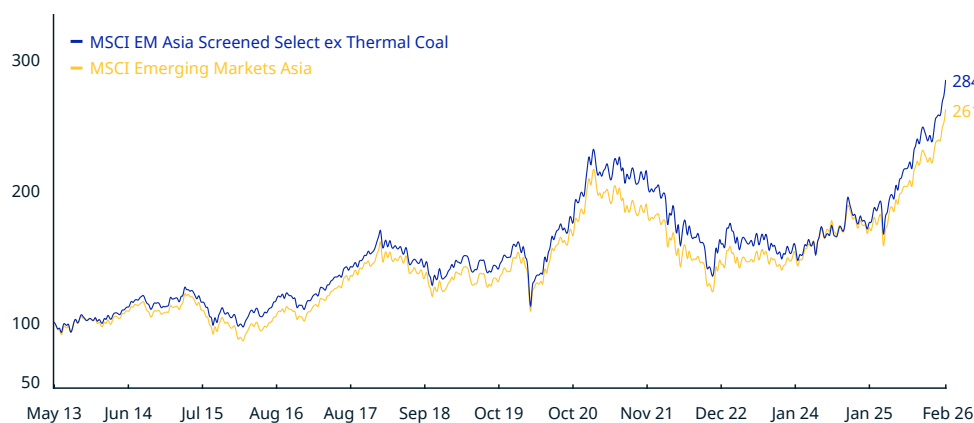


MSCI EM Asia Screened Select ex Thermal Coal Index (USD)

The MSCI EM Asia Screened Select ex Thermal Coal Index captures large and mid cap representation across 8 Emerging Markets countries*. It is a free float-adjusted market capitalization-weighted index that exclude companies from underlying MSCI EM Asia ("Parent Index") based on Environmental, Social and Governance (ESG) criteria. The following companies are excluded: Companies that are associated with controversial weapons, civilian firearms as well as tobacco, palm oil and arctic oil & gas or Companies that derive revenues from thermal coal power, thermal coal reserves and the extraction of certain 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 Index target a minimum 30% reduction in carbon emission intensity relative to the underlying MSCI EM Asia Index.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2013 – FEB 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI EM Asia Screened Select ex Thermal Coal	MSCI Emerging Markets Asia
2025	39.04	32.11
2024	9.99	11.96
2023	0.96	7.76
2022	-21.73	-21.11
2021	-0.64	-5.08
2020	28.76	28.38
2019	17.80	19.24
2018	-14.60	-15.45
2017	39.72	42.83
2016	6.34	6.14
2015	-5.76	-9.79
2014	8.39	4.89

INDEX PERFORMANCE – NET RETURNS (%) (FEB 27, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2013
					3 Yr	5 Yr	10 Yr		
MSCI EM Asia Screened Select ex Thermal Coal	6.57	19.83	53.51	16.15	21.26	5.83	11.09	8.54	
MSCI Emerging Markets Asia	6.23	18.42	49.85	15.02	21.92	5.45	11.40	7.84	

FUNDAMENTALS (FEB 27, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.62	20.38	13.88	2.52
1.64	20.42	14.08	2.51

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2013 – FEB 27, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI EM Asia Screened Select ex Thermal Coal	0.98	3.38	58.63	15.35	18.66	17.43	1.03	0.22	0.56	0.47	43.17	2021-02-17–2022-10-24
MSCI Emerging Markets Asia	1.00	0.00	4.44	13.90	17.68	17.08	1.16	0.20	0.59	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

MSCI EM Asia Screened Select ex Thermal Coal Index (USD)

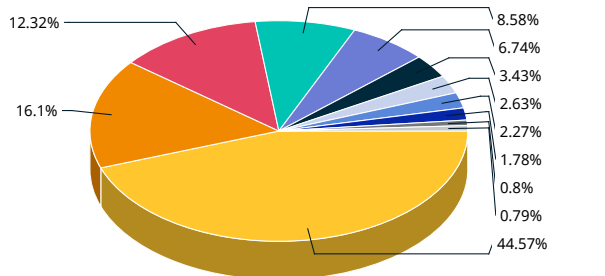
INDEX CHARACTERISTICS

	MSCI EM Asia Screened Select ex Thermal Coal	MSCI Emerging Markets Asia
Number of Constituents	858	964
	Weight (%)	
Largest	18.22	16.63
Smallest	0.00	0.00
Average	0.12	0.10
Median	0.03	0.03

TOP 10 CONSTITUENTS

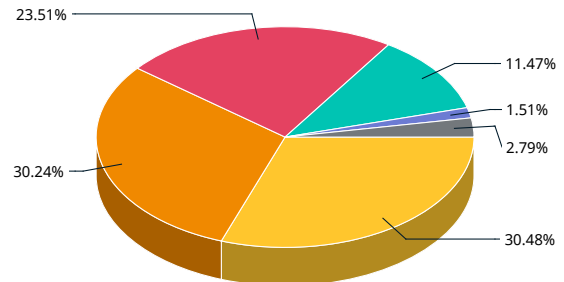
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	18.22	16.63	Info Tech
SAMSUNG ELECTRONICS CO	KR	8.25	7.53	Info Tech
TENCENT HOLDINGS LI (CN)	CN	4.91	4.48	Comm Svcs
SK HYNIX	KR	4.66	4.25	Info Tech
ALIBABA GRP HLDG (HK)	CN	3.63	3.31	Cons Discr
CHINA CONSTRUCTION BK H	CN	1.14	1.04	Financials
HON HAI PRECISION IND CO	TW	1.13	1.03	Info Tech
MEDIATEK INC	TW	1.10	1.00	Info Tech
DELTA ELECTRONICS	TW	1.03	0.94	Info Tech
HDFC BANK	IN	0.97	1.17	Financials
Total		45.04	41.39	

SECTOR WEIGHTS



- Information Technology 44.57%
- Financials 16.1%
- Consumer Discretionary 12.32%
- Communication Services 8.58%
- Industrials 6.74%
- Health Care 3.43%
- Materials 2.63%
- Consumer Staples 2.27%
- Energy 1.78%
- Real Estate 0.8%
- Utilities 0.79%

COUNTRY WEIGHTS



- Taiwan 30.48%
- China 30.24%
- South Korea 23.51%
- India 11.47%
- Thailand 1.51%
- Other 2.79%

The MSCI Screened Indexes use ratings and other data supplied by MSCI Solutions Inc, a subsidiary of MSCI Inc.

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

The MSCI EM Asia Screened Select ex Thermal Coal Index was launched on Jul 06, 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

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