

# ISTOXX® MUTB JAPAN LOW CARBON RISK 30 INDEX

## Index description

The constituents of the iSTOXX MUTB Japan Low Carbon Risk 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 Low Carbon Risk 30 Index selects 30 securities with the best Carbon 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 Carbon 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 Carbon Risk Rating scores

»Companies are Global Standards Screening compliant, and are not involved in controversial weapons

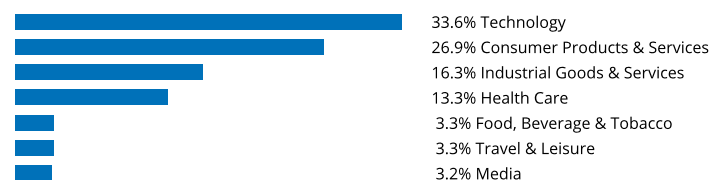
»The underlying index considers four fundamental scores and liquidity to ensure quality and replicability

»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 Low Carbon Risk 30 Index	N/A	152.6	5.1	5.1	5.5	4.5	3.6	3.0	49.4
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 figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Japan Low Carbon Risk 30 Index	3.3	16.2	20.3	30.2	72.2	N/A	N/A	20.2	9.1	11.4
iSTOXX MUTB Japan Quality 150 Index	6.3	23.8	24.6	39.5	47.3	N/A	N/A	24.5	11.7	8.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX MUTB Japan Low Carbon Risk 30 Index	18.7	14.5	17.0	18.1	18.9	N/A	N/A	0.8	0.5	0.6
iSTOXX MUTB Japan Quality 150 Index	17.6	13.5	15.8	16.7	17.6	N/A	N/A	1.1	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX MUTB Japan Low Carbon Risk 30 Index	0.9	0.9	0.9	0.9	0.9	6.3	5.3	5.9	6.6	6.7
Index to benchmark	Beta					Annualized information ratio				
iSTOXX MUTB Japan Low Carbon Risk 30 Index	1.0	1.0	1.0	1.0	1.0	-5.4	-2.4	-0.6	-0.3	0.5

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

<sup>2</sup> Based on EURIBOR1M

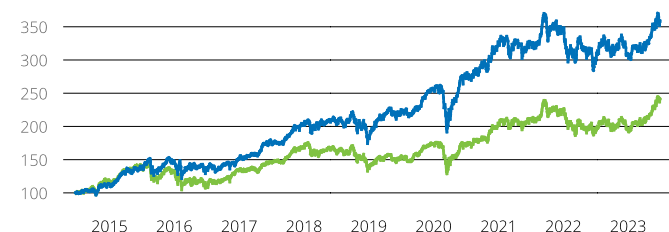
(JPY, net return), all data as of Jun. 30, 2023

## ISTOXX INDICES

## ISTOXX® MUTB JAPAN LOW CARBON RISK 30 INDEX

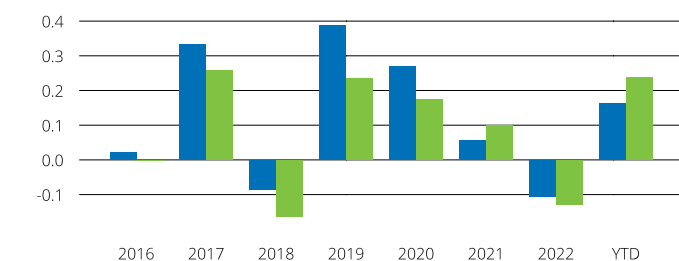
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX MUTB Japan Low Carbon Risk 30 Index	21.1	21.3	21.1	21.3	3.4	1.5	3.3	22.7
iSTOXX MUTB Japan Quality 150 Index	16.1	16.9	16.1	16.9	2.3	1.9	1.5	19.5

Performance and annual returns<sup>4</sup>

— iSTOXX® MUTB Japan Low Carbon Risk 30 Index

— iSTOXX® MUTB Japan Quality 150 Index



■ iSTOXX® MUTB Japan Low Carbon Risk 30 Index

■ iSTOXX® MUTB Japan Quality 150 Index

## Methodology

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In cases where more than one company has the same Carbon 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.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1159917819	IMJLCRGR		.IMJLCRGR
Net Return EUR	CH1159917793	IMJLCRR		.IMJLCRR
Price EUR	CH1159917835	IMJLCRP		.IMJLCRP
Gross Return JPY	CH1159917827	IMJLCRYG		.IMJLCRYG
Net Return JPY	CH1159917843	IMJLCRYN	IMJLCRYN INDEX	.IMJLCRYN
Price JPY	CH1159917777	IMJLCRYP		.IMJLCRYP
Gross Return USD	CH1159917769	IMJLCRGV		.IMJLCRGV
Net Return USD	CH1159917785	IMJLCRV		.IMJLCRV
Price USD	CH1159917801	IMJLCRL		.IMJLCRL

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

## Quick facts

Weighting	Equal Weighted
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	Jan. 28, 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

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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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Jun. 23, 2014 to Jun. 30, 2023

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

## ISTOXX® MUTB JAPAN LOW CARBON RISK 30 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Nomura Research Institute Ltd.	Technology	Japan	3.58
Tokyo Electron Ltd.	Technology	Japan	3.58
Nintendo Co. Ltd.	Consumer Products & Services	Japan	3.57
SCREEN HOLDINGS	Technology	Japan	3.54
BIPROGY	Technology	Japan	3.46
MANI	Health Care	Japan	3.42
DIP	Industrial Goods & Services	Japan	3.41
CAPCOM	Consumer Products & Services	Japan	3.41
Shimano Inc.	Consumer Products & Services	Japan	3.40
ASAHI INTECC	Health Care	Japan	3.40

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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