

ISTOXX MUTB JAPAN QUALITY 150

Index description

The iSTOXX MUTB Japan Quality 150 Index aims to capture the performance of quality companies with high profitability, low leverage and sustainable cash flows in Japan. 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

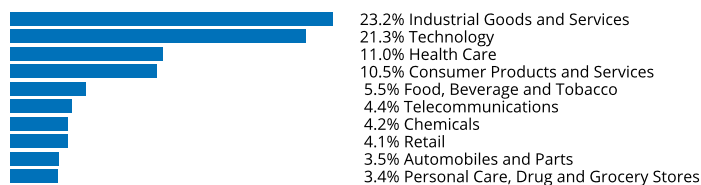
» Ideal for market participants seeking exposure to the Japanese market while only investing in quality stocks with sustainable profitability

» 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 Japan Quality 150	199,768.8	160,045.3	1067.0	597.8	3647.2	94.4	2.3	0.1	35.0
STOXX Japan 600	782,559.5	664,289.8	1107.1	385.0	31,118.9	94.4	4.7	0.0	2.5

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 Quality 150	-0.2	24.1	17.6	36.6	50.1	N/A	N/A	17.5	10.9	8.4
STOXX Japan 600	0.3	40.0	21.1	53.6	51.7	N/A	N/A	21.3	15.5	8.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Japan Quality 150	N/A	N/A	15.3	16.6	17.6	N/A	N/A	0.8	0.6	0.5
STOXX Japan 600	N/A	N/A	14.0	15.6	16.9	N/A	N/A	1.2	0.9	0.5
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Japan Quality 150	1.0	0.9	1.0	0.9	0.9	3.4	4.5	4.7	5.6	5.6
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX MUTB Japan Quality 150	1.0	1.0	1.0	1.0	1.0	-1.8	-0.4	-0.8	-0.7	0.1

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

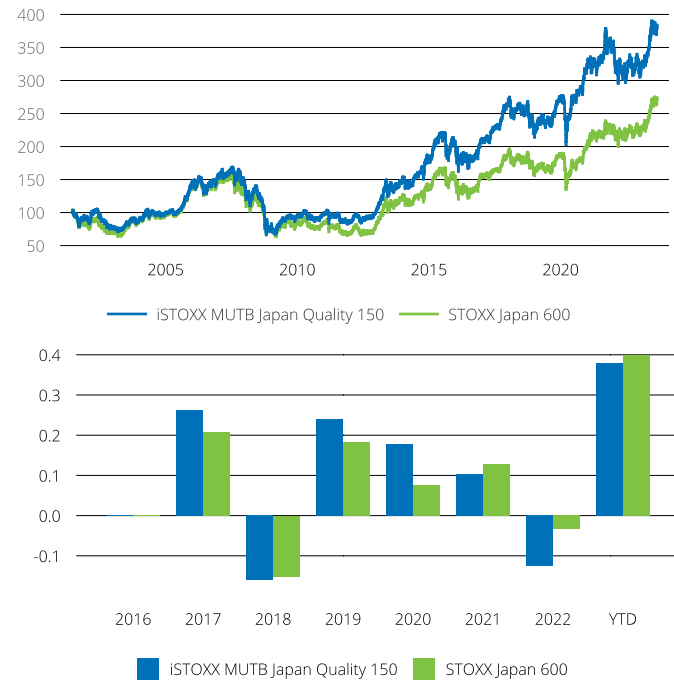
(JPY, gross return), all data as of Aug. 31, 2023

STYLE INDICES

ISTOXX MUTB JAPAN 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 Japan Quality 150	15.9	16.6	15.9	16.6	2.3	2.2	1.5	21.5
STOXX Japan 600	15.2	14.7	14.4	14.6	1.4	2.7	1.0	15.3

Performance and annual returns⁴

Methodology

The component universe is derived from the STOXX Japan 600 Index. From the eligible components, the index selects the top ranked stocks based on a composite score based on four fundamentals ratios (return on equity, debt-to-asset, cash flow generation ability and business stability). Stocks also need to fulfill minimum liquidity criteria before being added to the index. The component selection is conducted semi-annually in June and December.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return JPY	CH0289281989	ISXMJQYG	ISXMJQYG INDEX	.ISXMJQYG
Price EUR	CH0289281906	ISXMJQP		.ISXMJQP
Net Return EUR	CH0289281914	ISXMJQR		.ISXMJQR
Gross Return EUR	CH0289281922	ISXMJQGR		.ISXMJQGR
Price USD	CH0289281930	ISXMJQL		.ISXMJQL
Net Return USD	CH0289281948	ISXMJQV		.ISXMJQV
Gross Return USD	CH0289281955	ISXMJQGV		.ISXMJQGV
Price JPY	CH0289281963	ISXMJQYP	ISXMJQYP INDEX	.ISXMJQYP
Net Return JPY	CH0289281971	ISXMJQYN	ISXMJQYN INDEX	.ISXMJQYN

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

Quick facts

Weighting	Market cap weighted
Cap factor	2%
No. of components	150 at the review / deletions not replaced
Review frequency	Semi-annually in Jun. and Dec.
Calculation/distribution	Real-time for JPY versions, end-of-day rest
Calculation hours	00:00 CET to 18:00 CET
Base value/base date	100 on Jun. 18, 2001
History	Available back to Jun. 18, 2001
Inception date	Aug. 4, 2015

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 Jun. 18, 2001 to Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Mitsubishi Corp.	Industrial Goods and Services	Japan	2.28
RECRUIT HOLDINGS	Industrial Goods and Services	Japan	2.28
Tokyo Electron Ltd.	Technology	Japan	2.21
Mitsui & Co. Ltd.	Industrial Goods and Services	Japan	2.17
Marubeni Corp.	Industrial Goods and Services	Japan	2.16
Itochu Corp.	Industrial Goods and Services	Japan	2.04
Nintendo Co. Ltd.	Consumer Products and Services	Japan	2.02
Shin-Etsu Chemical Co. Ltd.	Chemicals	Japan	2.01
Nippon Telegraph & Telephone C	Telecommunications	Japan	1.99
Japan Tobacco Inc.	Food, Beverage and Tobacco	Japan	1.97

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