

ISTOXX MUTB GLOBAL QUALITY 150

Index description

The iSTOXX MUTB Global Quality indices aim to capture the performance of quality companies with high profitability, low leverage and sustainable cash flows. The component selection is based on a combined ranking of four fundamentals ratios (return on equity, debt-to-capital, cash flow generation ability and business stability). Stocks need to fulfill minimum liquidity criteria before being added to the index.

Key facts

» Pure quality play with large investability.

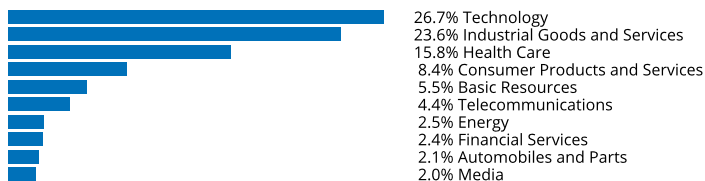
» Ideal for market participants seeking exposure to the global market while only investing in quality stocks with sustainable profitability.

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

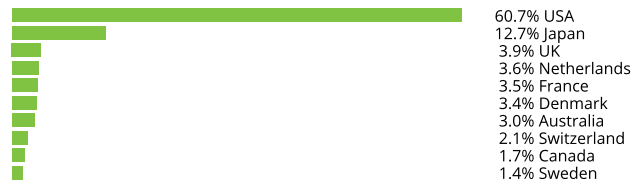
Descriptive statistics

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 Global Quality 150	800,041.1	695,820.6	4638.8	2522.8	17147.1	215.8	2.5	0.0	38.9
STOXX Global 1800	9,194,226.8	8,343,213.7	4635.1	1616.3	409,335.4	180.2	4.9	0.0	3.1

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 Global Quality 150	0.6	33.3	28.0	66.3	117.3	N/A	N/A	27.8	18.4	16.7
STOXX Global 1800	0.0	45.2	21.9	74.7	98.2	N/A	N/A	22.1	20.6	14.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Global Quality 150	N/A	N/A	17.1	18.2	21.0	N/A	N/A	1.2	0.9	0.7
STOXX Global 1800	N/A	N/A	17.2	17.6	20.6	N/A	N/A	1.0	1.1	0.7
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Global Quality 150	1.0	1.0	1.0	1.0	1.0	2.9	4.6	5.0	5.5	5.4
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Global Quality 150	1.0	1.0	1.0	1.0	1.0	2.2	0.8	0.6	-0.5	0.2

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

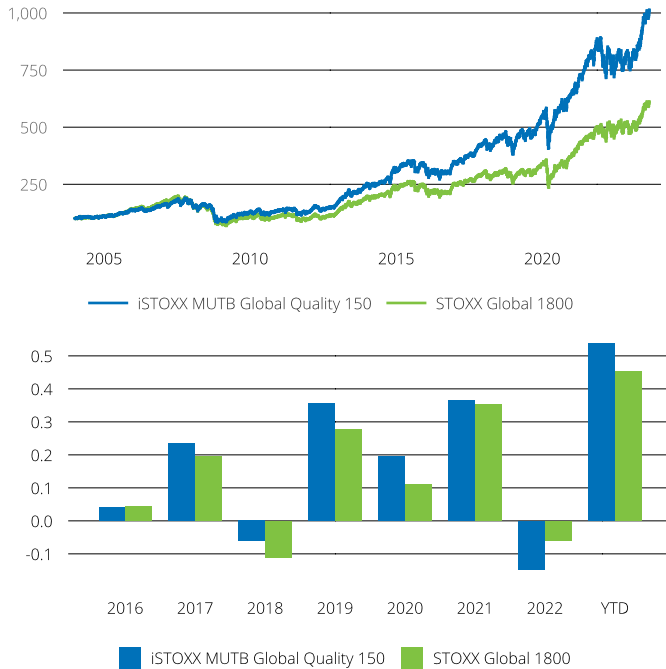
(JPY, gross return), all data as of Aug. 31, 2023

STYLE INDICES

ISTOXX MUTB GLOBAL QUALITY 150

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 Global Quality 150	23.8	22.4	23.3	22.4	6.0	2.2	3.8	12.2
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.7	1.9	10.8

Performance and annual returns⁴

Methodology

The indices are derived from their benchmark index, identified by ICB Sector 351020, and stocks classified as Japan on the STOXX Total Market index but incorporated outside of Japan are excluded from the universes.

The indices are weighted according to free-float market capitalization with a 2% maximum capping per constituent.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return USD	CH0306696474	ISXMGQU	ISXMGQU INDEX	.ISXMGQU
Price EUR	CH0306696425	ISXMGQP		.ISXMGQP
Net Return EUR	CH0306696433	ISXMGQN		.ISXMGQN
Gross Return EUR	CH0306696441	ISXMGQG		.ISXMGQG
Price USD	CH0306696458	ISXMGQL	ISXMGQL INDEX	.ISXMGQL
Net Return USD	CH0306696466	ISXMGQV	ISXMGQV INDEX	.ISXMGQV
Price JPY	CH0306696482	ISXMGQYP		.ISXMGQYP
Net Return JPY	CH0306696490	ISXMGQYN		.ISXMGQYN
Gross Return JPY	CH0306696508	ISXMGQYG		.ISXMGQYG
Price AUD	CH0306696516	ISXMGQAP		.ISXMGQAP
Net Return AUD	CH0306696524	ISXMGQAN		.ISXMGQAN
Gross Return AUD	CH0306696532	ISXMGQAG		.ISXMGQAG

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

Quick facts

Weighting	Free-float
Cap factor	2%
No. of components	150
Review frequency	semi-annual, in Jun. and Dec.
Base value/base date	100 as of Dec. 20, 2002
Inception date	Jan. 2016

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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Jan. 02, 2004 to Aug. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ADOBE	Technology	USA	2.46
NOVO NORDISK B	Health Care	Denmark	2.26
Cisco Systems Inc.	Telecommunications	USA	2.23
Automatic Data Processing Inc.	Industrial Goods and Services	USA	2.21
Applied Materials Inc.	Technology	USA	2.17
ALPHABET CLASS C	Technology	USA	2.17
META PLATFORMS CLASS A	Technology	USA	2.16
VISA Inc. Cl A	Industrial Goods and Services	USA	2.13
TESLA	Automobiles and Parts	USA	2.13
Accenture PLC Cl A	Industrial Goods and Services	USA	2.04

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