

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

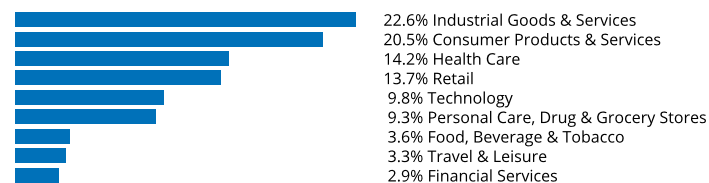
» The selected securities have high Market Share Score

» 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	144.3	4.8	4.9	5.7	3.9	4.0	2.7	44.9
STOXX Japan 600 Index	719,416.3	608,757.4	1014.6	357.5	23,711.1	72.2	3.9	0.0	2.5

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 Market Share Leaders Index	-1.0	5.8	14.8	23.1	26.9	N/A	N/A	14.7	7.1	4.9
STOXX Japan 600 Index	3.7	13.8	13.1	44.0	35.4	N/A	N/A	13.2	13.0	6.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX MUTB Japan Market Share Leaders Index	11.7	12.5	14.3	15.0	16.4	N/A	N/A	0.7	0.4	0.4
STOXX Japan 600 Index	10.5	12.4	14.5	16.0	16.8	N/A	N/A	0.7	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX MUTB Japan Market Share Leaders Index	0.9	0.9	0.9	0.9	0.9	5.3	5.8	6.0	6.3	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	-10.0	-3.4	0.1	-0.9	-0.1

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

² Based on EURIBOR1M

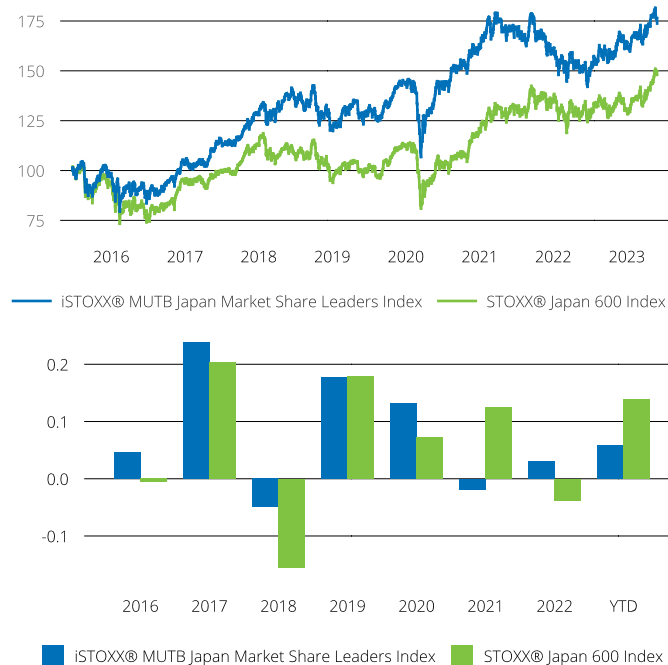
(JPY, net return), all data as of May 31, 2023

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 Market Share Leaders Index	31.5	18.5	18.4	18.5	1.7	1.9	1.2	19.3
STOXX Japan 600 Index	15.0	13.9	13.9	13.8	1.3	2.1	0.9	18.2

Performance and annual returns⁴

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

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

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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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jun. 22, 2015 to May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Santen Pharmaceutical Co. Ltd.	Health Care	Japan	3.95
Makita Corp.	Consumer Products & Services	Japan	3.86
PEPTIDREAM	Health Care	Japan	3.82
Nintendo Co. Ltd.	Consumer Products & Services	Japan	3.78
Fast Retailing Co. Ltd.	Retail	Japan	3.72
Keyence Corp.	Industrial Goods & Services	Japan	3.66
Mercari Inc	Technology	Japan	3.66
Japan Tobacco Inc.	Food, Beverage & Tobacco	Japan	3.62
POLA ORBIS HOLDINGS	Consumer Products & Services	Japan	3.61
Nitori Co. Ltd.	Retail	Japan	3.60

⁵ Based on the composition as of May 31, 2023
