

ISTOXX MUTB GLOBAL EX JAPAN QUALITY 150 MONTHLY HEDGED

Index description

STOXX Hedged indices measure the performance of an underlying index while at the same time eliminating foreign currency fluctuations. The indices combine the performance of the underlying STOXX index with a hypothetical, rolling investment into one-month foreign exchange forward contracts.

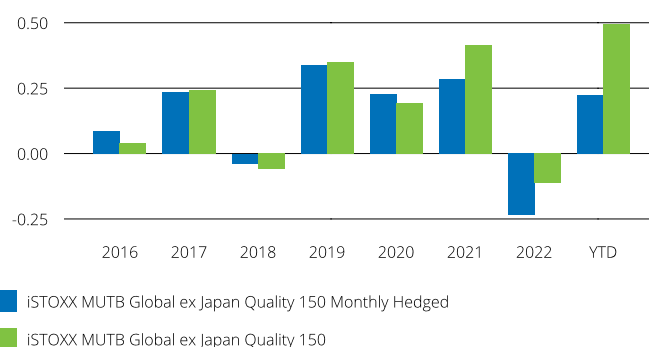
Key facts

»Eliminates the risk of currency fluctuations at the cost of potential currency gains.

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Global ex Japan Quality 150 Monthly Hedged	-1.4	14.4	13.9	22.8	62.2	N/A	N/A	13.8	7.1	10.1
iSTOXX MUTB Global ex Japan Quality 150	1.0	49.7	27.3	76.0	130.3	N/A	N/A	27.2	20.6	18.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Global ex Japan Quality 150 Monthly Hedged	N/A	N/A	15.7	17.1	19.9	N/A	N/A	0.6	0.4	0.4
iSTOXX MUTB Global ex Japan Quality 150	N/A	N/A	18.4	19.5	22.6	N/A	N/A	1.0	0.9	0.7
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Global ex Japan Quality 150 Monthly Hedged	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Global ex Japan Quality 150 Monthly Hedged	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Performance and annual returns³



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

² Based on EURIBOR1M

³ STOXX data from Jan. 31, 2008 to Aug. 31, 2023

(JPY), all data as of Aug. 31, 2023

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Methodology

The iSTOXX MUTB Global ex Japan Quality 150 Monthly Hedged represents the returns of an investment strategy in the iSTOXX MUTB Global ex Japan Quality 150 Index that involves hedging the local currency risk of the underlying constituents. The currency-hedged strategy indices eliminate the risk of currency fluctuations at the cost of potential currency gains.

Quick facts

Weighting	Free-Float market cap
Cap factor	0.02
No. of components	150
Review frequency	Semi-Annually in Jun. and Dec.
Calculation/distribution	dayend 15 sec
Calculation hours	22:30:00 22:30:00
Base value/base date	100 as of Jan. 31, 2008
History	Available since Jan. 31 2008
Inception date	Mar. 20, 2019

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price JPY	CH0313264787	ISMJHYP	nan	.ISMJHYP
Net Return JPY	CH0313264795	ISGDHYN	nan	.ISGDHYN
Gross Return JPY	CH0313264803	ISGDHYG	nan	.ISGDHYG

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

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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 methodology.

