

STOXX JAPAN 600

Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries.

The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

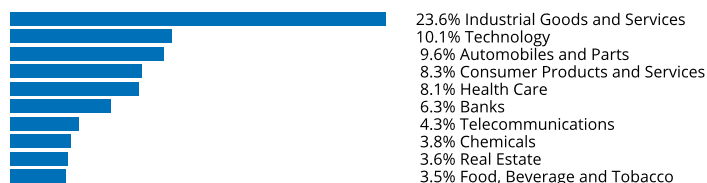
Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Japan 600	5,375.3	4,562.9	7.6	2.6	213.8	0.6	4.7	0.0	2.5
STOXX Japan Total Market	5,822.3	4,888.3	3.6	0.7	213.8	0.1	4.4	0.0	0.0

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
STOXX Japan 600	-2.1	13.2	15.3	11.9	15.6	N/A	N/A	15.4	3.8	3.0
STOXX Japan Total Market	-2.0	20.0	15.1	11.3	14.3	N/A	N/A	15.2	3.7	2.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Japan 600	N/A	N/A	17.8	17.4	17.8	N/A	N/A	0.7	0.2	0.2
STOXX Japan Total Market	N/A	N/A	17.7	17.4	17.8	N/A	N/A	0.7	0.2	0.1
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Japan 600	1.0	1.0	1.0	1.0	1.0	0.3	0.4	0.4	0.4	0.4
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Japan 600	1.0	1.0	1.0	1.0	1.0	-3.9	1.5	0.6	0.6	0.6

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

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

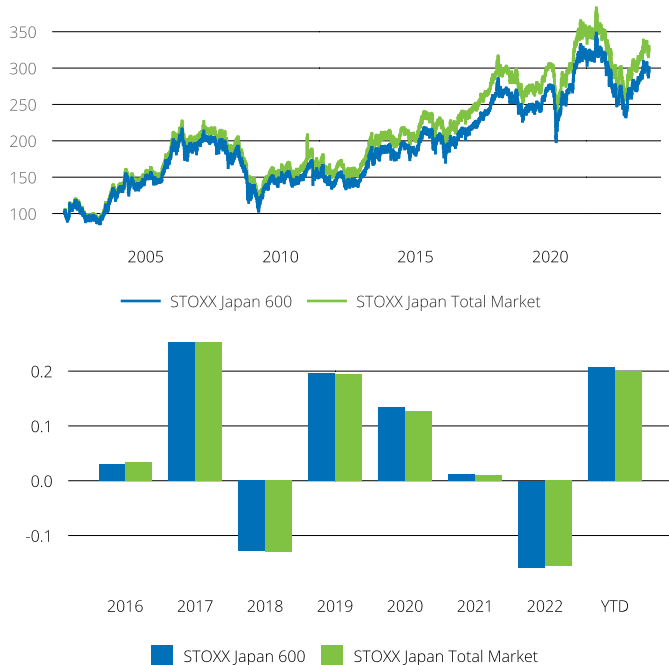
BENCHMARK INDICES

STOXX JAPAN 600

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	15.2	14.7	14.4	14.6	1.4	2.6	1.0	15.3
STOXX Japan Total Market	15.1	14.7	14.3	14.5	1.4	2.6	0.9	15.2

Performance and annual returns⁴



Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. The detailed methodology including the calculation formula can be found in our rulebook : www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH0149416817	SX60JP	SX60JP INDEX	.SX60JP
Gross Return EUR	CH0149416775	SX60JGR	SX60JGR INDEX	.SX60JGR
Gross Return USD	CH0149416783	SX60JGV	SX60JGV INDEX	.SX60JGV
Net Return EUR	CH0149416791	SX60JR	SX60JR INDEX	.SX60JR
Net Return USD	CH0149416809	SX60JV	SX60JV INDEX	.SX60JV
Price USD	CH0149416825	SX60JL	SX60JL INDEX	.SX60JL
Gross Return JPY	CH0225160669	SX60JJG		.SX60JJG
Net Return JPY	CH0225160677	SX60JJN		.SX60JJN
Price JPY	CH0225160685	SX60JJP		.SX60JJP

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

Quick facts

Weighting	Free-float market cap
Cap factor	20%
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.
To learn more about the inception date, currency versions, 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 a wide range of customization, 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 Dec. 27, 2001 to Aug. 31, 2023

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

BENCHMARK INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Toyota Motor Corp.	Automobiles and Parts	Japan	4.68
SONY GROUP CORP.	Consumer Products and Services	Japan	2.31
Mitsubishi UFJ Financial Group	Banks	Japan	2.11
Keyence Corp.	Industrial Goods and Services	Japan	1.88
Mitsubishi Corp.	Industrial Goods and Services	Japan	1.58
Nippon Telegraph & Telephone C	Telecommunications	Japan	1.42
Shin-Etsu Chemical Co. Ltd.	Chemicals	Japan	1.42
Sumitomo Mitsui Financial Grou	Banks	Japan	1.38
Hitachi Ltd.	Industrial Goods and Services	Japan	1.37
Mitsui & Co. Ltd.	Industrial Goods and Services	Japan	1.26

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