

ISTOXX® GLOBAL ESG JAPAN LEG EQUAL WEIGHT INDEX

Index description

The iSTOXX Global ESG Japan Leg Equal Weight Index aims to replicate an investment in the 30 largest stocks by free-float market capitalization from the STOXX Japan 600 ESG-X Index where companies are eligible if they are not involved in Unconventional Oil & Gas and if they are in the top 60 in terms of ESG, as calculated by Sustainalytics. The constituents are equal-weighted and the index is reviewed on a quarterly basis.

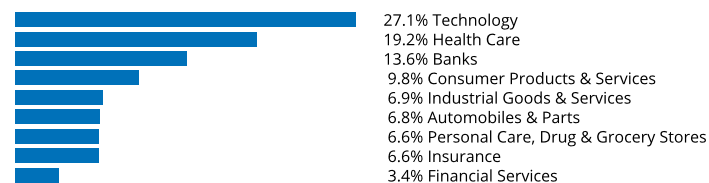
Key facts

- »Starts from an ESG-X universe
- »Avoids investments in companies involved in unconventional oil & gas
- »Selects the largest securities from a list of top ESG performers

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
iSTOXX Global ESG Japan Leg Equal Weight Index	N/A	98.6	3.3	3.3	3.6	3.0	3.6	3.0	47.2
STOXX Japan 600 ESG-X Index	4,575.8	3,875.9	6.9	2.3	181.1	0.6	4.7	0.0	8.0

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 Global ESG Japan Leg Equal Weight Index	0.9	13.0	15.8	27.6	34.5	N/A	N/A	15.7	8.4	6.1
STOXX Japan 600 ESG-X Index	1.1	7.7	9.2	12.7	10.5	N/A	N/A	9.3	4.1	2.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Global ESG Japan Leg Equal Weight Index	16.1	17.6	18.4	17.3	18.0	N/A	N/A	0.7	0.5	0.4
STOXX Japan 600 ESG-X Index	16.5	16.5	17.0	16.6	17.2	N/A	N/A	0.4	0.2	0.1
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global ESG Japan Leg Equal Weight Index	1.0	1.0	1.0	1.0	1.0	4.6	4.4	4.4	4.7	4.8
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global ESG Japan Leg Equal Weight Index	0.9	1.0	1.1	1.0	1.0	-0.7	2.3	1.4	1.0	1.1

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

² Based on EURIBOR1M

(EUR, price), all data as of Jun. 30, 2023

ISTOXX INDICES

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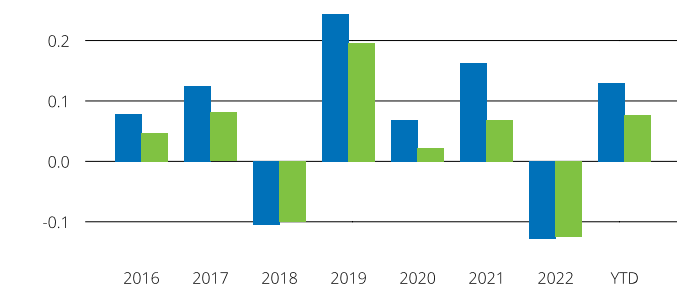
Fundamentals (for last 12 months)

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
iSTOXX Global ESG Japan Leg Equal Weight Index	16.4	14.3	16.4	14.3	1.5	2.4	1.2	25.0
STOXX Japan 600 ESG-X Index	16.8	15.5	15.6	15.4	1.4	2.0	1.0	14.0

Performance and annual returns⁴

— iSTOXX® Global ESG Japan Leg Equal Weight Index

— STOXX® Japan 600 ESG-X Index



■ iSTOXX® Global ESG Japan Leg Equal Weight Index ■ STOXX® Japan 600 ESG-X Index

Methodology

The iSTOXX Global ESG Japan Leg Equal Weight Index selects companies from the STOXX Japan 600 ESG-X Index. Companies involved in unconventional oil & gas are excluded. The remaining companies are ranked in terms of ESG scores, as calculated by Sustainalytics, and the top 60 are retained. These 60 companies are ranked in terms of free-float market capitalization and the largest 30 are selected. The constituents are equal-weighted and the index is reviewed on a quarterly basis.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0462360907	IXGEJLGR	IXGEJLGR INDEX	.IXGEJLGR
Net Return EUR	CH0462360899	IXGEJLR		.IXGEJLR
Price EUR	CH0462360881	IXGEJLP	IXGEJLP INDEX	.IXGEJLP
Gross Return JPY	CH0462360964	IXGEJLJG	IXGEJLJG INDEX	.IXGEJLJG
Net Return JPY	CH0462360956	IXGEJLJN		.IXGEJLJN
Price JPY	CH0462360949	IXGEJLJP	IXGEJLJP INDEX	.IXGEJLJP
Gross Return USD	CH0462360931	IXGEJLGV		.IXGEJLGV
Net Return USD	CH0462360923	IXGEJLV		.IXGEJLV
Price USD	CH0462360915	IXGEJLL		.IXGEJLL

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

Quick facts

Weighting	Equal-Weighted
Cap factor	n.a.
No. of components	30
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	1000 as of Mar. 16, 2012
History	Available from Mar. 16, 2012
Inception date	Jun. 04, 2021

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. 19, 2012 to Jun. 30, 2023

(EUR, price), all data as of Jun. 30, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
RENESAS ELECTRONICS	Technology	Japan	3.60
Mitsubishi UFJ Financial Group	Banks	Japan	3.56
Komatsu Ltd.	Industrial Goods & Services	Japan	3.56
Advantest Corp.	Technology	Japan	3.54
Nomura Research Institute Ltd.	Technology	Japan	3.51
Tokyo Electron Ltd.	Technology	Japan	3.51
Denso Corp.	Automobiles & Parts	Japan	3.47
Sumitomo Mitsui Financial Grou	Banks	Japan	3.46
Orix Corp.	Financial Services	Japan	3.44
Chugai Pharmaceutical Co. Ltd.	Health Care	Japan	3.39

⁵ Based on the composition as of Jun. 30, 2023
