

ISTOXX MUTB JAPAN EMPOWERING WOMEN 30

Index description

The iSTOXX MUTB Japan Empowering Women 30 Index tracks the performance of 30 Japanese companies that support and encourage working women. The index selects companies with the highest empowering women score from the iSTOXX MUTB Japan Quality 150 Index. Empowering women score is calculated from four indicators: ratio of women in management positions, ratio of women officer positions, day-care facilities and allowances and re-employment plan for employees that were out of work due to pregnancy, childcare, relocation and other reasons. The index constituents are assigned equal weights.

Key facts

»The index selects 30 Japanese companies that encourage and support working women

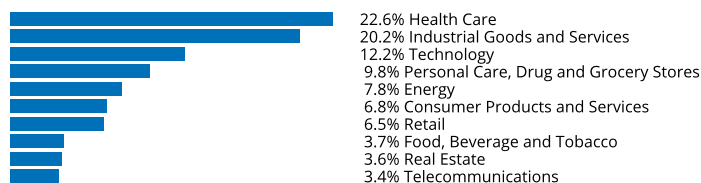
»Underlying index considers four fundamental scores and liquidity to ensure quality and replicability

»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 Empowering Women 30 | N/A | 151.7 | 5.1 | 5.1 | 6.4 | 4.0 | 4.2 | 2.6 | 132.5 |
| iSTOXX MUTB Japan Quality 150 | 199,768.8 | 160,045.3 | 1067.0 | 597.8 | 3,647.2 | 94.4 | 2.3 | 0.1 | 35.0 |

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 Japan Empowering Women 30 | -0.0 | 13.2 | 9.0 | 15.0 | 20.6 | N/A | N/A | 8.9 | 4.7 | 3.8 |
| iSTOXX MUTB Japan Quality 150 | -0.2 | 35.9 | 15.3 | 29.9 | 37.7 | N/A | N/A | 15.2 | 9.1 | 6.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX MUTB Japan Empowering Women 30 | N/A | N/A | 13.4 | 15.3 | 16.9 | N/A | N/A | 0.4 | 0.3 | 0.3 |
| iSTOXX MUTB Japan Quality 150 | N/A | N/A | 15.3 | 16.7 | 17.7 | N/A | N/A | 0.7 | 0.5 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX MUTB Japan Empowering Women 30 | 0.9 | 0.9 | 0.9 | 0.9 | 1.0 | 5.6 | 4.6 | 5.3 | 5.5 | 5.2 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX MUTB Japan Empowering Women 30 | 0.9 | 0.9 | 0.8 | 0.9 | 0.9 | 0.4 | -2.7 | -1.1 | -0.8 | -0.6 |

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

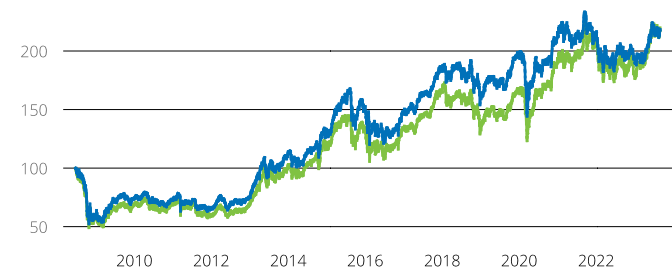
(JPY, price), all data as of Aug. 31, 2023

ISTOXX INDICES

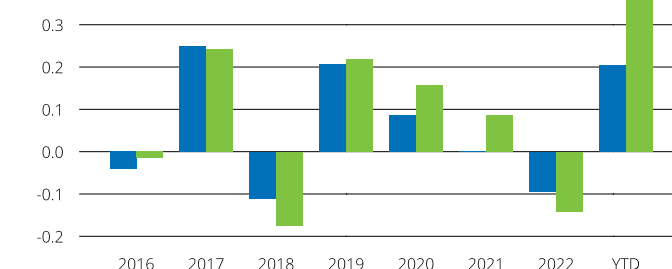
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Fundamentals (for last 12 months)

| 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 Japan Empowering Women 30 | 13.8 | 15.3 | 13.8 | 15.3 | 2.0 | 1.9 | 1.6 | 26.9 |
| ISTOXX MUTB Japan Quality 150 | 15.9 | 16.6 | 15.9 | 16.6 | 2.3 | 1.8 | 1.5 | 21.5 |

Performance and annual returns⁴

— ISTOXX MUTB Japan Empowering Women 30 — ISTOXX MUTB Japan Quality 150



■ ISTOXX MUTB Japan Empowering Women 30 ■ ISTOXX MUTB Japan Quality 150

Methodology

The ISTOXX MUTB Japan Empowering Women 30 Index tracks the performance of 30 Japanese companies that support and encourage working women. The ISTOXX MUTB Japan Quality 150 index constituents are screened for four indicators: ratio of women in management positions, ratio of women officer positions, day-care facilities and allowances and re-employment plan scores. A combined score, empowering women score, is calculated from these four indicators. The ISTOXX MUTB Japan Empowering Women 30 Index selects 30 securities with the highest combined score from the ISTOXX MUTB Japan Quality 150 Index.

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 |
|------------------|--------------|----------|----------------|-----------|
| Price EUR | CH0540978118 | ISMJEW | | .ISMJEW |
| Gross Return USD | CH0540978142 | ISMJEWGV | | .ISMJEWGV |
| Net Return USD | CH0540978126 | ISMJEVW | | .ISMJEVW |
| Price USD | CH0540978084 | ISMJEWL | | .ISMJEWL |
| Gross Return JPY | CH0540978100 | ISMJEVYG | | .ISMJEVYG |
| Net Return JPY | CH0540978134 | ISMJEVYN | ISMJEVYN INDEX | .ISMJEVYN |
| Price JPY | CH0540978159 | ISMJEVYP | | .ISMJEVYP |
| Gross Return EUR | CH0540978076 | ISMJEVGR | | .ISMJEVGR |
| Net Return EUR | CH0540978092 | ISMJEWR | | .ISMJEWR |

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. 20, 2008 |
| History | Available since Jun. 20, 2008 |
| Inception date | May. 13, 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

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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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jun. 20, 2008 to Aug. 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------------|---------------------------------|---------|------------|
| Inpex Corp. | Energy | Japan | 4.22 |
| Rohto Pharmaceutical Co. Ltd. | Health Care | Japan | 4.13 |
| Chugai Pharmaceutical Co. Ltd. | Health Care | Japan | 3.79 |
| Meiji Holdings Co. Ltd. | Food, Beverage and Tobacco | Japan | 3.74 |
| Mitsui & Co. Ltd. | Industrial Goods and Services | Japan | 3.70 |
| HULIC | Real Estate | Japan | 3.63 |
| Japan Petroleum Exploration Co | Energy | Japan | 3.57 |
| Uni-Charm Corp. | Personal Care, Drug and Grocery | Japan | 3.55 |
| Yokogawa Electric Corp. | Industrial Goods and Services | Japan | 3.54 |
| YAOKO | Personal Care, Drug and Grocery | Japan | 3.53 |

⁵ Based on the composition as of Aug. 31, 2023