

# ISTOXX® MUTB JAPAN QUALITY 150 INDEX

## Index description

The iSTOXX MUTB Japan Quality 150 Index aims to capture the performance of quality companies with high profitability, low leverage and sustainable cash flows in Japan. The component selection is based on a combined ranking of four fundamentals ratios (return on equity, debt-to-capital, cash flow generation ability and business stability). Stocks need to fulfill minimum liquidity criteria before being added to the index.

## Key facts

» Pure quality play with large investability

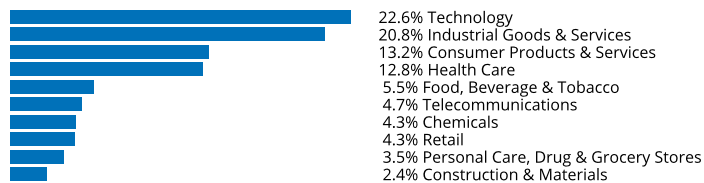
» Ideal for market participants seeking exposure to the Japanese market while only investing in quality stocks with sustainable profitability

» Diversification through broad selection and capping of component weights to 2%

## 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 Quality 150 Index | 167,383.2            | 133,384.3  | 889.2                | 514.4  | 2813.7   | 82.2     | 2.1                  | 0.1      | 35.0           |
| STOXX Japan 600 Index               | 674,924.8            | 570,306.3  | 950.5                | 336.0  | 23,356.7 | 79.8     | 4.1                  | 0.0      | 2.5            |

## 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 Quality 150 Index | 4.0                       | 8.8  | 2.8  | 43.3 | 32.8 | N/A                                  | N/A | 2.8 | 12.7 | 5.8 |
| STOXX Japan 600 Index               | 1.6                       | 6.9  | 4.7  | 52.3 | 33.0 | N/A                                  | N/A | 4.8 | 15.2 | 5.9 |
| Index volatility and risk           | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |     |      |     |
| iSTOXX MUTB Japan Quality 150 Index | 15.2                      | 13.4 | 17.0 | 17.2 | 17.5 | N/A                                  | N/A | 0.2 | 0.7  | 0.4 |
| STOXX Japan 600 Index               | 17.4                      | 13.1 | 15.2 | 16.7 | 16.7 | N/A                                  | N/A | 0.2 | 0.8  | 0.4 |
| Index to benchmark                  | Correlation               |      |      |      |      | Tracking error (%)                   |     |     |      |     |
| iSTOXX MUTB Japan Quality 150 Index | 1.0                       | 0.9  | 0.9  | 0.9  | 0.9  | 5.0                                  | 5.1 | 5.6 | 5.9  | 5.6 |
| Index to benchmark                  | Beta                      |      |      |      |      | Annualized information ratio         |     |     |      |     |
| iSTOXX MUTB Japan Quality 150 Index | 0.8                       | 0.9  | 1.1  | 1.0  | 1.0  | 5.1                                  | 1.4 | 0.0 | -0.3 | 0.2 |

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

<sup>2</sup> Based on EURIBOR1M

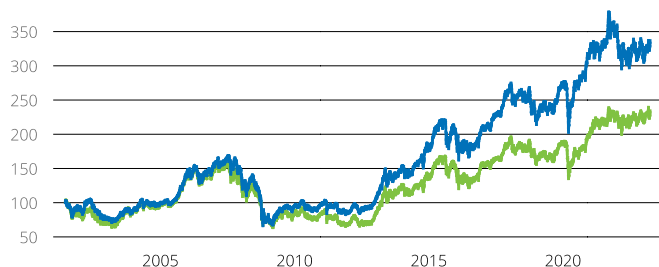
(JPY, gross return), all data as of Mar. 31, 2023

## ISTOXX INDICES

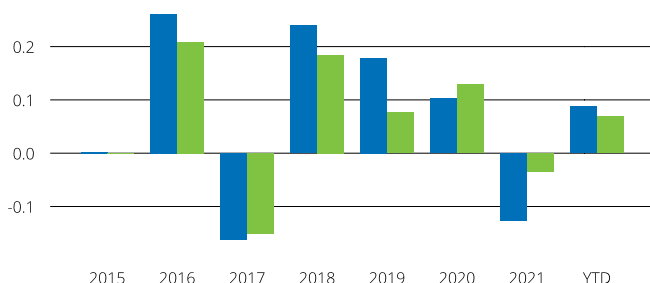
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## Fundamentals (for last 12 months)

| 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 Quality 150 Index | 15.3                             | 15.6      | 15.3                             | 15.6      | 2.4            | 2.0                                | 1.7             | 25.1                |
| STOXX Japan 600 Index               | 15.0                             | 13.9      | 13.0                             | 13.0      | 1.3            | 2.4                                | 1.0             | 25.8                |

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

— iSTOXX® MUTB Japan Quality 150 Index — STOXX® Japan 600 Index



■ iSTOXX® MUTB Japan Quality 150 Index ■ STOXX® Japan 600 Index

## Methodology

The component universe is derived from the STOXX Japan 600 Index. From the eligible components, the index selects the top ranked stocks based on a composite score based on four fundamentals ratios (return on equity, debt-to-asset, cash flow generation ability and business stability). Stocks also need to fulfill minimum liquidity criteria before being added to the index. The component selection is conducted semi-annually in June and December.

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg      | Reuters   |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0289281922 | ISXMJQGR |                | .ISXMJQGR |
| Net Return EUR   | CH0289281914 | ISXMJQR  |                | .ISXMJQR  |
| Net Return EUR   | CH0289281914 | ISXMJQR  |                | .ISXMJQR  |
| Price EUR        | CH0289281906 | ISXMJQP  |                | .ISXMJQP  |
| Price EUR        | CH0289281906 | ISXMJQP  |                | .ISXMJQP  |
| Gross Return JPY | CH0289281989 | ISXMJQYG | ISXMJQYG INDEX | .ISXMJQYG |
| Net Return JPY   | CH0289281971 | ISXMJQYN | ISXMJQYN INDEX | .ISXMJQYN |
| Price JPY        | CH0289281963 | ISXMJQYP | ISXMJQYP INDEX | .ISXMJQYP |
| Gross Return USD | CH0289281955 | ISXMJQGV |                | .ISXMJQGV |
| Net Return USD   | CH0289281948 | ISXMJQV  |                | .ISXMJQV  |

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

## Quick facts

|                          |                                             |
|--------------------------|---------------------------------------------|
| Weighting                | Market cap weighted                         |
| Cap factor               | 2%                                          |
| No. of components        | 150 at the review / deletions not replaced  |
| Review frequency         | Semi-annually in Jun. and Dec.              |
| Calculation/distribution | Real-time for JPY versions, end-of-day rest |
| Calculation hours        | 00:00 CET to 18:00 CET                      |
| Base value/base date     | 100 on Jun. 18, 2001                        |
| History                  | Available back to Jun. 18, 2001             |
| Inception date           | Aug. 4, 2015                                |

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> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jun. 18, 2001 to Mar. 31, 2023

(JPY, gross return), all data as of Mar. 31, 2023

## ISTOXX® MUTB JAPAN QUALITY 150 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>                | <b>Supersector</b>           | <b>Country</b> | <b>Weight (%)</b> |
|-------------------------------|------------------------------|----------------|-------------------|
| Keyence Corp.                 | Industrial Goods & Services  | Japan          | 2.11              |
| Shin-Etsu Chemical Co. Ltd.   | Chemicals                    | Japan          | 2.09              |
| Murata Manufacturing Co. Ltd. | Technology                   | Japan          | 2.09              |
| Hoya Corp.                    | Health Care                  | Japan          | 2.06              |
| RENESAS ELECTRONICS           | Technology                   | Japan          | 2.03              |
| Japan Tobacco Inc.            | Food, Beverage & Tobacco     | Japan          | 2.02              |
| RECRUIT HOLDINGS              | Industrial Goods & Services  | Japan          | 2.01              |
| SONY GROUP CORP.              | Consumer Products & Services | Japan          | 2.01              |
| KDDI Corp.                    | Telecommunications           | Japan          | 2.00              |
| Tokyo Electron Ltd.           | Technology                   | Japan          | 1.99              |

<sup>5</sup> Based on the composition as of Mar. 31, 2023

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