

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 – PRICE RETURNS (USD) (NOV 2015 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Japan Select Screened	MSCI Japan
2025	21.13	22.11
2024	5.66	6.29
2023	17.16	17.83
2022	-18.82	-18.51
2021	-0.42	-0.09
2020	12.80	12.15
2019	18.62	17.08
2018	-14.94	-14.54
2017	22.47	21.77
2016	1.15	0.46

INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2015	
MSCI Japan Select Screened	-13.04	-0.18	21.82	-0.18	12.48	3.75	6.31	5.32	
MSCI Japan	-13.10	0.57	23.53	0.57	13.53	4.43	6.37	5.40	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.02	18.46	15.91	1.78
2.02	18.61	15.70	1.77

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2015 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Japan Select Screened	1.00	0.47	5.41	14.41	15.49	14.32	0.56	0.10	0.34	0.28	35.62	2021-09-14–2022-10-21
MSCI Japan	1.00	0.00	3.22	14.61	15.61	14.33	0.62	0.14	0.34	0.28	35.32	2021-09-14–2022-10-21

¹ Last 12 months

² Based on monthly price returns data

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

MSCI Japan Select Screened Index (USD)

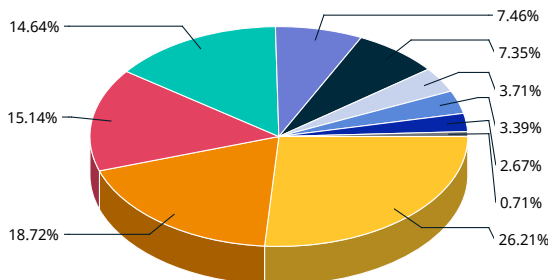
INDEX CHARACTERISTICS

	MSCI Japan Select Screened	MSCI Japan
Number of Constituents	159	179
Weight (%)		
Largest	4.61	4.16
Smallest	0.05	0.05
Average	0.63	0.56
Median	0.36	0.33

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
TOYOTA MOTOR CORP	4.61	4.16	Cons Discr
MITSUBISHI UFJ FIN GRP	4.32	4.07	Financials
HITACHI	3.15	2.84	Industrials
SONY GROUP CORP	3.04	2.74	Cons Discr
SUMITOMO MITSUI FINL GRP	2.71	2.54	Financials
MITSUBISHI CORP	2.64	2.38	Industrials
TOKYO ELECTRON	2.57	2.31	Info Tech
ADVANTEST CORP	2.40	2.16	Info Tech
mitsui & co	2.27	2.04	Industrials
MIZUHO FINANCIAL GROUP	2.24	2.10	Financials
Total	29.93	27.33	

SECTOR WEIGHTS



- Industrials 26.21%
- Financials 18.72%
- Consumer Discretionary 15.14%
- Information Technology 14.64%
- Health Care 7.46%
- Communication Services 7.35%
- Materials 3.71%
- Consumer Staples 3.39%
- Real Estate 2.67%
- Utilities 0.71%

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.

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

