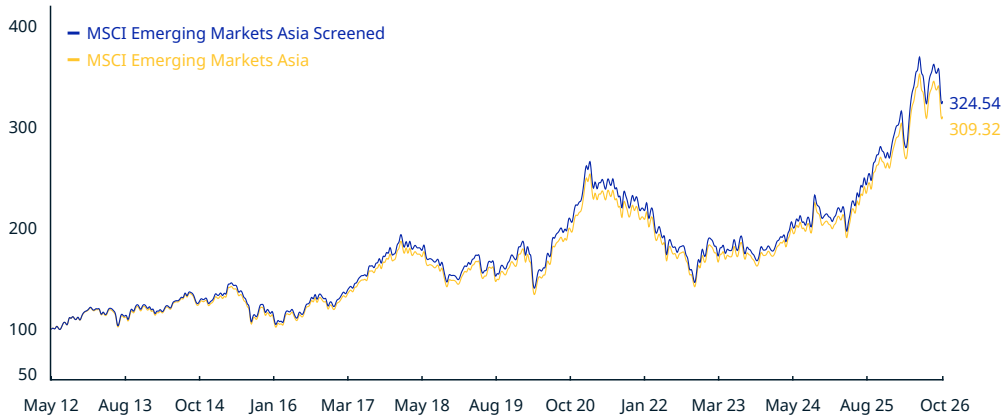
MSCI EM Asia Screened Index (USD)

The MSCI Emerging Markets Asia Screened Index is based on the MSCI Emerging Markets Asia Index, its parent index, and includes large and mid-cap securities across 7 Emerging Markets (EM) countries*. The index excludes companies from the parent index that are associated with controversial, civilian and nuclear weapons as well as tobacco, palm oil and arctic oil & gas or Companies that derive revenues from thermal coal power and extraction of select fossil fuels or Companies that are not in compliance with the United Nations Global Compact principles or Companies that are involved in Red Flag Controversies, Orange Flag Land Use and Biodiversity controversies or Orange Flag Supply Chain Management controversies In addition, the Indexes target a minimum 30% reduction in carbon emission intensity relative to the underlying Parent Indexes.

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

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAY 2012 – OCT 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets Asia Screened	MSCI Emerging Markets Asia
2025	32.56	32.11
2024	12.49	11.96
2023	7.27	7.76
2022	-21.58	-21.11
2021	-5.59	-5.08
2020	29.09	28.38
2019	20.34	19.24
2018	-15.60	-15.45
2017	44.12	42.83
2016	5.87	6.14
2015	-9.00	-9.79
2014	5.35	4.89
2013	3.00	1.98

INDEX PERFORMANCE — NET RETURNS (%) (OCT 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED 3 Yr	5 Yr	10 Yr	Since May 31, 2012
MSCI Emerging Markets Asia Screened	-8.58	-5.46	16.63	17.10	24.66	7.48	9.58	8.50
MSCI Emerging Markets Asia	-8.55	-5.57	15.53	15.97	23.98	7.36	9.32	8.14

FUNDAMENTALS (OCT 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Emerging Markets Asia Screened	1.67	14.37	8.48	2.30
MSCI Emerging Markets Asia	1.71	14.37	8.56	2.28

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – OCT 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) [1]	ANNUALIZED STD DEV (%) [2] 3 Yr	5 Yr	10 Yr	SHARPE RATIO [2,3] 3 Yr	5 Yr	10 Yr	Since May 31, 2012	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
MSCI Emerging Markets Asia Screened	1.01	0.50	6.79	20.28	21.35	19.03	0.97	0.27	0.44	0.45	45.54	2021-02-17—2022-10-24
MSCI Emerging Markets Asia	1.00	0.00	5.77	20.02	21.03	18.79	0.96	0.26	0.44	0.43	44.58	2021-02-17—2022-10-24

[1] Last 12 months [2] Based on monthly net returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

*EM Asia countries include: China, India, Indonesia, Korea, Malaysia, the Philippines, Taiwan and Thailand.

The MSCI ESG Screened Indexes were renamed the MSCI Screened Indexes as of Feb 3, 2025.

The MSCI EM Asia Screened Index was launched on Jul 20, 2020. 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

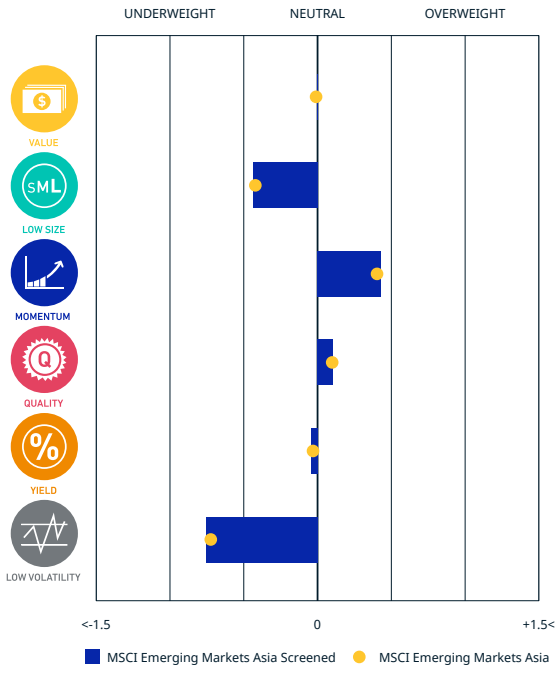
	MSCI Emerging Markets Asia Screened	MSCI Emerging Markets Asia
Number of Constituents	847	946
	Weight (%)	
Largest	19.83	19.15
Smallest	0.00	0.00
Average	0.12	0.11
Median	0.03	0.03

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	19.83	19.15	Info Tech
SAMSUNG ELECTRONICS CO	KR	8.73	8.43	Info Tech
SK HYNIX	KR	6.50	6.28	Info Tech
TENCENT HOLDINGS LI (CN)	CN	3.32	3.21	Comm Srvcs
ALIBABA GRP HLDG (HK)	CN	2.30	2.22	Cons Discr
MEDIATEK INC	TW	1.92	1.85	Info Tech
CHINA CONSTRUCTION BK H	CN	1.22	1.18	Financials
SAMSUNG ELECTRONICS PREF	KR	1.16	1.12	Info Tech
HON HAI PRECISION IND CO	TW	1.02	0.99	Info Tech
HDFC BANK	IN	0.92	0.89	Financials
Total		46.92	45.32	

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

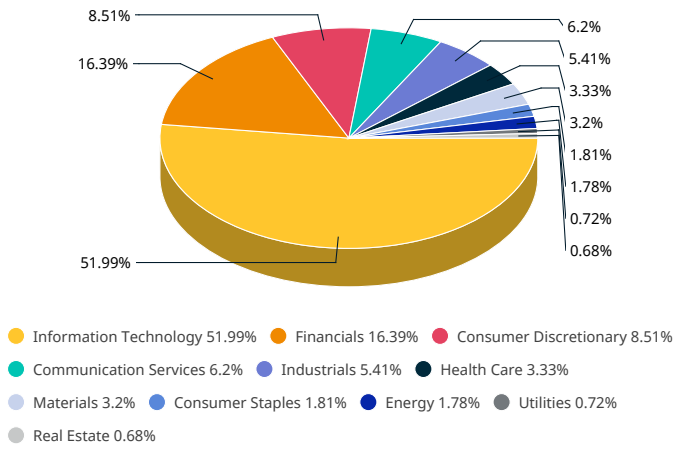
YIELD
Cash Flow Paid Out

LOW VOLATILITY
Lower Risk Stocks

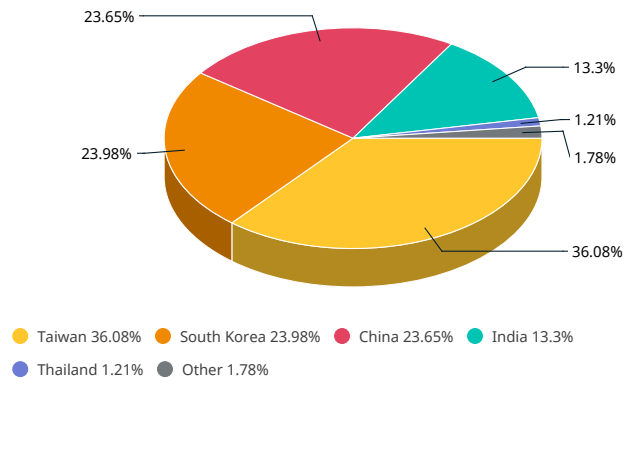
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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.

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