

MarketVector™ Japan Quality Tilt ESG Index

The MarketVector™ Japan Quality Tilt ESG Index tracks the performance of 500 of the largest companies that are incorporated and listed in Japan. The index is weighted by a combination of float-adjusted market capitalization and quality-related factors and adheres to ESG criteria.

Key Features



All Time High/Low	52-Week High/Low
1,422.67/803.51	1,369.39/1,132.98

Size and Liquidity Requirements

Full MCap of at least 150m USD. Three month average-daily-trading volume of at least 1 m USD at a review and also at the previous two reviews.

Universe

Index includes companies that are incorporated and listed in Japan.

Diversification

Company weightings are capped at 10%.

Review

Semi-annually in June and December with quarterly rebalances.

Index Data

INDEX PARAMETERS		FUNDAMENTALS*		ANNUALISED PERFORMANCE*			
Launch Date	22 May 2023	Components	500	Price/Earnings Trailing	17.06	1 Month	6.46%
Type	Country	Volatility (250 days)	21.54	Price/Book	1.46	1 Year	6.34%
Currency	EUR	Full MCap bn USD	4,549.41	Price/Sales	1.12	3 Years	-1.48%
Base Date	31 Dec 2015	Float MCap bn USD	3,034.11	Price/Cash Flow	10.01	5 Years	3.23%
Base Value	1,000.00	Correlation* (250 days)	0.96	Dividend Yield	2.04	7 Years	3.12%

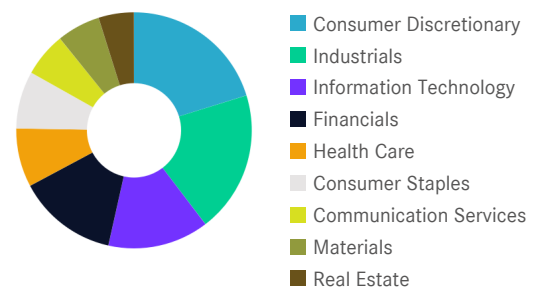
* MSCI Japan IMI

* as of 31 Jul 2024

* Total Return Net Index

Sector Weightings

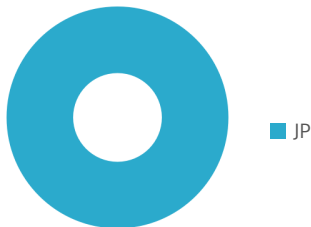
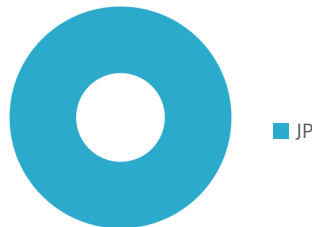
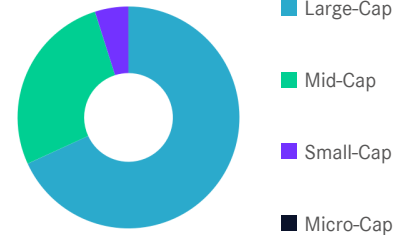
Sector	Count	Weight	Count*	Weight*	Difference
Consumer Discretionary	82	20.22%	82	20.22%	-0.00%
Industrials	113	19.40%	113	19.40%	-0.00%
Information Technology	63	13.87%	63	13.87%	-0.00%
Financials	56	13.72%	56	13.72%	-0.00%
Health Care	32	8.04%	32	8.04%	0.00%
Consumer Staples	50	7.87%	50	7.87%	0.00%
Communication Services	19	6.06%	19	6.06%	0.00%
Materials	44	5.96%	44	5.96%	0.00%
Real Estate	41	4.86%	41	4.86%	0.00%



* represent hypothetical values obtained excluding non-local components

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Country and Size Weightings

COUNTRY WEIGHTINGS EXCL. NON-LOCAL*

COUNTRY WEIGHTINGS INCL. NON-LOCAL*

SIZE WEIGHTINGS


Country	Count	Weight
Japan	500	100.00%

Country	Non-Local	Count	Weight
Japan	0	500	100.00%

Size	Count	Weight
Large-Cap (> 6 bn)	156	68.16%
Mid-Cap (1.5 bn - 6 bn)	267	26.94%
Small-Cap (0.2 bn - 1.5 bn)	77	4.89%
Micro-Cap (0.0 bn - 0.2 bn)	0	0.00%

*Companies incorporated outside of a certain region or country that generate at least 50.00% of their revenues (or, where applicable, have at least 50.00% of their assets) in that region or country.

Index Components

Top Components by Weight	Non-Local	Country	Weight	Best Performing Components	YTD	1 Day
TOYOTA MOTOR CORP	-	JP	4.39%	M3 (SO-NET M3) INC ORD	-39.46%	7.78%
mitsubishi UFJ Financial Gro	-	JP	2.24%	SHISEIDO CO LTD	-23.88%	6.11%
KEYENCE CORP ORD	-	JP	1.93%	RYOHIN KEIKAKU CO LTD ORD	15.33%	4.42%
RECRUIT HOLDINGS CO LTD	-	JP	1.83%	IZUMI CO LTD ORD	-1.25%	4.07%
SONY GROUP CORP	-	JP	1.78%	FP CORP ORD	-3.74%	4.06%
HITACHI LTD	-	JP	1.76%			
TOKIO MARINE HOLDINGS INC	-	JP	1.44%			
FAST RETAILING CO LTD ORD	-	JP	1.40%	Worst Performing Components	YTD	1 Day
SUMITOMO MITSUI Financial GR	-	JP	1.35%	RAKUTEN BANK ORD	50.80%	-5.34%
DAIICHI SANKYO CO LTD ORD	-	JP	1.16%	HARMONIC DRIVE SYSTEMS INC	-25.64%	-4.39%
SHIN-ETSU CHEMICAL CO LTD	-	JP	1.11%	RAKUTEN GROUP INC	49.29%	-3.88%
SOFTBANK GROUP CORP	-	JP	1.03%	KEYENCE CORP ORD	2.12%	-2.51%
Subtotal			21.43%	HITACHI LTD	60.52%	-2.47%

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Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	MVJPNQ	DE000SLOHET1	SLOHET	BLCW7Z4	MVJPNQ	.MVJPNQ	127029449
Total Return Net	MVJPNQTR	DE000SLOHEU9	SLOHEU	BLCW806	MVJPNQTR	.MVJPNQTR	127029453
Total Return Gross	-	-	-	-	-	-	-

For further information visit www.marketvector.com

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