

# MSCI Japan Screened Choice Index (USD)

The MSCI Japan Screened Choice Index is a free float-adjusted market capitalization-weighted index based on the MSCI Japan, its parent index, which captures large and mid-cap representation of the Japanese equity markets. The index excludes companies that are associated with controversial, civilian, and nuclear weapons as well as tobacco or companies that derive revenues from thermal coal power and extraction of select fossil fuels or companies that are not in compliance with the United Nations Global Compact principles or companies that are involved in Red Flag Controversies.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – MAR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Japan Screened Choice	MSCI Japan
2025	24.64	24.60
2024	8.56	8.31
2023	20.27	20.32
2022	-16.70	-16.65
2021	1.71	1.71
2020	14.58	14.48
2019	19.83	19.61
2018	-12.98	-12.88
2017	24.04	23.99
2016	2.47	2.38
2015	9.52	9.57
2014	-3.98	-4.02
2013	27.05	27.16

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr	Since May 31, 2012	
MSCI Japan Screened Choice	-12.60	1.04	25.50	1.04	15.69	6.53	8.51	8.56	
MSCI Japan	-12.42	1.37	25.88	1.37	15.73	6.56	8.50	8.56	

## FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.99	18.75	15.73	1.78
2.02	18.61	15.70	1.77

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2012	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Japan Screened Choice	1.00	0.15	3.89	14.35	15.43	14.18	0.76	0.27	0.49	0.54	33.47	2021-09-14–2022-10-21
MSCI Japan	1.00	0.00	3.22	14.31	15.41	14.15	0.77	0.27	0.49	0.54	33.42	2021-09-14–2022-10-21

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

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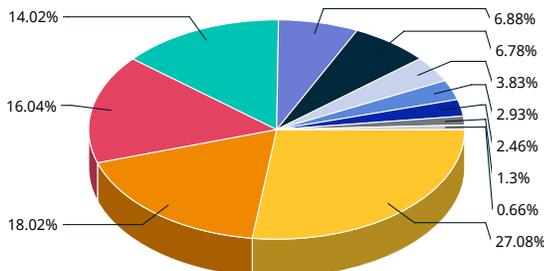
## INDEX CHARACTERISTICS

	MSCI Japan Screened Choice	MSCI Japan
<b>Number of Constituents</b>	174	179
<b>Weight (%)</b>		
<b>Largest</b>	4.25	4.16
<b>Smallest</b>	0.05	0.05
<b>Average</b>	0.57	0.56
<b>Median</b>	0.33	0.33

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
TOYOTA MOTOR CORP	4.25	4.16	Cons Discr
MITSUBISHI UFJ FIN GRP	4.16	4.07	Financials
HITACHI	2.90	2.84	Industrials
SONY GROUP CORP	2.80	2.74	Cons Discr
SUMITOMO MITSUI FINL GRP	2.60	2.54	Financials
MITSUBISHI CORP	2.43	2.38	Industrials
TOKYO ELECTRON	2.37	2.31	Info Tech
ADVANTEST CORP	2.21	2.16	Info Tech
MIZUHO FINANCIAL GROUP	2.15	2.10	Financials
mitsui & co	2.09	2.04	Industrials
<b>Total</b>	<b>27.98</b>	<b>27.33</b>	

## SECTOR WEIGHTS



- Industrials 27.08%
- Financials 18.02%
- Consumer Discretionary 16.04%
- Information Technology 14.02%
- Health Care 6.88%
- Communication Services 6.78%
- Materials 3.83%
- Consumer Staples 2.93%
- Real Estate 2.46%
- Energy 1.3%
- Utilities 0.66%

The MSCI ESG Indexes use ratings and other data supplied by MSCI Solutions LLC, a subsidiary of MSCI Inc.

The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI Japan Screened Choice Index was launched on May 13, 2020. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.



## ABOUT MSCI

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