MSCI Japan Select Screened Index (USD)

The MSCI Japan Select Screened Index is based on the MSCI Japan Index, its parent index, and includes large and mid-cap securities of the Japanese equity markets. The index excludes companies from the parent index that are associated with conventional, controversial, civilian and nuclear weapons and tobacco, that are assigned an MSCI ESG Rating of 'CCC', that derive revenues from thermal coal and oil sands extraction or that are not in compliance with the United Nations Global Compact principles.

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (NOV 2015 – OCT 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI Japan Select Screened	MSCI Japan
2024	7.64	8.31
2023	19.57	20.32
2022	-16.98	-16.65
2021	1.35	1.71
2020	15.13	14.48
2019	21.16	19.61
2018	-13.30	-12.88
2017	24.70	23.99
2016	3.08	2.38

INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

FUNDAMENTALS (OCT 31, 2025)

						ANNU	ALIZED						
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI Japan Select Screened	3.14	12.73	24.15	23.76	20.47	9.44	na	7.70	2.00	18.38	17.03	1.86	_
MSCI Japan	3.39	13.28	25.18	24.80	21.38	10.06	na	7.73	2.01	18.60	16.93	1.83	

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 2						MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) ¹	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015	(%)	Period YYYY-MM-DD
MSCI Japan Select Screened	1.00	0.44	6.97	12.29	14.57	na	1.19	0.49	na	0.45	33.72	2021-09-14-2022-10-21
MSCI Japan	1.00	0.00	4.43	12.37	14.60	na	1.25	0.52	na	0.46	33.42	2021-09-14-2022-10-21
	¹ Last	12 months	² Based o	n monthly	net returns	data	³ Based on I	NY FED Ov	ernight SO	FR from Sep	o 1 2021 & c	on ICE LIBOR 1M prior that date



MSCI Japan Select Screened Index (USD)

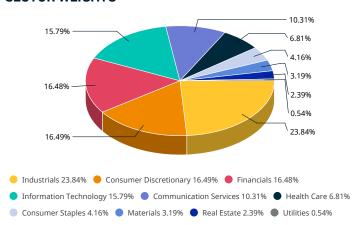
INDEX CHARACTERISTICS

	MSCI Japan Select Screened	MSCI Japan				
Number of	163	180				
Constituents						
	Weight (%)					
Largest	4.63	4.28				
Smallest	0.06	0.06				
Average	0.61	0.56				
Median	0.32	0.30				

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
TOYOTA MOTOR CORP	4.63	4.28	Cons Discr
SONY GROUP CORP	4.15	3.83	Cons Discr
MITSUBISHI UFJ FIN GRP	4.09	3.84	Financials
SOFTBANK GROUP CORP	4.02	3.72	Comm Srvcs
HITACHI	3.79	3.50	Industrials
ADVANTEST CORP	2.76	2.55	Info Tech
TOKYO ELECTRON	2.38	2.20	Info Tech
SUMITOMO MITSUI FINL GRP	2.35	2.21	Financials
NINTENDO CO	2.24	2.07	Comm Srvcs
MIZUHO FINANCIAL GROUP	1.98	1.86	Financials
Total	32.40	30.07	

SECTOR WEIGHTS



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

The MSCI Japan Select Screened Index was launched on Apr 21, 2021. 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.



OCT 31, 2025 Index Factsheet

ABOUT MSCI

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