

ISTOXX® MUTB GLOBAL QUALITY 150 INDEX

Index description

The iSTOXX MUTB Global Quality indices aim to capture the performance of quality companies with high profitability, low leverage and sustainable cash flows. 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.

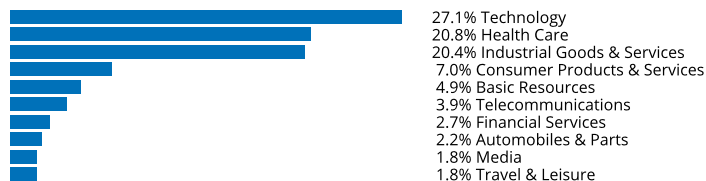
» Ideal for market participants seeking exposure to the global market while only investing in quality stocks with sustainable profitability.

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

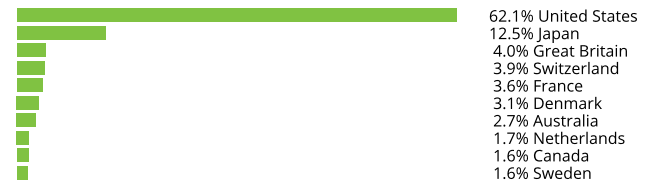
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX MUTB Global Quality 150 Index	5,583.1	4,889.4	32.8	16.5	147.3	1.9	3.0	0.0	38.9
STOXX Global 1800 Index	59,488.6	53,922.1	30.0	10.4	2,655.1	0.4	4.9	0.0	3.1

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 Global Quality 150 Index	1.1	13.4	6.6	28.5	63.5	N/A	N/A	6.5	8.7	10.3
STOXX Global 1800 Index	-1.1	8.4	2.5	36.7	47.2	N/A	N/A	2.6	11.1	8.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX MUTB Global Quality 150 Index	11.8	13.1	19.0	17.2	19.0	N/A	N/A	0.2	0.5	0.5
STOXX Global 1800 Index	10.7	12.4	17.9	16.0	18.1	N/A	N/A	0.0	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX MUTB Global Quality 150 Index	0.9	0.9	1.0	0.9	1.0	4.7	4.6	5.1	5.5	5.3
Index to benchmark	Beta					Annualized information ratio				
iSTOXX MUTB Global Quality 150 Index	1.0	1.0	1.0	1.0	1.0	5.3	2.4	0.8	-0.4	0.3

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

² Based on EURIBOR1M

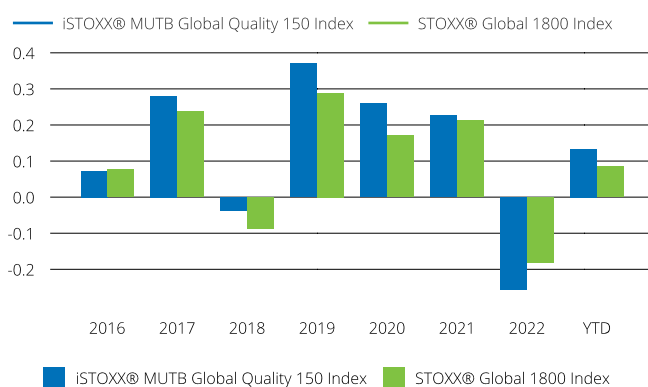
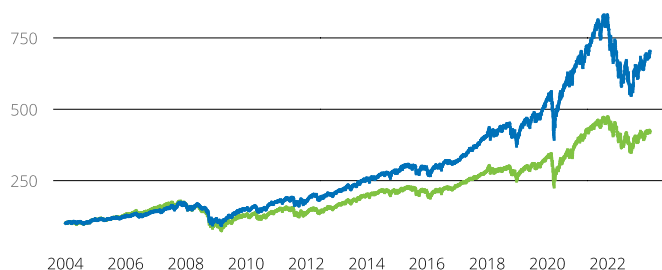
(USD, gross return), all data as of May 31, 2023

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 Global Quality 150 Index	22.5	22.1	22.5	21.8	5.8	1.9	3.8	24.8
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	2.2	1.8	6.0

Performance and annual returns⁴

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 AUD	CH0306696532	ISXMGQAG		.ISXMGQAG
Gross Return AUD	CH0306696532	ISXMGQAG		.ISXMGQAG
Net Return AUD	CH0306696524	ISXMGQAN		.ISXMGQAN
Net Return AUD	CH0306696524	ISXMGQAN		.ISXMGQAN
Price AUD	CH0306696516	ISXMGQAP		.ISXMGQAP
Price AUD	CH0306696516	ISXMGQAP		.ISXMGQAP
Gross Return EUR	CH0306696441	ISXMGQG		.ISXMGQG
Gross Return EUR	CH0306696441	ISXMGQG		.ISXMGQG
Gross Return EUR	CH0306696441	ISXMGQG		.ISXMGQG
Net Return EUR	CH0306696433	ISXMGQN		.ISXMGQN

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

Quick facts

Weighting	Free-float
Cap factor	2%
No. of components	150
Review frequency	semi-annual, in Jun. and Dec.
Base value/base date	100 as of Dec. 20, 2002
Inception date	Jan. 2016

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 Jan. 02, 2004 to May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NVIDIA Corp.	Technology	United States	3.01
META PLATFORMS CLASS A	Technology	United States	2.72
ALPHABET CLASS C	Technology	United States	2.48
Microsoft Corp.	Technology	United States	2.43
ADOBE	Technology	United States	2.30
NOVARTIS	Health Care	Switzerland	2.21
TESLA	Automobiles & Parts	United States	2.20
Accenture PLC Cl A	Industrial Goods & Services	United States	2.20
Applied Materials Inc.	Technology	United States	2.12
NOVO NORDISK B	Health Care	Denmark	2.08

⁵ Based on the composition as of May 31, 2023
