

# 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

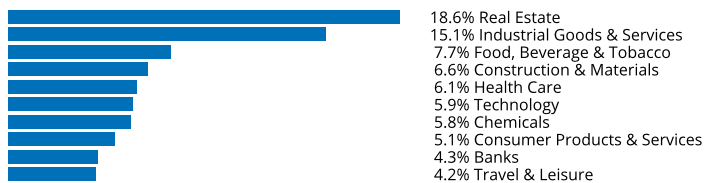
»The indices provide an alternative weighting concept based on stock price volatility rather than market cap.

»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 (JPY bn.) |            | Components (JPY 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                  | 14,795.4   | 49.3                 | 48.2   | 114.9    | 33.5     | 0.8                  | 0.2      | 35.5           |
| STOXX Japan 600 Index                   | 719,416.3            | 608,757.4  | 1014.6               | 357.5  | 23,711.1 | 72.2     | 3.9                  | 0.0      | 2.5            |

## 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 | 1.2                       | 8.7  | 13.5 | 26.6 | 16.5 | N/A                                  | N/A  | 13.6 | 8.3  | 3.1  |
| STOXX Japan 600 Index                   | 3.7                       | 13.8 | 13.1 | 44.0 | 35.4 | N/A                                  | N/A  | 13.2 | 13.0 | 6.3  |
| Index volatility and risk               | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX Japan Low Risk Weighted 300 Index | 10.0                      | 10.5 | 10.9 | 13.2 | 14.4 | N/A                                  | N/A  | 1.0  | 0.6  | 0.2  |
| STOXX Japan 600 Index                   | 10.5                      | 12.4 | 14.5 | 16.0 | 16.8 | N/A                                  | N/A  | 0.7  | 0.7  | 0.4  |
| Index to benchmark                      | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| STOXX Japan Low Risk Weighted 300 Index | 0.8                       | 0.9  | 0.9  | 0.9  | 0.9  | 6.6                                  | 6.3  | 7.3  | 6.7  | 6.2  |
| Index to benchmark                      | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| STOXX Japan Low Risk Weighted 300 Index | 0.7                       | 0.7  | 0.7  | 0.8  | 0.8  | -4.3                                 | -1.9 | -0.1 | -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

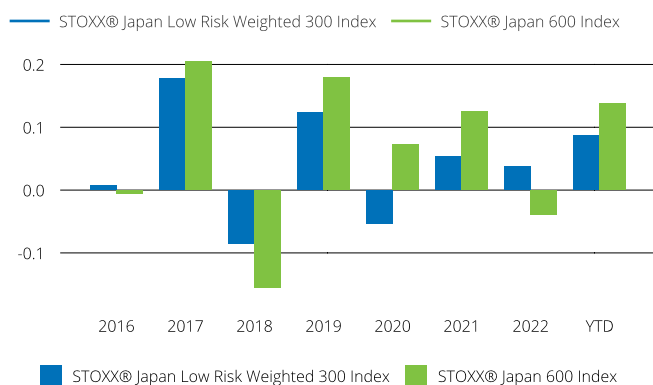
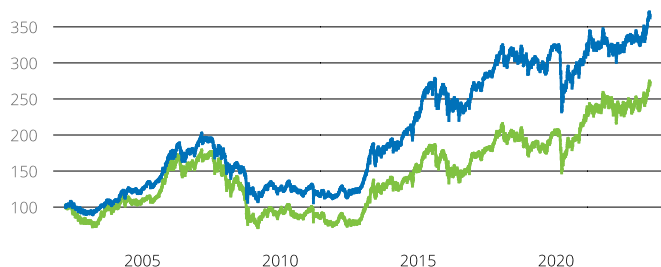
(JPY, net return), all data as of May 31, 2023

## STRATEGY INDICES

## STOXX® JAPAN LOW RISK WEIGHTED 300 INDEX

## Fundamentals (for last 12 months)

| Index                                   | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|-----------------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                         | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Japan Low Risk Weighted 300 Index | 18.5                             | 13.5      | 15.3                             | 13.4      | 1.0            | 2.6                                | 0.7             | 22.3                |
| STOXX Japan 600 Index                   | 15.0                             | 13.9      | 13.9                             | 13.8      | 1.3            | 2.1                                | 0.9             | 18.2                |

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

## 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 May 31, 2023

(JPY, net return), all data as of May 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          | 0.78              |
| MATSUI SECURITIES   | Financial Services                   | Japan          | 0.51              |
| AUTOBACS SEVEN      | Retail                               | Japan          | 0.50              |
| NIPPON ACCOMMS.FD.  | Real Estate                          | Japan          | 0.49              |
| SKYLARK HOLDINGS    | Travel & Leisure                     | Japan          | 0.48              |
| ZENSHO              | Travel & Leisure                     | Japan          | 0.48              |
| ICHIGO OFFICE REIT. | Real Estate                          | Japan          | 0.48              |
| YAOKO               | Personal Care, Drug & Grocery Stores | Japan          | 0.48              |
| Duskin Co. Ltd.     | Consumer Products & Services         | Japan          | 0.47              |
| House Foods Group   | Food, Beverage & Tobacco             | Japan          | 0.46              |

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

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