

# ISTOXX MUTB JAPAN ESG QUALITY 200

## 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

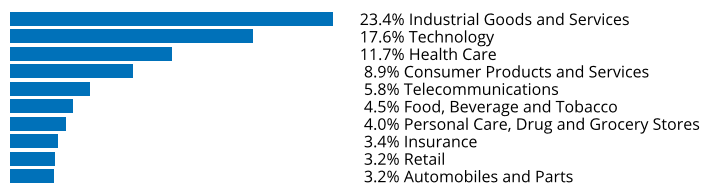
»Diversification through broad selection and capping of component weights at 2%

»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 Japan ESG Quality 200 | 2,383.9              | 1,997.7    | 10.0                 | 4.7    | 45.6    | 0.6      | 2.3                  | 0.0      | 24.6           |
| STOXX Japan 600                   | 4,952.6              | 4,204.1    | 7.0                  | 2.4    | 196.9   | 0.6      | 4.7                  | 0.0      | 2.5            |

## 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 Japan ESG Quality 200 | -0.5                      | 10.2 | 3.2  | 13.3 | 17.9 | N/A                          | N/A  | 3.2  | 4.2  | 3.3 |
| STOXX Japan 600                   | -0.6                      | 17.2 | 6.3  | 21.8 | 21.3 | N/A                          | N/A  | 6.4  | 6.9  | 4.0 |
| Index volatility and risk         | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio      |      |      |      |     |
|                                   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y  |
| iSTOXX MUTB Japan ESG Quality 200 | N/A                       | N/A  | 16.9 | 16.8 | 17.7 | N/A                          | N/A  | -0.0 | 0.2  | 0.2 |
| STOXX Japan 600                   | N/A                       | N/A  | 16.3 | 16.3 | 17.1 | N/A                          | N/A  | 0.2  | 0.4  | 0.2 |
| Index to benchmark                | Correlation               |      |      |      |      | Tracking error (%)           |      |      |      |     |
|                                   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y  |
| iSTOXX MUTB Japan ESG Quality 200 | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 2.9                          | 3.0  | 3.3  | 3.9  | 4.1 |
| Index to benchmark                | Beta                      |      |      |      |      | Annualized information ratio |      |      |      |     |
|                                   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y  |
| iSTOXX MUTB Japan ESG Quality 200 | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 0.4                          | -0.3 | -0.9 | -0.5 | 0.1 |

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

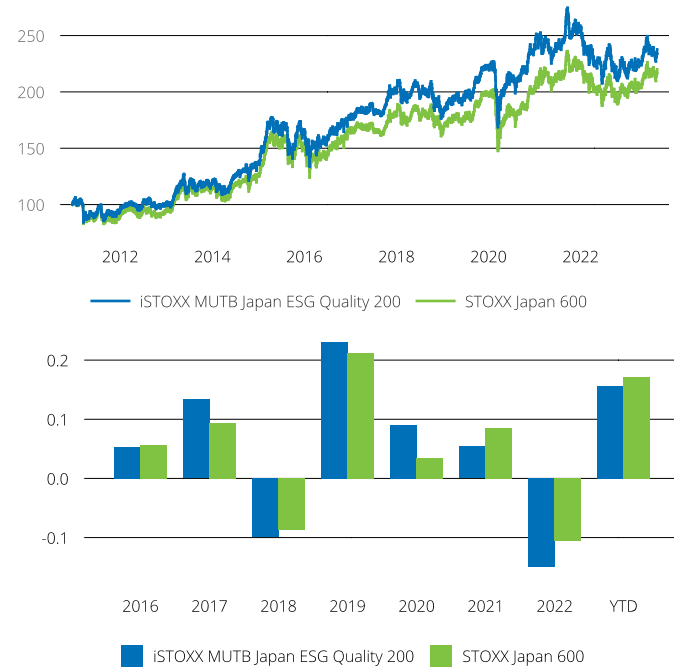
(EUR, net return), all data as of Aug. 31, 2023

## ISTOXX INDICES

## ISTOXX MUTB JAPAN ESG QUALITY 200

## 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 Japan ESG Quality 200 | 16.4                             | 16.8      | 16.4                             | 16.8      | 2.0            | 1.8                                | 1.4             | 25.1                |
| STOXX Japan 600                   | 15.2                             | 14.7      | 14.4                             | 14.6      | 1.4            | 1.9                                | 1.0             | 15.3                |

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

## 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 Sustanalitics 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 JPY | CH0445340794 | ISMJESGK | ISMJESGK INDEX | .ISMJESGK |
| Price EUR        | CH0445340844 | ISMJESGP |                | .ISMJESGP |
| Gross Return EUR | CH0445340836 | ISMJESGG |                | .ISMJESGG |
| Price JPY        | CH0445340885 | ISMJESGY |                | .ISMJESGY |
| Net Return JPY   | CH0445340901 | ISMJESGT |                | .ISMJESGT |
| Price USD        | CH0445340935 | ISMJESGL |                | .ISMJESGL |
| Net Return USD   | CH0445340943 | ISMJESGV |                | .ISMJESGV |
| Net Return EUR   | CH0445340968 | ISMJESGN |                | .ISMJESGN |
| Gross Return USD | CH0445340992 | ISMJESGU | ISMJESGU INDEX | .ISMJESGU |

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        | 18:00:00 18:00:00                         |
| Base value/base date     | 100 as of Dec. 17, 2010                   |
| 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> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 17, 2010 to Aug. 31, 2023

(EUR, net return), all data as of Aug. 31, 2023

ISTOXX INDICES

ISTOXX MUTB JAPAN ESG QUALITY 200

Top 10 Components<sup>5</sup>

| Company                        | Supersector                    | Country | Weight (%) |
|--------------------------------|--------------------------------|---------|------------|
| RECRUIT HOLDINGS               | Industrial Goods and Services  | Japan   | 2.28       |
| Tokyo Electron Ltd.            | Technology                     | Japan   | 2.21       |
| Hitachi Ltd.                   | Industrial Goods and Services  | Japan   | 2.21       |
| Mitsui & Co. Ltd.              | Industrial Goods and Services  | Japan   | 2.17       |
| Itochu Corp.                   | Industrial Goods and Services  | Japan   | 2.05       |
| Nintendo Co. Ltd.              | Consumer Products and Services | Japan   | 2.02       |
| Shin-Etsu Chemical Co. Ltd.    | Chemicals                      | Japan   | 2.02       |
| Nippon Telegraph & Telephone C | Telecommunications             | Japan   | 2.00       |
| Tokio Marine Holdings Inc.     | Insurance                      | Japan   | 1.96       |
| Fast Retailing Co. Ltd.        | Retail                         | Japan   | 1.91       |

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