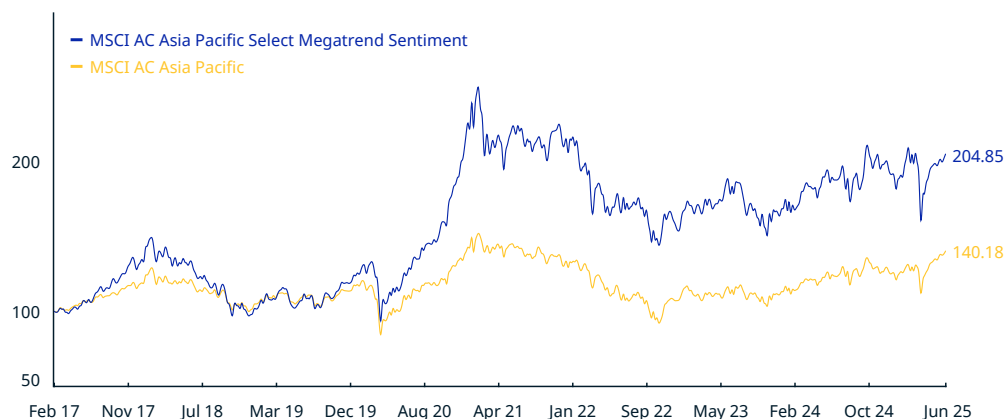# MSCI AC Asia Pacific Select Megatrend Sentiment Index (USD)

The MSCI AC Asia Pacific Select Megatrend Sentiment Index (the 'Index') aims to represent the performance of the four highest ranked MSCI Thematic Indexes, selected monthly from a set of MSCI Thematic Indexes, based on theme specific media sentiment score (MediaStats Megatrend Scores) calculated for each of the respective themes by MKT MediaStats1.

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

CUMULATIVE INDEX PERFORMANCE — PRICE RETURNS (USD) (FEB 2017 – JUN 2025)

— MSCI AC Asia Pacific Select Megatrend Sentiment
— MSCI AC Asia Pacific

204.85
140.18

ANNUAL PERFORMANCE (%)

Year	MSCI AC Asia Pacific Select Megatrend Sentiment	MSCI AC Asia Pacific
2024	9.32	7.23
2023	13.50	8.77
2022	-28.39	-19.36
2021	2.06	-3.40
2020	67.74	17.14
2019	28.14	16.33
2018	-27.27	-15.59

INDEX PERFORMANCE — PRICE RETURNS (%) (JUN 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Feb 28, 2017
MSCI AC Asia Pacific Select Megatrend Sentiment	3.54	7.60	8.66	7.39	6.17	9.83	na	8.98
MSCI AC Asia Pacific	4.14	11.71	12.67	11.97	8.78	5.20	na	4.13

FUNDAMENTALS (JUN 30, 2025)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI AC Asia Pacific Select Megatrend Sentiment	1.95	19.57	15.76	1.86
MSCI AC Asia Pacific	2.41	16.31	14.42	1.79

INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2025)

		ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Feb 28, 2017	(%)	Period YYYY-MM-DD
MSCI AC Asia Pacific Select Megatrend Sentiment	412.22	19.29	20.16	na	0.17	0.43	na	0.42	41.97	2021-02-16—2022-10-24
MSCI AC Asia Pacific	3.83	16.08	15.08	na	0.32	0.23	na	0.19	39.13	2021-02-17—2022-10-24

[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

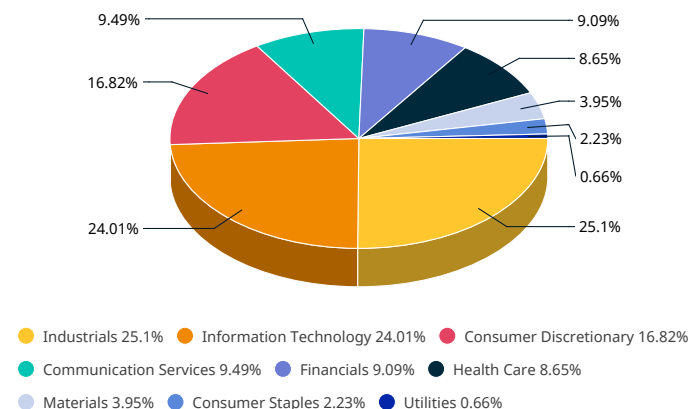# MSCI AC Asia Pacific Select Megatrend Sentiment Index (USD)

INDEX CHARACTERISTICS

	MSCI AC Asia Pacific Select Megatrend Sentiment
Number of Constituents	323
	Mkt Cap (USD Millions)
Index	4,194,297.11
Largest	226,130.58
Smallest	54.56
Average	12,985.44
Median	2,453.98

TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	226.13	5.39	Info Tech
HITACHI	JP	220.70	5.26	Industrials
XIAOMI CORP B	CN	220.25	5.25	Info Tech
TENCENT HOLDINGS LI (CN)	CN	195.88	4.67	Comm Srvcs
AIA GROUP	HK	160.03	3.82	Financials
KUBOTA CORP	JP	154.22	3.68	Industrials
DENSO CORP	JP	98.55	2.35	Cons Discr
PANASONIC HOLDINGS CORP	JP	97.43	2.32	Cons Discr
LI AUTO (HK)	CN	86.82	2.07	Cons Discr
MURATA MANUFACTURING CO	JP	79.64	1.90	Info Tech
Total		1,539.64	36.71	

SECTOR WEIGHTS

9.49%
16.82%
24.01%
9.09%
8.65%
3.95%
2.23%
0.66%
25.1%

- Industrials 25.1%
- Information Technology 24.01%
- Consumer Discretionary 16.82%
- Communication Services 9.49%
- Financials 9.09%
- Health Care 8.65%
- Materials 3.95%
- Consumer Staples 2.23%
- Utilities 0.66%

COUNTRY WEIGHTS

11.86%
26.67%
8.55%
5.84%
8.96%
38.11%

- Japan 38.11%
- China 26.67%
- Taiwan 11.86%
- South Korea 8.55%
- India 5.84%
- Other 8.96%
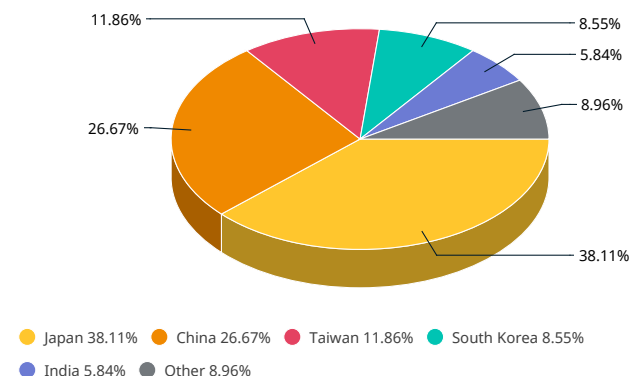
1 : MKT MediaStats is a big-data information technology company specializing in financial markets which generates theme level Megatrend Scores on a monthly basis https://www.mktmediastats.com/

The MSCI AC Asia Pacific Select Megatrend Sentiment Index was launched on Aug 11, 2023. 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 is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.