

# STOXX® JAPAN 600 EQUAL WEIGHT INDEX

## Index description

The STOXX® Japan 600 Equal Weight Index measures the performance of the same stocks as the standard free-float market cap weighted indices but uses a different weighting scheme by attributing to each component the same weight. The index has a fixed number of components and is part of the STOXX blue-chip index family.

## Key facts

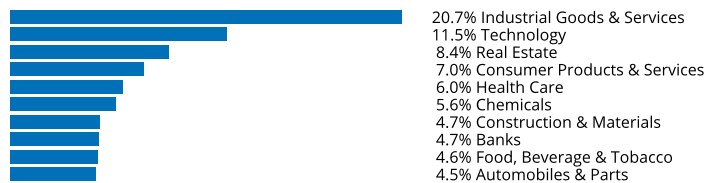
»The reduced importance of single components makes the index performance less dependent on the performance of individual members.

»Smaller companies are more strongly represented in the STOXX® Japan 600 Equal Weight Index than in the parent index.

## 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
STOXX Japan 600 Equal Weight Index	N/A	9,495,885.3	15826.5	15741.7	21683.7	9127.5	0.2	0.1	18.3
STOXX Japan 600 Index	780,007.4	662,534.3	1104.2	374.6	29,522.5	99.3	4.5	0.0	2.6

## 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
STOXX Japan 600 Equal Weight Index	2.3	20.1	19.2	58.7	35.4	N/A	N/A	19.3	16.8	6.3
STOXX Japan 600 Index	1.4	24.2	21.6	63.7	46.9	N/A	N/A	21.8	18.1	8.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Japan 600 Equal Weight Index	9.8	11.5	12.5	14.6	16.5	N/A	N/A	1.2	1.0	0.4
STOXX Japan 600 Index	12.3	12.9	14.1	15.7	16.9	N/A	N/A	1.2	1.0	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Japan 600 Equal Weight Index	1.0	1.0	1.0	1.0	1.0	3.4	3.5	3.4	3.5	3.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Japan 600 Equal Weight Index	0.8	0.9	0.9	0.9	1.0	2.9	-1.8	-0.7	-0.4	-0.5

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

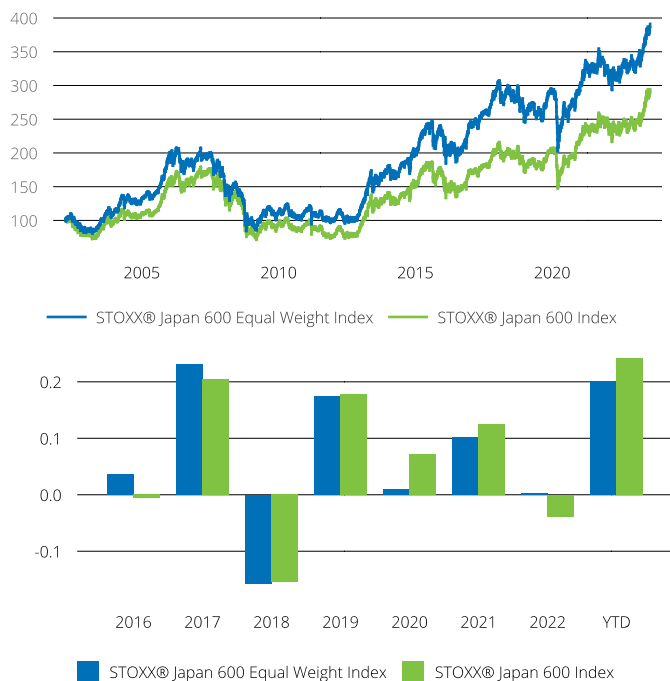
(JPY, net return), all data as of Jul. 31, 2023

## STRATEGY INDICES

## STOXX® JAPAN 600 EQUAL WEIGHT INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Japan 600 Equal Weight Index	17.7	15.0	14.8	14.6	1.2	2.3	0.8	23.0
STOXX Japan 600 Index	15.6	14.9	14.5	14.7	1.4	2.2	1.0	14.2

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

## Methodology

The index components exactly match the parent index members, e.g. the STOXX® Japan 600 Equal Weight Index consists of the same stocks as the STOXX® Japan 600 Index. The same weight is attributed to all components each quarter, regardless of their free-float market capitalization. Extraordinary replacements are added at the same weight as the deleted stock. The detailed methodology including the calculation formula can be found in our rulebook: <http://www.stoxx.com/indices/rulebooks.html>

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0339858935	SX6JEWG		.SX6JEWG
Gross Return EUR	CH0339858935	SX6JEWG		.SX6JEWG
Net Return EUR	CH0339858844	SX6JEWWR		.SX6JEWWR
Net Return EUR	CH0339858844	SX6JEWWR		.SX6JEWWR
Price EUR	CH0339858802	SX6JEWPP		.SX6JEWPP
Price EUR	CH0339858802	SX6JEWPP		.SX6JEWPP
Gross Return JPY	CH0339858778	SX6JEWJG		.SX6JEWJG
Net Return JPY	CH0339858737	SX6JEWJN	SX6JEWJN INDEX	.SX6JEWJN
Price JPY	CH0339858836	SX6JEWJP		.SX6JEWJP

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Equal Weighted
Cap factor	No
No. of components	600
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec (EUR, JPY Price) / end-of-day (others)
Calculation hours	00:00 - 18:00 CET
Base value/base date	100 as of Mar. 18, 2002
History	Available since Mar. 18, 2002
Inception date	Oct. 20, 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 18, 2002 to Jul. 31, 2023

(JPY, net return), all data as of Jul. 31, 2023

## STOXX® JAPAN 600 EQUAL WEIGHT INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
NEXTAGE	Retail	Japan	0.23
Seino Holdings Co. Ltd.	Industrial Goods & Services	Japan	0.22
SHIFT	Technology	Japan	0.22
IYOGIN	Banks	Japan	0.21
Ryohin Keikaku Co. Ltd.	Retail	Japan	0.21
NISHI-NIPPON FINANCIAL HLDG.	Banks	Japan	0.21
Kyushu Financial Group	Banks	Japan	0.21
Fukuoka Financial Group Inc.	Banks	Japan	0.21
ZENSHO	Travel & Leisure	Japan	0.20
DAISEKI	Utilities	Japan	0.20

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

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