

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

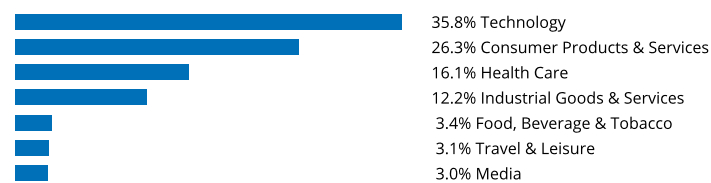
»The underlying index considers four fundamental scores and liquidity to ensure quality and replicability

»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 | 152.7 | 5.1 | 5.2 | 6.6 | 3.5 | 4.4 | 2.3 | 49.1 |
| iSTOXX MUTB Japan Quality 150 Index | 179,871.8 | 142,945.8 | 953.0 | 506.5 | 3,309.7 | 85.8 | 2.3 | 0.1 | 35.0 |

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 Low Carbon Risk 30 Index | 5.0 | 12.7 | 10.1 | 29.8 | 68.1 | N/A | N/A | 10.1 | 9.1 | 10.9 |
| iSTOXX MUTB Japan Quality 150 Index | 5.2 | 16.6 | 13.4 | 34.5 | 39.3 | N/A | N/A | 13.4 | 10.4 | 6.8 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX MUTB Japan Low Carbon Risk 30 Index | 10.9 | 13.5 | 17.3 | 18.0 | 18.8 | N/A | N/A | 0.4 | 0.5 | 0.6 |
| iSTOXX MUTB Japan Quality 150 Index | 11.2 | 12.7 | 16.0 | 16.7 | 17.5 | N/A | N/A | 0.6 | 0.6 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX MUTB Japan Low Carbon Risk 30 Index | 0.8 | 0.9 | 0.9 | 0.9 | 0.9 | 5.8 | 5.1 | 6.0 | 6.6 | 6.8 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX MUTB Japan Low Carbon Risk 30 Index | 0.8 | 1.0 | 1.0 | 1.0 | 1.0 | -0.4 | -1.6 | -0.5 | -0.2 | 0.6 |

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

² Based on EURIBOR1M

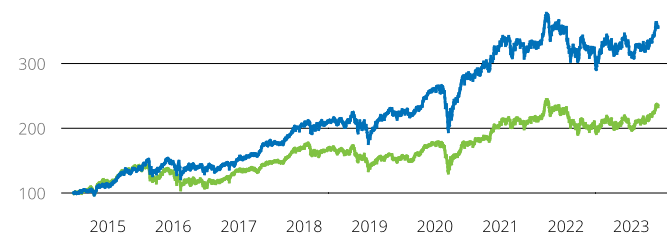
(JPY, gross return), all data as of May 31, 2023

ISTOXX INDICES

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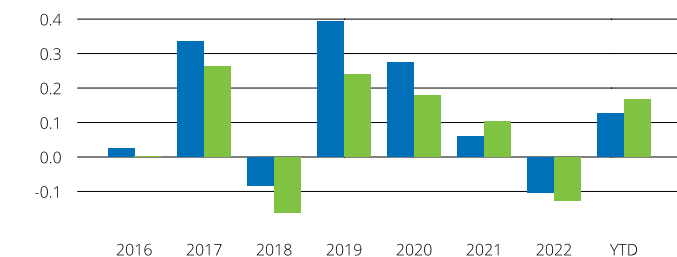
Fundamentals (for last 12 months)

| 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 Low Carbon Risk 30 Index | 19.4 | 19.9 | 19.4 | 19.9 | 3.3 | 1.8 | 3.4 | 22.9 |
| iSTOXX MUTB Japan Quality 150 Index | 16.7 | 17.3 | 16.7 | 17.3 | 2.3 | 2.2 | 1.6 | 19.6 |

Performance and annual returns⁴

— 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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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

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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Jun. 23, 2014 to May 31, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------------|------------------------------|----------------|-------------------|
| Disco Corp. | Technology | Japan | 4.35 |
| Hoya Corp. | Health Care | Japan | 3.87 |
| CAPCOM | Consumer Products & Services | Japan | 3.84 |
| JUSTSYSTEMS | Technology | Japan | 3.79 |
| Tokyo Electron Ltd. | Technology | Japan | 3.75 |
| RECRUIT HOLDINGS | Industrial Goods & Services | Japan | 3.69 |
| Oracle Corp. Japan | Technology | Japan | 3.67 |
| BANDAI NAMCO HOLDINGS INC. | Consumer Products & Services | Japan | 3.58 |
| Nintendo Co. Ltd. | Consumer Products & Services | Japan | 3.57 |
| Otsuka Corp. | Technology | Japan | 3.52 |

⁵ Based on the composition as of May 31, 2023
