

# ISTOXX® MUTB JAPAN EMPOWERING WOMEN 30 INDEX

## Index description

The iSTOXX MUTB Japan Empowering Women 30 Index tracks the performance of 30 Japanese companies that support and encourage working women. The index selects companies with the highest empowering women score from the iSTOXX MUTB Japan Quality 150 Index. Empowering women score is calculated from four indicators: ratio of women in management positions, ratio of women officer positions, day-care facilities and allowances and re-employment plan for employees that were out of work due to pregnancy, childcare, relocation and other reasons. The index constituents are assigned equal weights.

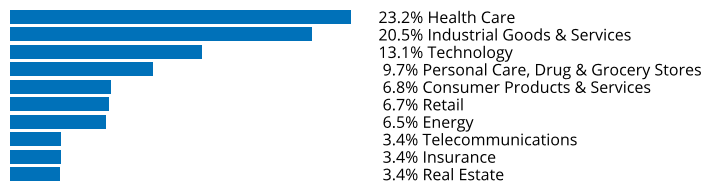
## Key facts

- »The index selects 30 Japanese companies that encourage and support working women
- »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 Empowering Women 30 Index	N/A	152.3	5.1	5.0	5.6	4.5	3.7	3.0	105.7
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 Empowering Women 30 Index	5.6	14.7	17.3	23.3	29.8	N/A	N/A	17.3	7.2	5.3
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 Empowering Women 30 Index	15.8	12.6	13.5	15.4	17.0	N/A	N/A	0.9	0.5	0.4
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 Empowering Women 30 Index	1.0	1.0	0.9	0.9	1.0	5.3	4.2	5.7	5.5	5.3
Index to benchmark	Beta					Annualized information ratio				
iSTOXX MUTB Japan Empowering Women 30 Index	0.8	0.9	0.8	0.9	0.9	-1.6	-3.6	-1.1	-0.8	-0.5

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

<sup>2</sup> Based on EURIBOR1M

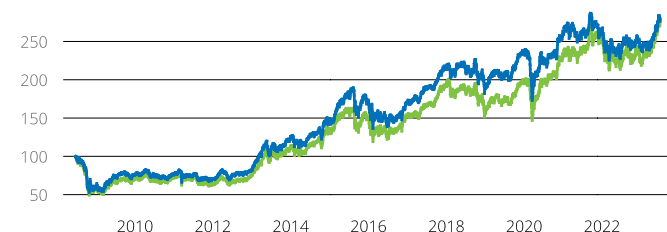
(JPY, net return), all data as of Jun. 30, 2023

## ISTOXX INDICES

## ISTOXX® MUTB JAPAN EMPOWERING WOMEN 30 INDEX

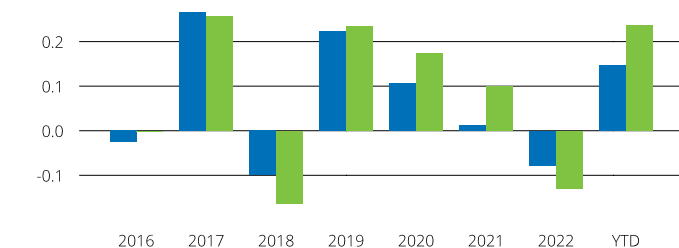
## Fundamentals (for last 12 months)

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 Empowering Women 30 Index	14.7	15.9	14.7	15.9	2.0	2.0	1.6	28.5
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 Empowering Women 30 Index

— iSTOXX® MUTB Japan Quality 150 Index



■ iSTOXX® MUTB Japan Empowering Women 30 Index

■ iSTOXX® MUTB Japan Quality 150 Index

## Methodology

The iSTOXX MUTB Japan Empowering Women 30 Index tracks the performance of 30 Japanese companies that support and encourage working women. The iSTOXX MUTB Japan Quality 150 index constituents are screened for four indicators: ratio of women in management positions, ratio of women officer positions, day-care facilities and allowances and re-employment plan scores. A combined score, empowering women score, is calculated from these four indicators. The iSTOXX MUTB Japan Empowering Women 30 Index selects 30 securities with the highest combined score from the iSTOXX MUTB Japan Quality 150 Index.

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	CH0540978076	ISMJEWGR		.ISMJEWGR
Net Return EUR	CH0540978092	ISMJEWR		.ISMJEWR
Price EUR	CH0540978118	ISMJEWTP		.ISMJEWTP
Gross Return JPY	CH0540978100	ISMJEWYG		.ISMJEWYG
Net Return JPY	CH0540978134	ISMJEWYN	ISMJEWYN INDEX	.ISMJEWYN
Price JPY	CH0540978159	ISMJEWYP		.ISMJEWYP
Gross Return USD	CH0540978142	ISMJEWGV		.ISMJEWGV
Net Return USD	CH0540978126	ISMJEWW		.ISMJEWW
Price USD	CH0540978084	ISMJEWL		.ISMJEWL

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	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. 20, 2008
History	Available since Jun. 20, 2008
Inception date	May. 13, 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.

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

<sup>4</sup> STOXX data from Jun. 20, 2008 to Jun. 30, 2023

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

## ISTOXX® MUTB JAPAN EMPOWERING WOMEN 30 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Mitsui & Co. Ltd.	Industrial Goods & Services	Japan	3.67
Itochu Corp.	Industrial Goods & Services	Japan	3.61
Nintendo Co. Ltd.	Consumer Products & Services	Japan	3.58
Fast Retailing Co. Ltd.	Retail	Japan	3.57
Rohto Pharmaceutical Co. Ltd.	Health Care	Japan	3.51
Chugai Pharmaceutical Co. Ltd.	Health Care	Japan	3.46
Nippon Telegraph & Telephone C	Telecommunications	Japan	3.44
Olympus Corp.	Health Care	Japan	3.43
DIP	Industrial Goods & Services	Japan	3.42
Tokio Marine Holdings Inc.	Insurance	Japan	3.41

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

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