

MSCI EASEA IMI (USD)

The **MSCI EASEA Investable Market Index (IMI)** or (**EAFE ex Japan IMI**) is an equity index which captures large, mid and small cap representation across the Developed Markets countries* around the world, excluding Japan, the US & Canada. With 1,749 constituents, the index is comprehensive, covering approximately 99% of the free float-adjusted market capitalization in each country.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAY 2011 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI EASEA IMI	MSCI World IMI	MSCI ACWI IMI
2025	34.03	21.49	22.60
2024	2.83	18.04	16.89
2023	17.69	23.50	22.18
2022	-15.02	-17.81	-18.00
2021	15.12	21.56	18.71
2020	7.31	16.48	16.81
2019	24.09	28.20	27.04
2018	-14.27	-8.93	-9.61
2017	27.07	23.09	24.58
2016	0.99	8.82	8.96
2015	-1.94	-0.26	-1.68
2014	-4.90	5.07	4.36
2013	23.23	28.09	24.17
2012	21.28	16.75	17.04

INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr		
MSCI EASEA IMI	2.75	-0.27	21.34	8.06	18.16	8.59	9.62	8.09	
MSCI World IMI	4.52	7.14	28.68	11.14	22.16	11.91	13.34	8.98	
MSCI ACWI IMI	5.05	7.34	31.18	12.66	22.52	11.48	13.07	8.69	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.94	17.93	14.97	2.29
1.57	24.92	19.30	3.77
1.62	24.04	18.06	3.52

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 1994	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EASEA IMI	2.45	14.03	16.51	16.41	0.93	0.37	0.50	0.38	63.31	2007-10-31–2009-03-09
MSCI World IMI	1.70	12.91	15.33	15.14	1.26	0.59	0.75	0.46	57.69	2007-10-31–2009-03-09
MSCI ACWI IMI	1.89	13.01	15.15	14.97	1.28	0.57	0.74	0.44	58.28	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly gross returns data

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

* Developed Market countries in the index include: Australia, Austria, Belgium, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland and the UK.

The MSCI EASEA IMI was launched on Jun 05, 2007. 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.

INDEX CHARACTERISTICS

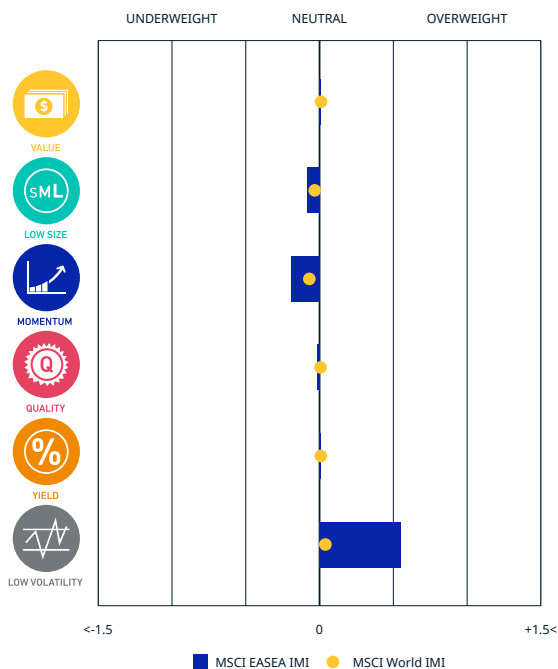
MSCI EASEA IMI	
Number of Constituents	1,749
Mkt Cap (USD Millions)	
Index	19,141,732.91
Largest	627,243.68
Smallest	18.13
Average	10,944.39
Median	2,115.17

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
ASML HLDG	NL	627.24	3.28	Info Tech
HSBC HOLDINGS (GB)	GB	322.64	1.69	Financials
ROCHE HOLDING PART	CH	296.10	1.55	Health Care
ASTRAZENECA	GB	288.54	1.51	Health Care
NOVARTIS	CH	286.68	1.50	Health Care
NESTLE	CH	261.96	1.37	Cons Staples
SHELL	GB	239.54	1.25	Energy
SIEMENS	DE	239.28	1.25	Industrials
BHP GROUP (AU)	AU	227.70	1.19	Materials
COMMONWEALTH BANK OF AUS	AU	198.69	1.04	Financials
Total		2,988.36	15.61	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



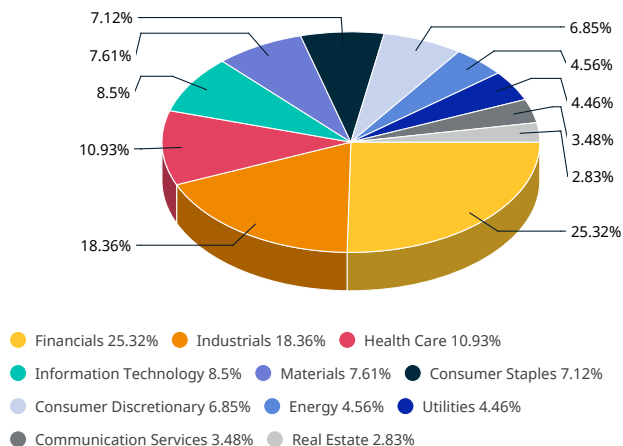
MSCI FaCS

- VALUE**
Relatively Inexpensive Stocks
- LOW SIZE**
Smaller Companies
- MOMENTUM**
Rising Stocks
- QUALITY**
Sound Balance Sheet Stocks
- YIELD**
Cash Flow Paid Out
- LOW VOLATILITY**
Lower Risk Stocks

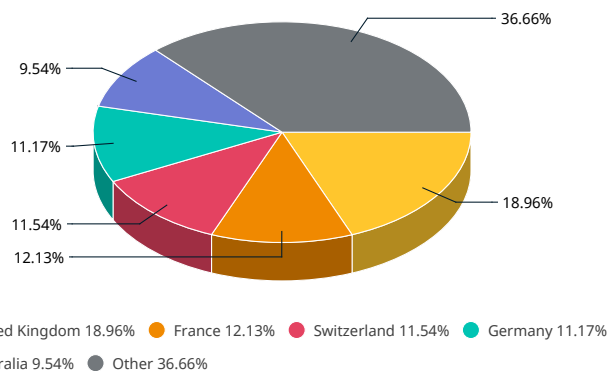
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



COUNTRY WEIGHTS



MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

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.

