| Gross Return JPY | CH0560401868 | IMJESGYG | | .IMJESGYG |
| Net Return JPY | CH0560401918 | IMJESGYN | IMJESGYN INDEX | .IMJESGYN |
| Price JPY | CH0560401884 | IMJESGYP | | .IMJESGYP |
| Gross Return USD | CH0560401900 | IMJESGGV | | .IMJESGGV |
| Net Return USD | CH0560401926 | IMJESGV | | .IMJESGV |
| Price USD | CH0560401850 | IMJESGL | | .IMJESGL |

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

Quick facts

| | |
|--------------------------|--|
| Weighting | Equal Weighted |
| Cap factor | - |
| No. of components | 30 at the review/ deletions not replaced |
| 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. 23, 2014 |
| History | Available since Jun. 23, 2014 |
| Inception date | Jul. 29, 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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Jun. 23, 2014 to Jun. 30, 2023

(JPY, gross return), all data as of Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------------|------------------------------|----------------|-------------------|
| MACNICA HLDG | Technology | Japan | 3.79 |
| Mitsui & Co. Ltd. | Industrial Goods & Services | Japan | 3.61 |
| Advantest Corp. | Technology | Japan | 3.55 |
| Nomura Research Institute Ltd. | Technology | Japan | 3.53 |
| Sega Sammy Holdings Inc. | Consumer Products & Services | Japan | 3.52 |
| Tokyo Electron Ltd. | Technology | Japan | 3.52 |
| Nintendo Co. Ltd. | Consumer Products & Services | Japan | 3.52 |
| Fast Retailing Co. Ltd. | Retail | Japan | 3.50 |
| HORIBA | Industrial Goods & Services | Japan | 3.47 |
| BIPROGY | Technology | Japan | 3.41 |

⁵ Based on the composition as of Jun. 30, 2023
