

# ISTOXX® MUTB JAPAN MARKET SHARE LEADERS INDEX

## Index description

The iSTOXX MUTB Japan Market Share Leaders Index tracks the performance of at least 30 Japanese securities that have prominent positions in their area of operations. The securities are selected from the STOXX Japan 600 index, excluding REITs.

FactSet Revere (RBICS) data is used to identify revenue exposure and market presence, helping select companies that are market share leaders.

## Key facts

» Index selects at least 30 Japanese securities from the STOXX Japan 600 Index

» FactSet Revere (RBICS) data is used to identify market share leaders

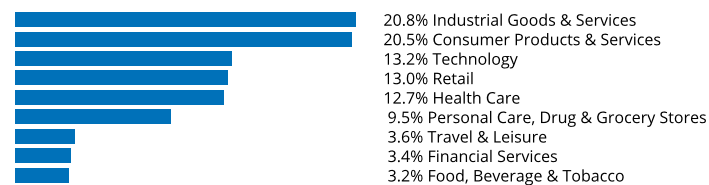
» The selected securities have high Market Share Score

» Constituents 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 Market Share Leaders Index | N/A                  | 155.7      | 5.2                  | 5.1    | 6.0      | 4.5      | 3.9                  | 2.9      | 31.8           |
| STOXX Japan 600 Index                        | 768,791.1            | 653,213.1  | 1088.7               | 364.5  | 28,563.5 | 102.3    | 4.4                  | 0.0      | 2.6            |

## 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 Market Share Leaders Index | 7.3                       | 13.7 | 24.7 | 31.7 | 38.9 | N/A                                  | N/A  | 24.6 | 9.6  | 6.8  |
| STOXX Japan 600 Index                        | 7.6                       | 22.8 | 24.9 | 57.0 | 49.8 | N/A                                  | N/A  | 25.2 | 16.4 | 8.5  |
| Index volatility and risk                    | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| iSTOXX MUTB Japan Market Share Leaders Index | 15.7                      | 12.9 | 14.1 | 15.0 | 16.4 | N/A                                  | N/A  | 1.3  | 0.6  | 0.5  |
| STOXX Japan 600 Index                        | 16.1                      | 13.0 | 14.4 | 15.8 | 16.9 | N/A                                  | N/A  | 1.3  | 1.0  | 0.5  |
| Index to benchmark                           | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| iSTOXX MUTB Japan Market Share Leaders Index | 0.9                       | 0.9  | 0.9  | 0.9  | 0.9  | 5.9                                  | 5.8  | 5.9  | 6.1  | 6.8  |
| Index to benchmark                           | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| iSTOXX MUTB Japan Market Share Leaders Index | 0.9                       | 0.9  | 0.9  | 0.9  | 0.9  | -0.6                                 | -2.9 | -0.2 | -1.0 | -0.2 |

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

<sup>2</sup> Based on EURIBOR1M

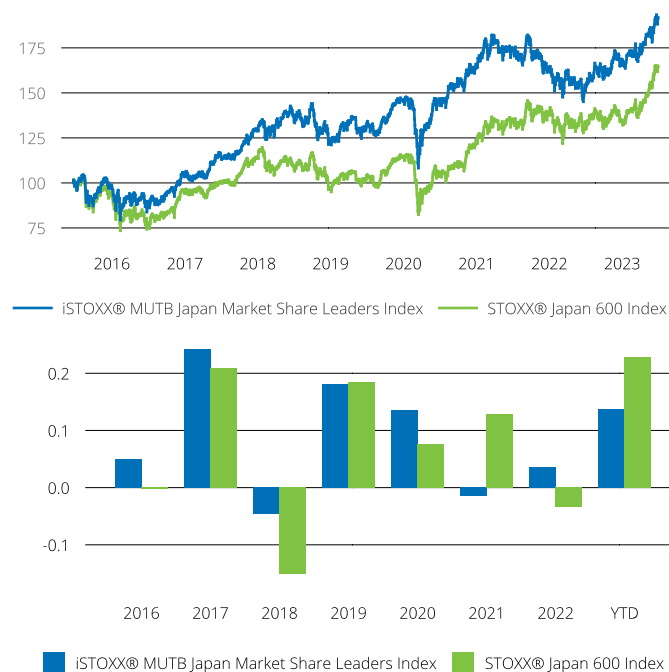
(JPY, gross return), all data as of Jun. 30, 2023

## ISTOXX INDICES

## ISTOXX® MUTB JAPAN MARKET SHARE LEADERS INDEX

## Fundamentals (for last 12 months)

| Index  | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|--|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|  | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| iSTOXX MUTB Japan Market Share Leaders Index | 34.1                             | 18.8      | 18.9                             | 18.8      | 1.7            | 2.4                                | 1.1             | 17.3                |
| STOXX Japan 600 Index                        | 16.2                             | 14.9      | 14.9                             | 14.7      | 1.4            | 2.8                                | 1.0             | 14.3                |

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

## Methodology

The iSTOXX MUTB Japan Market Share Leaders Index tracks the performance of at least 30 Japanese securities that have prominent positions in their area of operations. The securities are selected from the STOXX Japan 600 index, excluding REITs. A Market Share Score (MSS) is calculated for the eligible securities to identify those with large market share in Japan.

The constituents of the STOXX Japan TMI are screened for their absolute revenues and their FactSet Revere (RBICS) Level 4 exposures. MSS is calculated for the securities by considering their absolute revenue in each L4 sector, and the ratio to the total L4 revenue in the market. The Market Share Score (MSS) is then mapped to the eligible securities, STOXX Japan 600 ex REITs. All companies with MSS score of 50% or higher are selected. If the number of constituents that meet this criterion is below 30, then 30 stocks with the highest MSS values are selected.

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

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg      | Reuters   |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0564150503 | IMJMSLGR |                | .IMJMSLGR |
| Net Return EUR   | CH0564150495 | IMJMSLR  |                | .IMJMSLR  |
| Price EUR        | CH0564150487 | IMJMSLP  |                | .IMJMSLP  |
| Gross Return JPY | CH0564150453 | IMJMSLYG |                | .IMJMSLYG |
| Net Return JPY   | CH0564150529 | IMJMSLYN | IMJMMLYN INDEX | .IMJMMLYN |
| Price JPY        | CH0564150479 | IMJMMLYP |                | .IMJMMLYP |
| Gross Return USD | CH0564150446 | IMJMMLGV |                | .IMJMMLGV |
| Net Return USD   | CH0564150461 | IMJMMLV  |                | .IMJMMLV  |
| Price USD        | CH0564150511 | IMJMMLL  |                | .IMJMMLL  |

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

## Quick facts

|                          |                                |
|--------------------------|--------------------------------|
| Weighting                | Equal Weighted                 |
| Cap factor               | -                              |
| No. of components        | -                              |
| 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. 22, 2015        |
| History                  | Available since Jun. 22, 2015  |
| Inception date           | Aug. 19, 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

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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jun. 22, 2015 to Jun. 30, 2023

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

## ISTOXX® MUTB JAPAN MARKET SHARE LEADERS INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>          | <b>Supersector</b>           | <b>Country</b> | <b>Weight (%)</b> |
|-------------------------|------------------------------|----------------|-------------------|
| FUKUYAMA TRANSP.        | Industrial Goods & Services  | Japan          | 3.86              |
| Marubeni Corp.          | Industrial Goods & Services  | Japan          | 3.68              |
| Mercari Inc             | Technology                   | Japan          | 3.67              |
| JAPAN AIRLINES          | Travel & Leisure             | Japan          | 3.65              |
| Yamaha Motor Co. Ltd.   | Consumer Products & Services | Japan          | 3.58              |
| Nintendo Co. Ltd.       | Consumer Products & Services | Japan          | 3.50              |
| PANASONIC HOLDINGS      | Consumer Products & Services | Japan          | 3.49              |
| Fast Retailing Co. Ltd. | Retail                       | Japan          | 3.49              |
| Glory Ltd.              | Industrial Goods & Services  | Japan          | 3.40              |
| Nomura Holdings Inc.    | Financial Services           | Japan          | 3.40              |

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

---