ENVIRONMENTAL SOCIAL

STOXX JAPAN 600 SRI

Index description

STOXX Socially Responsible Investing (SRI) Indices select the best ESG performers within ICB industries after a set of emission intensity, compliance, involvement and ESG performance screens are applied.

Companies that rank in the highest 10% in terms of their emission intensities are not eligible for selection. Exclusion filters are applied, screening companies for compliance based on the Sustainalytics Global Standards Screening assessment and involvement in Controversial Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Weapons, Thermal Coal, Oil & Gas, Nuclear Power, Severe ESG Risk Rating and Category 5 of ESG Controversies.

The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups.

The STOXX SRI Indices select the top-ranking securities in each of the ICB Industries until the number of selected securities reaches a third of the number of securities in the underlying index.

Key facts

»STOXX SRI Indices select the best ESG performers within ICB industries.

»10% of the highest emitters, based on ISS ESG emission intensity data, are not eligible for selection.

»Companies that are non-compliant based on the Sustainalytics' GSS screens, or which are involved in controversial weapons, or belong to either ESG Risk Category "Severe" or ESG Controversies Category 5, are not eligible for selection.

»Additional product involvement screens are applied to exclude companies that have negative environmental or social impact.

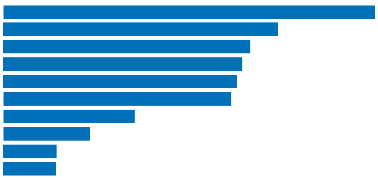
»Transparent free-float market-cap weighting scheme.

»Suitable as underlying for mandates, passive funds, ETFs, structured products, and listed derivatives.

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 SRI	2,524.9	2,121.1	10.6	3.8	196.9	0.6	9.3	0.0	12.4
STOXX Japan 600	4,952.6	4,204.1	7.0	2.4	196.9	0.6	4.7	0.0	2.5

Supersector weighting (top 10)



Country weighting

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Japan 600 SRI	-0.3	11.6	7.2	28.1	29.5	N/A	N/A	7.3	8.7	5.4
STOXX Japan 600	-0.6	17.6	6.8	23.3	23.9	N/A	N/A	6.9	7.3	4.4
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio**				
STOXX Japan 600 SRI	N/A	N/A	16.6	16.7	17.7	N/A	N/A	0.2	0.5	0.3
STOXX Japan 600	N/A	N/A	16.3	16.3	17.1	N/A	N/A	0.2	0.4	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Japan 600 SRI	1.0	1.0	1.0	1.0	1.0	2.0	2.2	2.2	2.4	2.3
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Japan 600 SRI	1.0	1.0	1.0	1.0	1.0	1.3	0.2	0.2	0.6	0.4

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

(EUR, gross return), all data as of Aug. 31, 2023

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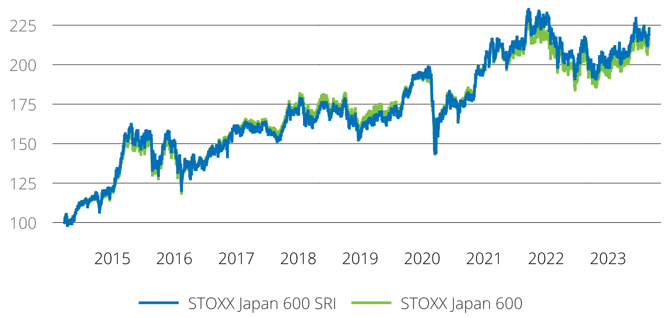
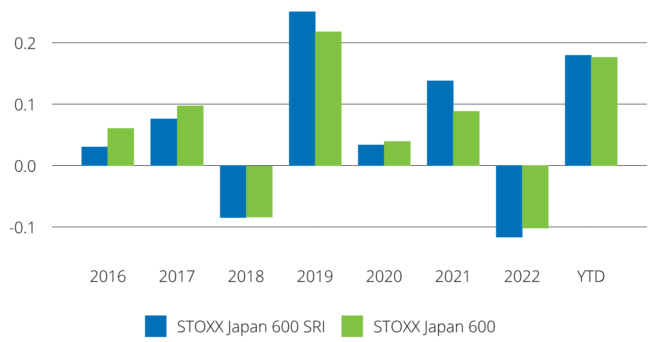
Fundamentals (for last 12 months)

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 SRI	15.6	14.6	15.1	14.6	1.4	2.3	1.2	10.8
STOXX Japan 600	15.2	14.7	14.4	14.6	1.4	2.4	1.0	15.3

Performance and annual returns[4]





Methodology

Companies that rank in the highest 10% in terms of their emission intensities are not eligible for selection. Companies that are non-compliant based on the Sustainalytics' GSS screens, or which are involved in controversial weapons, or belong to either ESG Risk Category "Severe" or ESG Controversies Category 5, are not eligible for selection.

Additional exclusion filters are applied, screening companies for involvement in Tobacco, Alcohol, Adult Entertainment, Gambling, Weapons, Thermal Coal, Oil & Gas and Nuclear Power.

The remaining securities are ranked in descending order of their ESG scores within each of the 11 ICB Industry groups.

The STOXX SRI Indices select a third of the number of securities from their underlying universes. The selection is applied across all industry groups, selecting the highest scorers, and targeting the 33.3% selection ratio within each of the industry groups.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Price	EUR	CH1110576035	SJ6PSRI	SJ6PSRI INDEX	.SJ6PSRI
Net Return	EUR	CH1110576217	SJ6RSRI	SJ6RSRI INDEX	.SJ6RSRI
Gross Return	EUR	CH1110575987	SJ6WSRI		.SJ6WSRI
Price	JPY	CH1110575920	SJ6SRI		.SJ6SRI
Net Return	JPY	CH1110576134	SJ6NSRI		.SJ6NSRI
Gross Return	JPY	CH1110575946	SJ6GSRI		.SJ6GSRI
Price	USD	CH1110576100	SJ6LSRI	SJ6LSRI INDEX	.SJ6LSRI
Net Return	USD	CH1110575870	SJ6VSRI	SJ6VSRI INDEX	.SJ6VSRI
Gross Return	USD	CH1110575847	SJ6ZSRI		.SJ6ZSRI

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

Quick facts

Weighting	Free-float market cap
Cap factor	0.1
No. of components	A third of the underlying universe
Review frequency	Quarterly (Mar., Jun., Sep., Dec)
Calculation/distribution	dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	100 as of Mar. 24, 2014
History	Available from Mar. 24, 2014
Inception date	Apr. 21, 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] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 24, 2014 to Aug. 31, 2023

(EUR, gross return), all data as of Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Toyota Motor Corp.	Automobiles and Parts	Japan	9.28
SONY GROUP CORP.	Consumer Products and Services	Japan	4.57
Mitsubishi UFJ Financial Group	Banks	Japan	4.17
Nippon Telegraph & Telephone C	Telecommunications	Japan	2.82
Sumitomo Mitsui Financial Grou	Banks	Japan	2.74
Daiichi Sankyo Co. Ltd.	Health Care	Japan	2.50
RECRUIT HOLDINGS	Industrial Goods and Services	Japan	2.46
Fast Retailing Co. Ltd.	Retail	Japan	2.39
Tokyo Electron Ltd.	Technology	Japan	2.22
Nintendo Co. Ltd.	Consumer Products and Services	Japan	2.18

[5] Based on the composition as of Aug. 31, 2023