

# ISTOXX® MUTB GLOBAL EX JAPAN ESG QUALITY 200 INDEX

## Index description

The iSTOXX MUTB ESG Quality 200 Indices aim to capture the performance of high-quality ESG-compliant companies in their respective region. Companies non-compliant based on Sustainalytics Global Standards Screening Assessment or involved in Controversial Weapons are excluded. Selection is based on a combined screening and ranking of ESG scores and four fundamental indicators (profitability, leverage, cash flow generation ability and business stability). Stocks need to fulfill minimum liquidity criteria before being added to the index.

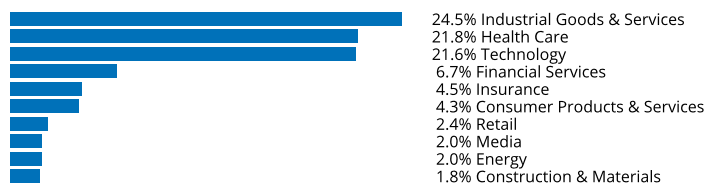
## Key facts

- »Investing in high-quality ESG-compliant companies with sustainable profitability
- »ESG screening excludes companies non-compliant based on Sustainalytics Global Standards Screening Assessment or involved in Controversial Weapons
- »Diversification through broad selection and capping of component weights at 2%
- »Tradability ensured through liquidity requirements

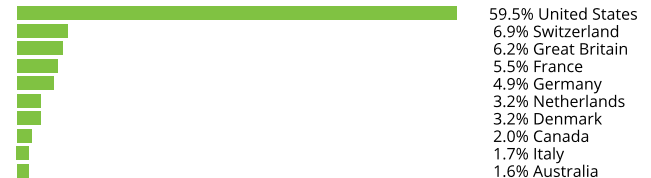
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX MUTB Global ex Japan ESG Quality 200 Index	7,457.2	6,781.3	34.1	16.8	213.5	0.4	3.1	0.0	46.2
STOXX Global 1800 ex Japan Index	51,275.3	46,722.7	33.4	12.2	2,490.5	0.4	5.3	0.0	3.2

## 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 Global ex Japan ESG Quality 200 Index	1.6	8.0	6.9	43.2	77.3	N/A	N/A	6.9	12.7	12.1
STOXX Global 1800 ex Japan Index	2.2	8.6	2.9	45.2	66.2	N/A	N/A	2.9	13.4	10.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX MUTB Global ex Japan ESG Quality 200 Index	13.2	12.4	16.0	15.6	18.8	N/A	N/A	0.2	0.7	0.6
STOXX Global 1800 ex Japan Index	12.0	13.2	17.1	16.1	19.0	N/A	N/A	0.1	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX MUTB Global ex Japan ESG Quality 200 Index	1.0	1.0	1.0	1.0	1.0	3.4	4.1	4.7	4.5	4.4
Index to benchmark	Beta					Annualized information ratio				
iSTOXX MUTB Global ex Japan ESG Quality 200 Index	1.1	0.9	0.9	0.9	1.0	-1.9	-0.8	0.6	-0.2	0.1

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

<sup>2</sup> Based on EURIBOR1M

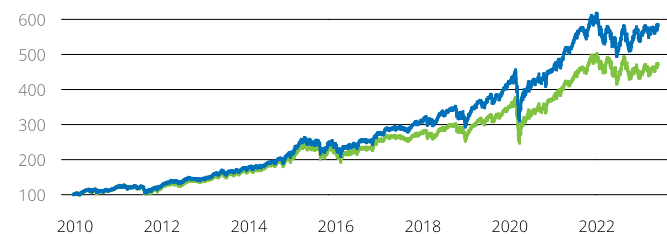
(EUR, gross return), all data as of May 31, 2023

## ISTOXX INDICES

## ISTOXX® MUTB GLOBAL EX JAPAN ESG QUALITY 200 INDEX

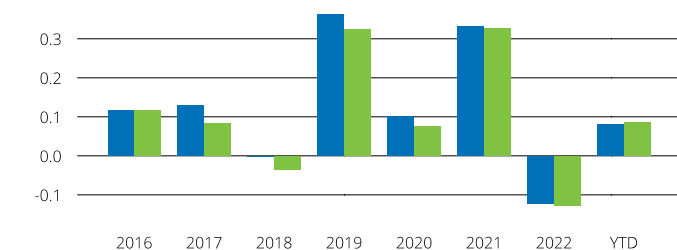
## Fundamentals (for last 12 months)

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 Global ex Japan ESG Quality 200 Index	20.4	17.8	20.3	17.2	4.3	2.2	2.2	19.9
STOXX Global 1800 ex Japan Index	23.3	17.5	19.1	17.2	0.1	2.2	2.0	5.7

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

— iSTOXX® MUTB Global ex Japan ESG Quality 200 Index

— STOXX® Global 1800 ex Japan Index



■ iSTOXX® MUTB Global ex Japan ESG Quality 200 Index

■ STOXX® Global 1800 ex Japan Index

## Methodology

The iSTOXX MUTB ESG Quality 200 Indices aim to capture the performance of high-quality ESG-compliant companies from their respective parent universe. First, companies non-compliant based on Sustainalytics Global Standards Screening Assessment or involved in Controversial Weapons are excluded. Companies are then selected based on a combined screening and ranking of ESG scores and four fundamental indicators (profitability, leverage, cash flow generation ability and business stability). Stocks need to fulfill minimum liquidity criteria before being added to the index.

The constituents are weighted according to free-float market capitalization with a cap at 2%. The indices are reviewed semi-annually in June and December and rebalanced quarterly.

The detailed methodology including the calculation formula can be found in our rulebooks: [www.stoxx.com/rulebooks](http://www.stoxx.com/rulebooks)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0445341008	ISMXESGG		.ISMXESGG
Net Return EUR	CH0445340919	ISMXESGN		.ISMXESGN
Price EUR	CH0445340877	ISMXESGP		.ISMXESGP
Gross Return JPY	CH0445340976	ISMXESGK	ISMXESGK INDEX	.ISMXESGK
Net Return JPY	CH0445341024	ISMXESGT		.ISMXESGT
Price JPY	CH0445340802	ISMXESGY		.ISMXESGY
Gross Return USD	CH0445341032	ISMXESGU	ISMXESGU INDEX	.ISMXESGU
Net Return USD	CH0445340927	ISMXESGV		.ISMXESGV
Price USD	CH0445340778	ISMXESGL		.ISMXESGL

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

## Quick facts

Weighting	based on free-float market capitalization
Cap factor	0.02
No. of components	200
Review frequency	semiannually
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Dec. 18, 2009
Inception date	Nov. 28, 2018

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 Dec. 18, 2009 to May 31, 2023

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

## ISTOXX® MUTB GLOBAL EX JAPAN ESG QUALITY 200 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
NVIDIA Corp.	Technology	United States	3.15
ADOBE	Technology	United States	2.41
Accenture PLC Cl A	Industrial Goods & Services	United States	2.30
ASML HLDG	Technology	Netherlands	2.26
ROCHE HLDG P	Health Care	Switzerland	2.18
NOVO NORDISK B	Health Care	Denmark	2.17
MasterCard Inc. Cl A	Industrial Goods & Services	United States	2.01
Merck & Co. Inc.	Health Care	United States	2.00
VISA Inc. Cl A	Industrial Goods & Services	United States	1.96
Texas Instruments Inc.	Technology	United States	1.96

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

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