ISTOXX INDICES

ISTOXX® MUTB JAPAN ESG 30 INDEX

Index description

The constituents of the iSTOXX MUTB Japan ESG 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 ESG 30 Index selects 30 securities with the best ESG 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 ESG 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 ESG Risk Rating scores

»Companies are Global Standards Screening compliant, and are not involved in controversial weapons

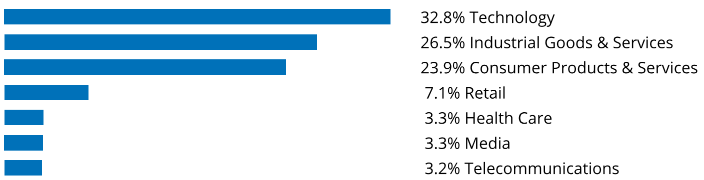
»Underlying index considers four fundamental scores and liquidity to ensure quality and replicability

»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 ESG 30 Index	N/A	1.0	0.0	0.0	0.0	0.0	3.8	3.1	65.7
iSTOXX MUTB Japan Quality 150 Index	158,224.4	127,145.4	847.6	504.6	2,721.3	88.2	2.1	0.1	35.8

Supersector weighting (top 10)



Country weighting

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Japan ESG 30 Index	-6.8	-17.8	-17.8	15.4	37.3	N/A	N/A	-17.8	4.9	6.5
iSTOXX MUTB Japan Quality 150 Index	-6.6	-12.6	-12.6	13.7	18.2	N/A	N/A	-12.6	4.4	3.4
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX MUTB Japan ESG 30 Index	14.9	22.0	22.0	21.0	19.7	N/A	N/A	-0.8	0.3	0.4
iSTOXX MUTB Japan Quality 150 Index	13.1	19.5	19.5	18.8	17.8	N/A	N/A	-0.6	0.3	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX MUTB Japan ESG 30 Index	1.0	1.0	1.0	1.0	1.0	3.8	5.1	5.1	5.5	5.2
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX MUTB Japan ESG 30 Index	1.1	1.1	1.1	1.1	1.1	-0.7	-1.1	-1.1	0.1	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 Dec. 30, 2022

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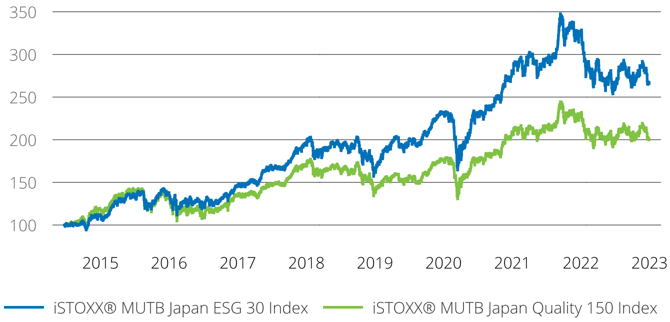
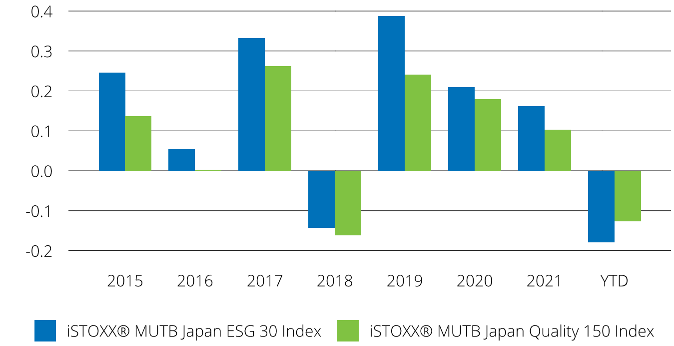
Fundamentals (for last 12 months)

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 ESG 30 Index	14.0	14.3	14.0	14.3	2.3	1.4	1.4	21.7
iSTOXX MUTB Japan Quality 150 Index	14.0	14.1	14.0	14.1	2.3	1.6	1.6	21.8

Performance and annual returns[4]





Methodology

The constituents of the iSTOXX MUTB Japan ESG 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 ESG 30 Index selects 30 securities with the best ESG 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 ESG 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. An industry cap is applied to ensure diversification.

The index is reviewed on a semi-annual basis in June and December and rebalanced in March and September. Index constituents are assigned equal weights.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0560401843	IMJESGGR		.IMJESGGR
Net Return	EUR	CH0560401876	IMJESGR		.IMJESGR
Price	EUR	CH0560401892	IMJESGP		.IMJESGP
Gross Return	JPY	CH0560401868	IMJESGYG		.IMJESGYG
Net Return	JPY	CH0560401918	IMJESGYN	IMJESGYN INDEX	.IMJESGYN
Price	JPY	CH0560401884	IMJESGYP		.IMJESGYP
Gross Return	USD	CH0560401900	IMJESGGV		.IMJESGGV
Net Return	USD	CH0560401926	IMJESGV		.IMJESGV
Price	USD	CH0560401850	IMJESGL		.IMJESGL

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

Quick facts

Weighting	Equal Weighted
Cap factor	-
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	Jul. 29, 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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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 Dec. 30, 2022

(JPY, gross return), all data as of Dec. 30, 2022

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Sega Sammy Holdings Inc.	Consumer Products & Services	Japan	3.83
Nitori Co. Ltd.	Retail	Japan	3.75
NEXON	Consumer Products & Services	Japan	3.49
RECRUIT HOLDINGS	Industrial Goods & Services	Japan	3.46
CYBERAGENT	Technology	Japan	3.42
TOKYO SEIMITSU	Technology	Japan	3.41
USS Co. Ltd.	Consumer Products & Services	Japan	3.40
Nintendo Co. Ltd.	Consumer Products & Services	Japan	3.39
Fujitsu Ltd.	Technology	Japan	3.38
Mitsui & Co. Ltd.	Industrial Goods & Services	Japan	3.38

[5] Based on the composition as of Dec. 30, 2022