

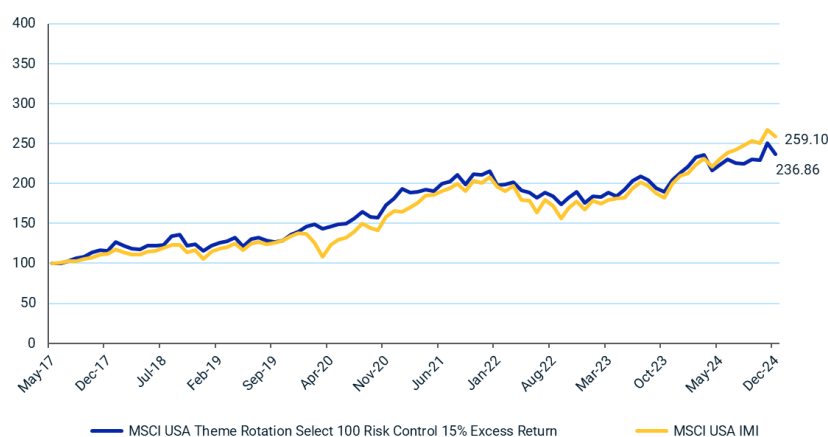
MSCI米国テーマローテーションセレクト 100リスクコントロール15%エクセスリターン 指数

MSCI米国テーマローテーションセレクト100リスクコントロール15%エクセスリターン指数は、年率ボラティリティ目標を15%とする一方で、MSCI米国テーマローテーションセレクト100指数のエクセスリターン・バリエーションのパフォーマンスを反映させることを目指します。

指数メソドロジーの詳細については、[指数メソドロジー – MSCI](#)をご参照ください。

Cumulative index performance

USD RETURNS MAY 2017 – DECEMBER 2024



Annual performance (%)

YEAR	MSCI USA Theme Rotation Select 100 Risk Control 15% Excess Return	MSCI USA IMI
2024	10.82	23.32
2023	21.85	25.64
2022	-18.40	-19.61
2021	18.60	25.62
2020	30.26	20.46
2019	20.55	30.39
2018	-0.26	-5.72

Index performance

USD RETURNS (%) DECEMBER 31, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since May 31, 2017
MSCI USA Theme Rotation Select 100 Risk Control 15% Excess Return	-5.48	3.02	10.82	10.82	3.28	11.22	-	12.04
MSCI USA IMI	-3.07	2.52	23.32	23.32	7.60	13.52	-	13.38

Index risk and return characteristics

(%) DECEMBER 31, 2024

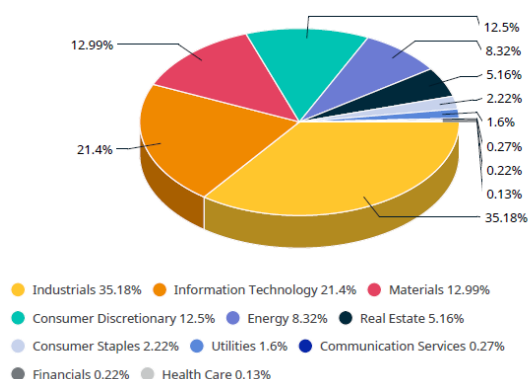
INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since May 31, 2017
MSCI USA Theme Rotation Select 100 Risk Control 15% Excess Return	15.46	14.64	-	14.95
MSCI USA IMI	17.86	18.86	-	17.08

MSCI USA Theme Rotation Select 100 Risk Control Index

Top 10 constituents

	Sector	Index Wt. (%)
GE VERNOVA	Industrials	4.20
TESLA	Cons Discr	3.09
EQUINIX	Real Estate	2.64
IBM CORP	Info Tech	2.63
FIRST SOLAR	Info Tech	2.56
DIGITAL REALTY TRUST	Real Estate	2.52
NVIDIA	Info Tech	2.32
ADVANCED MICRO DEVICES	Info Tech	2.19
BOEING CO	Industrials	2.12
BAKER HUGHES CO	Energy	2.12
Total		26.40

Sector Weights



Additional information

MSCI USA Theme Rotation Select 100 Risk Control 15% Excess Return Index

Ticker	MXUR15ER
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