

ISTOXX® MUTB JAPAN PROACTIVE LEADERS 200 INDEX

Index description

The iSTOXX MUTB Japan Proactive Leaders 200 indices select the best companies based on a

combined ranking of four fundamentals indicators (profitability, leverage, cash flow generation

ability and business stability) and two capital investment factors (physical and human). Stocks

need to fulfill minimum liquidity, and credit risk criteria before being added to the index. The

number of companies from one ICB sector is constrained to ensure diversification.

Key facts

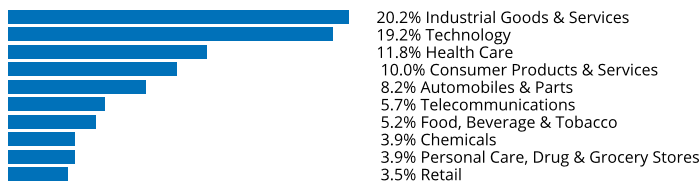
» Offers a unique opportunity to track the performance of leading Japanese companies in terms of overall quality and stability of their businesses but also reinvestment in physical and human capital.

» The selection of the companies is based on a combined ranking of four fundamentals indicators (high profitability, low leverage, cash flow generation ability and business stability) and two capital investment factors (physical and human).

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX MUTB Japan Proactive Leaders 200 Index	2,339.7	1,919.8	9.6	4.7	42.3	0.8	2.2	0.0	31.4
STOXX Japan 600 Index	5,319.1	4,519.4	7.5	2.5	197.6	0.7	4.4	0.0	2.6

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 Proactive Leaders 200 Index	2.6	12.2	16.3	9.0	14.1	N/A	N/A	16.3	2.9	2.7
STOXX Japan 600 Index	4.0	12.1	17.4	17.2	14.8	N/A	N/A	17.6	5.5	2.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX MUTB Japan Proactive Leaders 200 Index	17.6	15.8	19.3	18.2	18.5	N/A	N/A	0.7	0.2	0.2
STOXX Japan 600 Index	16.9	15.6	18.4	17.6	17.8	N/A	N/A	0.8	0.3	0.2
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX MUTB Japan Proactive Leaders 200 Index	1.0	1.0	1.0	1.0	1.0	3.3	3.7	4.1	4.5	4.4
Index to benchmark	Beta					Annualized information ratio				
iSTOXX MUTB Japan Proactive Leaders 200 Index	1.0	1.0	1.0	1.0	1.0	-5.1	0.6	-0.0	-0.4	0.2

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

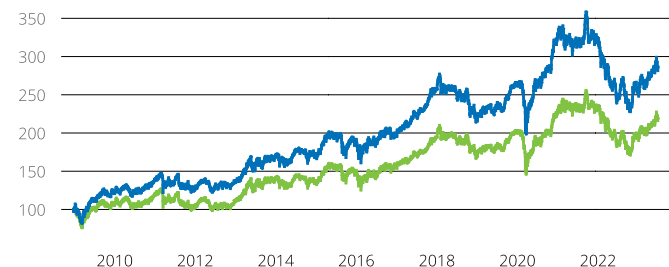
(USD, gross return), all data as of Jun. 30, 2023

STYLE INDICES

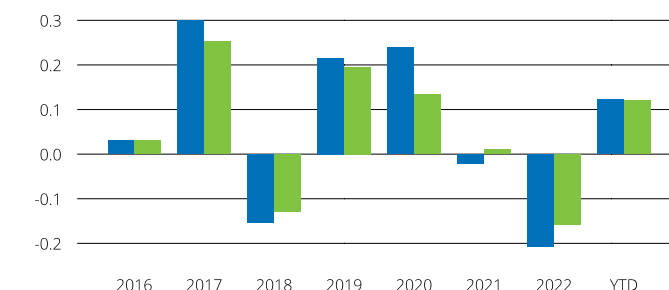
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Fundamentals (for last 12 months)

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 Proactive Leaders 200 Index	16.5	17.0	16.5	17.0	2.0	2.2	1.4	19.9
STOXX Japan 600 Index	16.2	14.9	14.9	14.7	1.4	2.7	1.0	14.3

Performance and annual returns⁴

— iSTOXX® MUTB Japan Proactive Leaders 200 Index — STOXX® Japan 600 Index



■ iSTOXX® MUTB Japan Proactive Leaders 200 Index ■ STOXX® Japan 600 Index

Methodology

The indices are derived from their benchmark index, identified by ICB Sector 351020, and stocks classified as Japan on the STOXX Total Market index but incorporated outside of Japan are excluded from the universes.

The indices are weighted according to free-float market capitalization with a 2% maximum capping per constituent.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0323603941	ISXMPLG		.ISXMPLG
Gross Return EUR	CH0323603941	ISXMPLG		.ISXMPLG
Net Return EUR	CH0323603933	ISXMPLN		.ISXMPLN
Net Return EUR	CH0323603933	ISXMPLN		.ISXMPLN
Price EUR	CH0323603925	ISXMPLP		.ISXMPLP
Price EUR	CH0323603925	ISXMPLP		.ISXMPLP
Gross Return JPY	CH0323604006	ISXMPLYG	ISXMPLYG INDEX	.ISXMPLYG
Net Return JPY	CH0323603990	ISXMPLYN	ISXMPLYN INDEX	.ISXMPLYN
Price JPY	CH0323603982	ISXMPLYP	ISXMPLYP INDEX	.ISXMPLYP
Gross Return USD	CH0323603974	ISXMPLU		.ISXMPLU

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

Quick facts

Weighting	Free-float
Cap factor	2%
Base value/base date	100 as of Dec. 22, 2016
Inception date	23-May-16

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 Dec. 22, 2008 to Jun. 30, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Toyota Motor Corp.	Automobiles & Parts	Japan	2.20
Tokyo Electron Ltd.	Technology	Japan	2.11
Nintendo Co. Ltd.	Consumer Products & Services	Japan	2.11
Fast Retailing Co. Ltd.	Retail	Japan	2.10
Shin-Etsu Chemical Co. Ltd.	Chemicals	Japan	2.07
Daikin Industries Ltd.	Construction & Materials	Japan	2.03
Nippon Telegraph & Telephone C	Telecommunications	Japan	2.03
Hitachi Ltd.	Industrial Goods & Services	Japan	2.03
RECRUIT HOLDINGS	Industrial Goods & Services	Japan	2.00
Keyence Corp.	Industrial Goods & Services	Japan	1.96

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