

Objective

The Euronext® Japan index is designed to reflect the price level trends in shares in Japan. The index aims to cover at least 85% of the Free Float Market Capitalisation of Japan market. The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products/indices/indices-documents-bv-familv>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	5,116	QTD	11.83%	P/E Incl. Neg LTM	0.34
Free float	4,341	YTD	11.83%	P/E Incl. Neg FY1	0.14
		2023	13.50%	P/E excl. Neg LTM	0.35
		2022	-12.30%	P/E excl. Neg FY1	0.14
		2021	7.51%	Price/Book	2.84
				Price/Sales	2.97
				Price/Cash Flow	0.08
				Dividend Yield (%)	2.00
Components (full)	EUR Bil	Annualized	(%)		
Average	14.9	2 Year	8.24%		
Median	6.3	3 Years	4.45%		
Largest	379.9	5 Years	6.74%		
Smallest	1.9	Since Base Date 01-01-2010	6.87%		
Component Weights	(%)				
Largest	6.50				
Smallest	0.011				
Top ten	24.44				

Performance of other versions

Euronext Japan NR		Euronext Japan GR	
QTD	12.61%	QTD	12.75%
YTD	12.61%	YTD	12.75%
2023	15.87%	2023	16.30%
2022	-10.34%	2022	-9.98%
2021	9.42%	2021	9.77%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	347
Review of composition	Semi-annually, effective after the market close of the third Friday of March and September.
Calculation and Distribution	Price index; Net return index and Gross return index versions are also available.
Date Introduced	Euronext Japan Index family was introduced on 24 November 2023
Isin code / Base Value / Base Date	Euronext Japan Index (NLIX00001817), 1000 as of 01 January 2010
	Euronext Japan NR Index (NLIX00001825), 1000 as of 01 January 2010
	Euronext Japan GR Index (NLIX00001833), 1000 as of 01 January 2010

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2024, Euronext N.V. - All rights reserved.

Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
TOYOTA MOTOR CORP	7203	JP	Consumer Discretionary	6.50
MITSUBISHI UFJ F	8306	JP	Financials	2.64
TOKYO ELECTRON	8035	JP	Technology	2.59
SONY GROUP CORP	6758	JP	Consumer Discretionary	2.16
KEYENCE CORP	6861	JP	Industrials	2.02
SHIN-ETSU CHEM	4063	JP	Basic Materials	1.85
MITSUBISHI CORP	8058	JP	Industrials	1.83
HITACHI	6501	JP	Industrials	1.78
SMFG	8316	JP	Financials	1.65
RECRUIT HOLDINGS	6098	JP	Industrials	1.41
				24.44

Portfolio Analysis

Top Sectors Breakdown

