

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

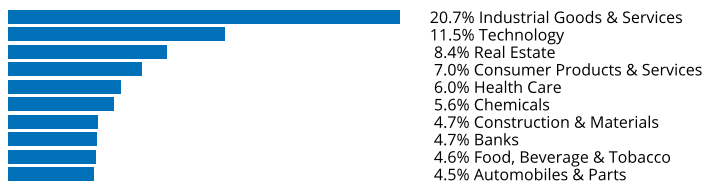
»The reduced importance of single components makes the index performance less dependent on the performance of individual members.

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

Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Japan 600 Equal Weight Index | N/A | 60,618.4 | 101.0 | 100.5 | 138.4 | 58.3 | 0.2 | 0.1 | 18.3 |
| STOXX Japan 600 Index | 4,979.3 | 4,229.4 | 7.0 | 2.4 | 188.5 | 0.6 | 4.5 | 0.0 | 2.6 |

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 |
| STOXX Japan 600 Equal Weight Index | 3.0 | 7.9 | 3.7 | 26.6 | 13.2 | N/A | N/A | 3.7 | 8.3 | 2.5 |
| STOXX Japan 600 Index | 2.1 | 11.7 | 5.8 | 30.7 | 22.8 | N/A | N/A | 5.8 | 9.4 | 4.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Japan 600 Equal Weight Index | 10.4 | 14.9 | 15.4 | 15.6 | 16.9 | N/A | N/A | 0.1 | 0.4 | 0.1 |
| STOXX Japan 600 Index | 11.8 | 15.8 | 16.6 | 16.4 | 17.2 | N/A | N/A | 0.2 | 0.5 | 0.2 |
| 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 | 3.0 | -1.8 | -0.7 | -0.4 | -0.5 |

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

² Based on EURIBOR1M

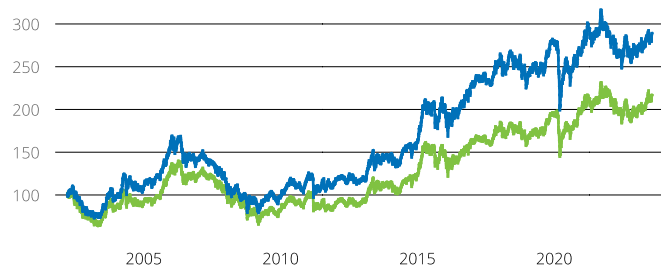
(EUR, net return), all data as of Jul. 31, 2023

STRATEGY INDICES

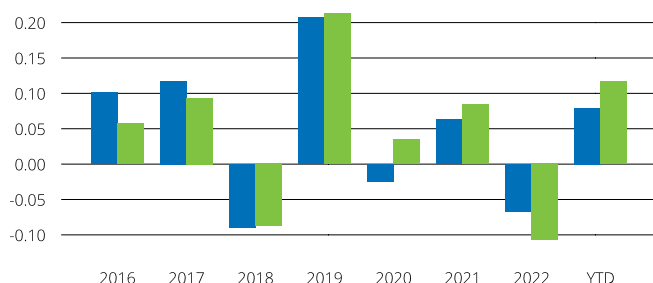
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Fundamentals (for last 12 months)

| 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 |
| STOXX Japan 600 Equal Weight Index | 17.7 | 15.0 | 14.8 | 14.6 | 1.2 | 2.0 | 0.8 | 23.0 |
| STOXX Japan 600 Index | 15.6 | 14.9 | 14.5 | 14.7 | 1.4 | 1.9 | 1.0 | 14.2 |

Performance and annual returns⁴

— STOXX® Japan 600 Equal Weight Index — STOXX® Japan 600 Index



■ STOXX® Japan 600 Equal Weight Index ■ STOXX® Japan 600 Index

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

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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 18, 2002 to Jul. 31, 2023

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

STOXX® JAPAN 600 EQUAL WEIGHT INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|------------------------------|-----------------------------|----------------|-------------------|
| 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 |

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