

# STOXX® JAPAN INTERNATIONAL EXPOSURE INDEX

## Index description

The STOXX International Exposure indices provide investors exposure to companies that generate a substantial portion of their revenue outside their respective home region. Revenue exposures are derived based on regional revenue breakdowns as reported by companies as well as based on estimations that are, in turn, based on an estimator developed by STOXX.

## Key facts

» exposure to markets outside the region the companies are listed in

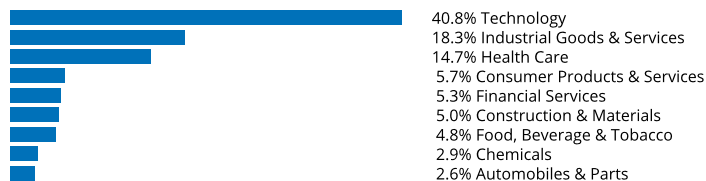
» rules based and transparent

» selection of companies based on broad and representative yet liquid STOXX® Japan 600 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 International Exposure Index	194.0	164.0	4.7	3.7	8.6	1.0	5.3	0.6	89.2
STOXX Japan 600 Index	4,875.4	4,142.4	6.9	2.3	181.1	0.6	4.4	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 International Exposure Index	0.0	14.2	9.6	19.4	25.8	N/A	N/A	9.7	6.1	4.8
STOXX Japan 600 Index	1.6	9.4	12.0	19.2	20.3	N/A	N/A	12.1	6.1	3.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Japan International Exposure Index	19.3	19.0	20.8	19.3	19.9	N/A	N/A	0.3	0.3	0.2
STOXX Japan 600 Index	16.7	16.4	16.9	16.5	17.2	N/A	N/A	0.6	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Japan International Exposure Index	0.9	0.9	0.9	1.0	1.0	7.8	8.2	8.5	6.2	6.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Japan International Exposure Index	1.1	1.0	1.1	1.1	1.1	-2.4	1.1	-0.2	0.1	0.2

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

<sup>2</sup> Based on EURIBOR1M

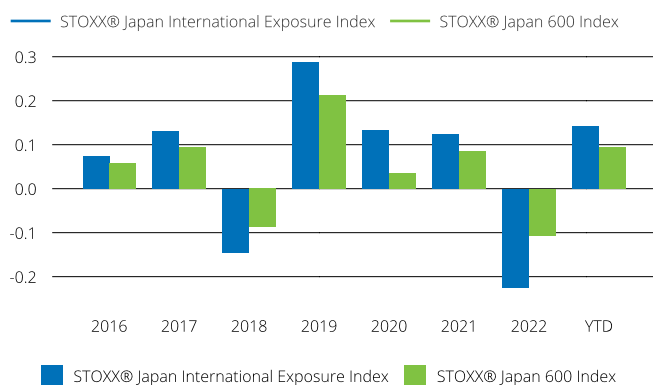
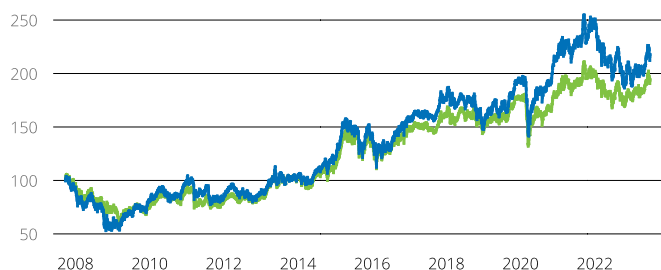
(EUR, net return), all data as of Jun. 30, 2023

## THEME INDICES

## STOXX® JAPAN INTERNATIONAL EXPOSURE 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 International Exposure Index	18.7	18.2	17.5	18.0	1.9	1.6	1.7	30.6
STOXX Japan 600 Index	16.2	14.9	14.9	14.7	1.4	2.0	1.0	14.3

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

## Methodology

From the STOXX® Japan 600 Index, companies that generate at least 50% of revenue outside of their region are selected. Based on most recent annual reports, revenue share is updated on an annual basis.

To decrease index turnover, selection is subject to a buffer on component level: companies that were selected into the index at a given point in time leave the index only if their exposure falls below 40%.

All companies on the selection list build up the index composition.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0272769982	SXJIXGR		.SXJIXGR
Gross Return EUR	CH0272769982	SXJIXGR		.SXJIXGR
Net Return EUR	CH0272769990	SXJIXR	SXJIXR INDEX	.SXJIXR
Net Return EUR	CH0272769990	SXJIXR	SXJIXR INDEX	.SXJIXR
Price EUR	CH0272770006	SXJIXP		.SXJIXP
Price EUR	CH0272770006	SXJIXP		.SXJIXP
Gross Return JPY	CH0272770048	SXJIXGF		.SXJIXGF
Gross Return JPY	CH0272770048	SXJIXGF		.SXJIXGF
Net Return JPY	CH0272770055	SXJIXF		.SXJIXF
Net Return JPY	CH0272770055	SXJIXF		.SXJIXF

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

## Quick facts

Weighting	Free-float market cap multiplied with exposure
Cap factor	5%
No. of components	Variable
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.
Calculation/distribution	Net return (EUR/USD/GBP or JPY) for : realtime (every 15 seconds)
Calculation hours	Realtime: 9:00 18:00 CET
Base value/base date	100 as of Sep. 24, 2007
History	Available daily back since Sep. 24, 2007
Inception date	Mar. 31, 2015

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 Sep. 24, 2007 to Jun. 30, 2023

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

## STOXX® JAPAN INTERNATIONAL EXPOSURE INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Disco Corp.	Technology	Japan	5.26
Daiwa Securities Group Inc.	Financial Services	Japan	5.26
Tokyo Electron Ltd.	Technology	Japan	5.24
Nidec Corp.	Industrial Goods & Services	Japan	5.22
Daikin Industries Ltd.	Construction & Materials	Japan	5.04
Olympus Corp.	Health Care	Japan	5.01
TDK Corp.	Technology	Japan	4.89
Shionogi & Co. Ltd.	Health Care	Japan	4.81
MINEBEA MITSUMI	Industrial Goods & Services	Japan	4.79
NEXON	Consumer Products & Services	Japan	4.79

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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