

# ISTOXX® MUTB GLOBAL MOMENTUM 600 INDEX

## Index description

The iSTOXX MUTB Momentum Indices aim to capture the performance of companies with the strongest historical price movements. Components are selected according to a momentum score factor which is calculated based on a stock's price movements over the past 12 months and adjusted to account for market beta, size and book-to-price biases.

## Key facts

- »Offers exposure to stocks with high momentum factor
- »Built-in safeguards to avoid market beta, size and book-to-price biases
- »Turnover buffer to reduce trading costs
- »Rebalanced quarterly in order to be more reactive to the market

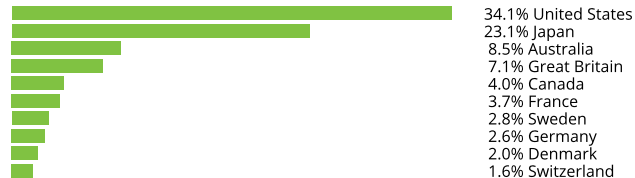
## Descriptive statistics

| 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 Momentum 600 Index | N/A                  | 97.7       | 0.2                  | 0.2    | 0.2     | 0.1      | 0.2                  | 0.1      | 123.1          |
| STOXX Global 1800 Index               | 52,170.3             | 47,233.9   | 26.2                 | 9.6    | 1,831.9 | 1.1      | 3.9                  | 0.0      | 3.1            |

## 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 Momentum 600 Index | -5.0                      | -11.8 | -11.8 | 15.6 | 30.2 | N/A                                  | N/A | -11.8 | 4.9  | 5.4  |
| STOXX Global 1800 Index               | -7.3                      | -12.9 | -12.9 | 20.6 | 49.8 | N/A                                  | N/A | -13.1 | 6.5  | 8.5  |
| Index volatility and risk             | Annualized volatility (%) |       |       |      |      | Annualized Sharpe ratio <sup>2</sup> |     |       |      |      |
|                                       | Last month                | YTD   | 1Y    | 3Y   | 5Y   | Last month                           | YTD | 1Y    | 3Y   | 5Y   |
| iSTOXX MUTB Global Momentum 600 Index | 11.1                      | 14.9  | 14.9  | 17.3 | 15.0 | N/A                                  | N/A | -0.8  | 0.3  | 0.4  |
| STOXX Global 1800 Index               | 17.5                      | 18.3  | 18.3  | 20.7 | 17.7 | N/A                                  | N/A | -0.8  | 0.3  | 0.5  |
| Index to benchmark                    | Correlation               |       |       |      |      | Tracking error (%)                   |     |       |      |      |
|                                       | Last month                | YTD   | 1Y    | 3Y   | 5Y   | Last month                           | YTD | 1Y    | 3Y   | 5Y   |
| iSTOXX MUTB Global Momentum 600 Index | 0.9                       | 0.8   | 0.8   | 0.9  | 0.9  | 7.2                                  | 9.8 | 9.8   | 9.4  | 8.2  |
| Index to benchmark                    | Beta                      |       |       |      |      | Annualized information ratio         |     |       |      |      |
|                                       | Last month                | YTD   | 1Y    | 3Y   | 5Y   | Last month                           | YTD | 1Y    | 3Y   | 5Y   |
| iSTOXX MUTB Global Momentum 600 Index | 0.6                       | 0.7   | 0.7   | 0.8  | 0.8  | 3.9                                  | 0.1 | 0.1   | -0.3 | -0.5 |

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

<sup>2</sup> Based on EURIBOR1M

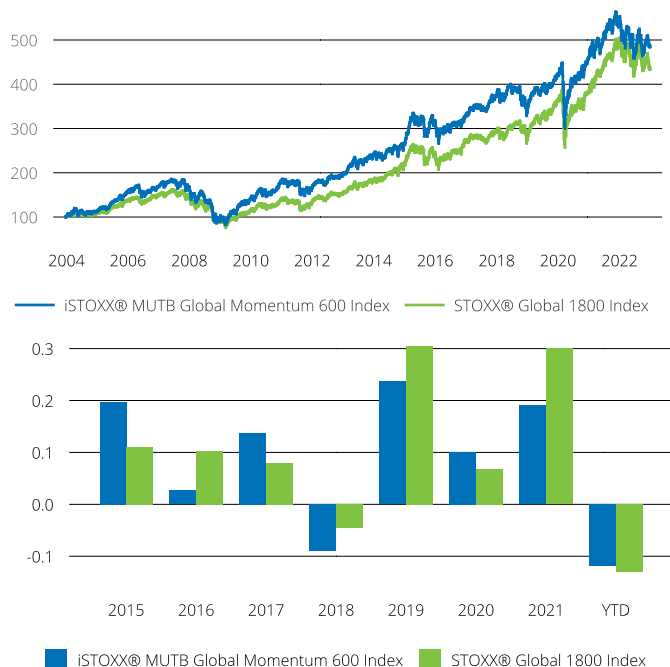
(EUR, net return), all data as of Dec. 30, 2022

## ISTOXX INDICES

## ISTOXX® MUTB GLOBAL MOMENTUM 600 INDEX

## Fundamentals (for last 12 months)

| Index                                 | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|---------------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                       | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| iSTOXX MUTB Global Momentum 600 Index | 13.1                             | 12.1      | 12.2                             | 11.7      | 2.1            | 1.9                                | 1.2             | 6.1                 |
| STOXX Global 1800 Index               | 18.9                             | 15.9      | 16.2                             | 15.1      | 0.1            | 1.4                                | 1.9             | 11.8                |

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

## Methodology

The iSTOXX MUTB Momentum Indices are derived from their respective benchmark index. All REITs are excluded from the universe. A momentum score is calculated for each eligible stock based on 12-month historical price movements. Scores are adjusted to account for market beta, size and book-to-price biases. The stocks with the highest momentum scores are selected for the respective index and weighted accordingly. The indices apply a turnover buffer and are reviewed 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 | CH0421048569 | ISMGMG  |              | .ISMGMG  |
| Net Return EUR   | CH0421048478 | ISMGMN  |              | .ISMGMN  |
| Price EUR        | CH0421048429 | ISMGMF  |              | .ISMGMF  |
| Gross Return JPY | CH0421048445 | ISMGMYG |              | .ISMGMYG |
| Net Return JPY   | CH0421048585 | ISMGMYN |              | .ISMGMYN |
| Price JPY        | CH0421048437 | ISMGMYP |              | .ISMGMYP |
| Gross Return USD | CH0421048387 | ISMGMU  | ISMGMU INDEX | .ISMGMU  |
| Net Return USD   | CH0421048577 | ISMGMV  |              | .ISMGMV  |
| Price USD        | CH0421048403 | ISMGM   |              | .ISMGM   |

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

## Quick facts

|                          |                           |
|--------------------------|---------------------------|
| Weighting                | Based on a momentum score |
| Cap factor               | N/A                       |
| No. of components        | 600                       |
| Review frequency         | quarterly                 |
| Calculation/distribution | dayend                    |
| Calculation hours        | 22:00:00 22:00:00         |
| Base value/base date     | 100 as of Dec. 19, 2003   |
| Inception date           | Jul. 6, 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> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 19, 2003 to Dec. 30, 2022

(EUR, net return), all data as of Dec. 30, 2022

## ISTOXX® MUTB GLOBAL MOMENTUM 600 INDEX

Top 10 Components<sup>5</sup>

| Company                        | Supersector                  | Country       | Weight (%) |
|--------------------------------|------------------------------|---------------|------------|
| Kawasaki Kisen Kaisha Ltd.     | Industrial Goods & Services  | Japan         | 0.23       |
| NEW HOPE CORP.                 | Energy                       | Australia     | 0.23       |
| Halliburton Co.                | Energy                       | United States | 0.23       |
| SANRIO                         | Consumer Products & Services | Japan         | 0.23       |
| APA                            | Energy                       | United States | 0.22       |
| Isetan Mitsukoshi Holdings Ltd | Retail                       | Japan         | 0.22       |
| Valero Energy Corp.            | Energy                       | United States | 0.22       |
| Cenovus Energy Inc.            | Energy                       | Canada        | 0.22       |
| Schlumberger Ltd.              | Energy                       | United States | 0.22       |
| MARATHON PETROLEUM             | Energy                       | United States | 0.21       |

<sup>5</sup> Based on the composition as of Dec. 30, 2022