

# STOXX® JAPAN LOW RISK WEIGHTED 300 INDEX

## Index description

The STOXX® Japan Low Risk Weighted 300 Index represents the lowest volatility companies within the STOXX® Japan 600. Components are selected according to their 12-month historical volatility and weighted by the inverse of their 12-month historical volatility.

## Key facts

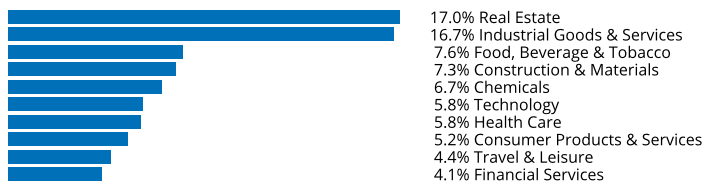
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap.

»Minimum average daily value traded (ADVT) facilitates trading and is based on a well-known equity index STOXX Japan 600.

## 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 Low Risk Weighted 300 Index	N/A	99.8	0.3	0.3	0.7	0.3	0.7	0.3	35.2
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 figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Japan Low Risk Weighted 300 Index	2.5	4.0	0.2	16.1	3.3	N/A	N/A	0.2	5.1	0.6
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 <sup>2</sup>				
STOXX Japan Low Risk Weighted 300 Index	9.0	14.0	14.0	14.3	15.3	N/A	N/A	-0.1	0.2	0.0
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 Low Risk Weighted 300 Index	0.9	0.9	0.9	0.9	0.9	5.9	6.4	7.1	6.9	6.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Japan Low Risk Weighted 300 Index	0.7	0.8	0.8	0.8	0.8	0.7	-2.0	-0.9	-0.7	-0.6

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

<sup>2</sup> Based on EURIBOR1M

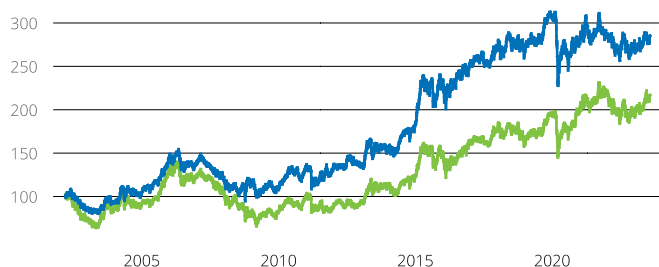
(EUR, net return), all data as of Jul. 31, 2023

## STRATEGY INDICES

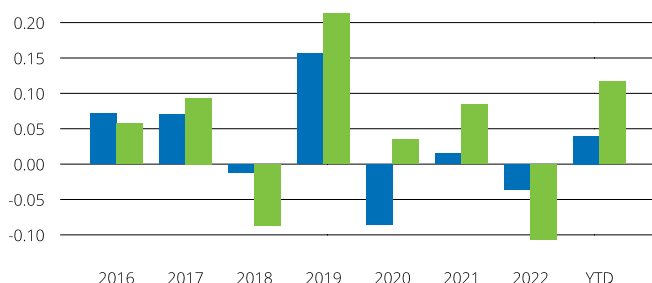
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## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Japan Low Risk Weighted 300 Index	16.8	14.6	15.4	14.4	1.1	2.3	0.8	18.5
STOXX Japan 600 Index	15.6	14.9	14.5	14.7	1.4	1.9	1.0	14.2

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

— STOXX® Japan Low Risk Weighted 300 Index — STOXX® Japan 600 Index



■ STOXX® Japan Low Risk Weighted 300 Index ■ STOXX® Japan 600 Index

## Methodology

Components are selected based on a 12-month historical volatility ranking. Components are ranked from lowest to highest volatility. Weights are calculated by using the inverse of the 12-month historical volatility. The detailed methodology, including calculation formula and full requirements, can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0339858885	SXJLV3G		.SXJLV3G
Gross Return EUR	CH0339858885	SXJLV3G		.SXJLV3G
Net Return EUR	CH0339858927	SXJLV3R		.SXJLV3R
Net Return EUR	CH0339858927	SXJLV3R		.SXJLV3R
Price EUR	CH0339858745	SXJLV3P		.SXJLV3P
Price EUR	CH0339858745	SXJLV3P		.SXJLV3P
Gross Return JPY	CH0339858752	SXJLV3G		.SXJLV3G
Net Return JPY	CH0339858901	SXJLV3JN	SXJLV3JN INDEX	.SXJLV3JN
Price JPY	CH0339858950	SXJLV3JP		.SXJLV3JP

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

## Quick facts

Weighting	Inverse of 12-month historical volatility
Cap factor	10%
No. of components	300
Calculation/distribution	Realtime 15 sec. (EUR, JPY Price) / end-of-day all 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

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

## STOXX® JAPAN LOW RISK WEIGHTED 300 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
MCDONALD'S HOLDINGS	Travel & Leisure	Japan	0.66
SOFTBANK	Telecommunications	Japan	0.58
MATSUI SECURITIES	Financial Services	Japan	0.57
AUTOBACS SEVEN	Retail	Japan	0.52
MITSUBISHI HC CAPITAL	Financial Services	Japan	0.50
YAOKO	Personal Care, Drug & Grocery Stores	Japan	0.50
GLB.ONE RLST.INV.	Real Estate	Japan	0.48
SENKO	Industrial Goods & Services	Japan	0.46
YOSHINOYA HOLDINGS	Travel & Leisure	Japan	0.46
KENEDIX RETAIL REIT	Real Estate	Japan	0.45

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

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