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 – OCT 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 (%) (OCT 30, 2026)

					ANNUALIZED				FUNDAMENTALS (OCT 30, 2026)			
	1 Mo	3 Mo	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	-4.08	0.07	14.98	15.30	18.58	6.81	6.73	6.42	1.90	19.13	14.78	1.98
MSCI Japan	-4.18	-0.21	15.31	15.64	19.30	7.42	6.83	6.46	1.94	18.52	14.62	1.93

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

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				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	0.48	7.93	14.80	16.07	14.51	0.93	0.26	0.35	0.34	35.62	2021-09-14—2022-10-21
MSCI Japan	1.00	0.00	5.07	15.00	16.19	14.53	0.96	0.29	0.36	0.35	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)

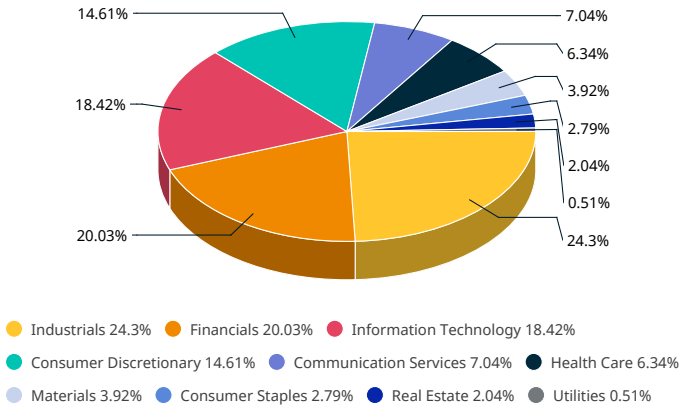
INDEX CHARACTERISTICS

	MSCI Japan Select Screened	MSCI Japan
Number of Constituents	151	167
	Weight (%)	
Largest	4.80	4.56
Smallest	0.07	0.06
Average	0.66	0.60
Median	0.34	0.32

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MITSUBISHI UFJ FIN GRP	4.80	4.56	Financials
TOYOTA MOTOR CORP	3.90	3.61	Cons Discr
RECRUIT HOLDINGS CO	3.41	3.15	Industrials
ADVANTEST CORP	3.32	3.16	Info Tech
SONY GROUP CORP	3.08	2.85	Cons Discr
SUMITOMO MITSUI FINL GRP	3.06	2.91	Financials
HITACHI	3.02	2.79	Industrials
TOKYO ELECTRON	2.76	2.62	Info Tech
MIZUHO FINANCIAL GROUP	2.34	2.23	Financials
SOFTBANK GROUP CORP	2.23	2.06	Comm Srvcs
Total	31.91	29.97	

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.

ABOUT MSCI

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