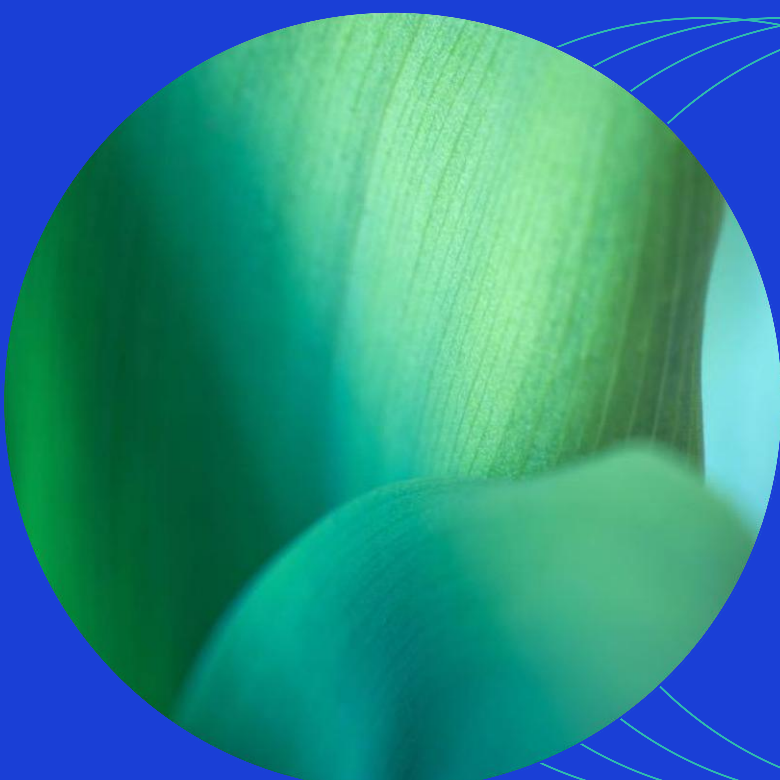
July 2026

MSCI USA, Europe and Asia 30 Select Price Adaptive Basket Index



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1. Introduction

MSCI USA, Europe and Asia 30 Select Price Adaptive Basket Index[1] (the "Index") is designed to track the performance of a fixed selection of 30[2] securities. It is constructed in accordance with the MSCI Price Adaptive Basket Index Methodology[3] and comprises four Component Price Adaptive Baskets representing the USA Tech, USA Ex Tech, EMU and Asia. Each Component Price Adaptive Basket contains a set number of securities as mentioned in Section 2. The final Index is formed by combining the four Component Price Adaptive Baskets and is market capitalization weighted, subject to an issuer cap of 10%.

[1] The Indexes are governed by a set of methodology and policy documents ("Methodology Set"), including the present index methodology document. Please refer to Appendix I for more details.

[2] The number of constituents in the Component Price Adaptive Basket Indexes may be lower than the counts shown in the tables in certain historical or future periods, where eligible securities were or are not included in the respective Parent Indexes at the relevant time.

[3] Please refer to the MSCI Price Adaptive Index Methodology at www.msci.com/index/methodology. The replacement mechanism will be applied from the August 2026 Index Review (effective September 1, 2026), representing the first rebalance since inception.

2. Constructing the MSCI USA, Europe and Asia 30 Select Price Adaptive Basket Index

The MSCI USA, Europe and Asia 30 Select Price Adaptive Basket Index is constructed using the MSCI Price Adaptive Basket Index Methodology. Four component baskets are first created: USA Tech, USA ex Tech, EMU and Asia, as shown below. The final index is then formed as a composite of these four baskets.

2.1 Constructing the Component Price Adaptive Basket Indexes

2.1.1 Constructing the MSCI USA Tech Price Adaptive Basket Select Index

The MSCI USA Tech Price Adaptive Basket Select Index is constructed in accordance with the MSCI Price Adaptive Basket Index Methodology. The constituents and key basket characteristics are presented in Table below.

<table>
<tr><th rowspan="6">Securities Included in the Basket (USA Tech)</th><th>MSCI Security Code</th><th>Security Short Name</th><th>ISIN Code</th></tr>
<tr><td>13639.01</td><td>MICRON TECHNOLOGY</td><td>US5951121038</td></tr>
<tr><td>10027.01</td><td>ADVANCED MICRO DEVICES</td><td>US0079031078</td></tr>
<tr><td>21442.01</td><td>LAM RESEARCH CORP</td><td>US5128073062</td></tr>
<tr><td>21438.01</td><td>KLA CORPORATION</td><td>US4824801009</td></tr>
<tr><td>19666.01</td><td>APPLOVIN CORP A</td><td>US03831W1080</td></tr>
<tr><th>Parent Index</th><td colspan="3">MSCI USA IMI Index</td></tr>
<tr><th>Security Weighting</th><td colspan="3">Securities are Market Cap weighted.</td></tr>
<tr><th>Capping</th><td colspan="3">An issuer capping of 50% is applied.[4]</td></tr>
<tr><th>Rebalance Schedule</th><td colspan="3">Quarterly, coinciding with the February, May, August, and November Index Reviews of the Parent Index.</td></tr>
<tr><th>Security Selection Date</th><td colspan="3">22th June, 2026[5]</td></tr>
</table>

[4] If the number of constituents included in the MSCI USA Tech Price Adaptive Basket Select Index falls below two, the 50% issuer cap will not be applied. In such circumstances, the index will be constructed on an equal-weight basis across all constituents.

[5] The basket composition is determined as of 22 June 2026. Prior to this date, and going forward, the index is reviewed and rebalanced on a quarterly basis in line with the February, May, August, and November Index Reviews of the Parent Index. Between rebalancing dates, constituent weights may drift based on performance.

2.1.1.1 Price Adaptive Basket Fallback Criteria

In the event that a security is removed from the Index following the Breach Detection, the replacing security, as described in the MSCI Price Adaptive Basket Indexes Methodology, will be selected based on the following parameters:

Applicable Universe	MSCI USA IMI Index
Percentage Change Threshold	50%
Minimum Target Number of Securities	2
Reference Index	MSCI USA IMI Information Technology Index

2.1.2 Constructing the MSCI USA ex Tech Price Adaptive Basket Select Index

The MSCI USA Ex Tech Price Adaptive Basket Select Index is constructed in accordance with the MSCI Price Adaptive Basket Index Methodology. The constituents and key basket characteristics are presented in Table below.

Securities Included in Basket (USA Ex Tech)	**MSCI Security Code**	**Security Short Name**	**ISIN Code**
	66186.01	TESLA	US88160R1014
	22771.01	BANK OF AMERICA CORP	US0605051046
	11186.01	GE AEROSPACE	US3696043013
	12196.01	WELLS FARGO & CO	US9497461015
	20346.01	MORGAN STANLEY	US6174464486
Parent Index	MSCI USA IMI Index		
Security Weighting	Securities are Market Cap weighted.		
Capping	An issuer capping of 50% is applied.[6]		
Rebalance Schedule	Quarterly, coinciding with the February, May, August, and November Index Reviews of the Parent Index.		
Security Selection Date	22th June, 2026[7]		

[6] If the number of constituents included in the MSCI USA Ex Tech Price Adaptive Basket Select Index falls below two, the 50% issuer cap will not be applied. In such circumstances, the index will be constructed on an equal-weight basis across all constituents.

[7] The basket composition is determined as of 22 June 2026. Prior to this date, and going forward, the index is reviewed and rebalanced on a quarterly basis in line with the February, May, August, and November Index Reviews of the Parent Index. Between rebalancing dates, constituent weights may drift based on performance.

2.1.2.1 Price Adaptive Basket Fallback Criteria

In the event that a security is removed from the Index following the Breach Detection, the replacing security, as described in the MSCI Price Adaptive Basket Indexes Methodology, will be selected based on the following parameters:

Applicable Universe	MSCI USA IMI Index
Percentage Change Threshold	50%
Minimum Target Number of Securities	2
Reference Index	MSCI USA IMI ex Information Technology Index

2.1.3 Constructing the MSCI EMU Price Adaptive Basket Select Index

The MSCI EMU Price Adaptive Basket Select Index is constructed in accordance with the MSCI Price Adaptive Basket Index Methodology. The constituents and key basket characteristics are presented in Table below.

Securities Included in the Basket (EMU)	**MSCI Security Code**	**Security Short Name**	**ISIN Code**
	18228.01	ASML HLDG	NL0010273215
	12708.02	SIEMENS	DE0007236101
	12794.01	SCHNEIDER ELECTRIC	FR0000121972
	14820.01	SIEMENS ENERGY	DE000ENER6Y0
	23727.01	INFINEON TECHNOLOGIES	DE0006231004
	10763.01	UNICREDIT	IT0005239360
	10398.02	BNP PARIBAS	FR0000131104
	10282.01	INTESA SANPAOLO	IT0000072618
	56667.01	NORDEA BANK (FI)	FI4000297767
	24945.01	CREDIT AGRICOLE	FR0000045072
Parent Index	MSCI EMU IMI Index		
Security Weighting	Securities are Market Cap weighted.		
Capping	An issuer capping of 25% is applied.[8]		
Rebalance Schedule	Quarterly, coinciding with the February, May, August, and November Index Reviews of the Parent Index.		

[8] If the number of constituents included in the MSCI EMU Price Adaptive Basket Select Index falls below four, the 25% issuer cap will not be applied. In such circumstances, the index will be constructed on an equal-weight basis across all constituents.

Security Selection Date	22th June, 2026[9]

2.1.3.1 Price Adaptive Basket Fallback Criteria

In the event that a security is removed from the Index following the Breach Detection, the replacing security, as described in the MSCI Price Adaptive Basket Indexes Methodology, will be selected based on the following parameters:

Applicable Universe	MSCI EMU IMI Index
Percentage Change Threshold	50%
Minimum Target Number of Securities	4
Reference Index	MSCI EMU IMI Index

2.1.4 Constructing the MSCI Asia Price Adaptive Basket Select Index

The MSCI Asia Price Adaptive Basket Select Index is constructed in accordance with the MSCI Price Adaptive Basket Index Methodology. The constituents and key basket characteristics are presented in Table below.

Securities Included in Basket (Asia)	MSCI Security Code	Security Short Name	ISIN Code
	76155.01	ALIBABA GRP HLDG (HK)	KYG017191142
	34127.01	BANK OF CHINA H	CNE1000001Z5
	32406.01	BANK OF COMMUNICATIONS H	CNE100000205
	28571.02	CHINA MERCHANTS BANK H	CNE1000002M1
	15239.02	HYUNDAI MOTOR CO PREF	KR7005381009
	75366.01	JD.COM (HK)	KYG8208B1014
	18628.01	KUAISHOU TECHNOLOGY B	KYG532631028
	23524.01	PETROCHINA CO H	CNE1000003W8
	29332.01	PING AN INSURANCE H	CNE1000003X6

[9] The basket composition is determined as of 22 June 2026. Prior to this date, and going forward, the index is reviewed and rebalanced on a quarterly basis in line with the February, May, August, and November Index Reviews of the Parent Index. Between rebalancing dates, constituent weights may drift based on performance.

	22862.01	QUANTA COMPUTER	TW0002382009
Parent Index	MSCI AC ASIA IMI Index		
Security Weighting	Securities are Market Cap weighted.		
Capping	An issuer capping of 50% is applied.[10]		
Rebalance Schedule	Quarterly, coinciding with the February, May, August, and November Index Reviews of the Parent Index.		
Security Selection Date	22nd June, 2026[11]		

2.1.4.1 Price Adaptive Basket Fallback Criteria

In the event that a security is removed from the Index following the Breach Detection, the replacing security, as described in the MSCI Price Adaptive Basket Indexes Methodology, will be selected based on the following parameters:

Applicable Universe	MSCI AC Asia IMI Index
Percentage Change Threshold	50%
Minimum Target Number of Securities	2
Reference Index	MSCI AC Asia IMI Index

2.2 Combining the Component Price Adaptive Basket Indexes

At each index review, MSCI USA, Europe and Asia 30 Select Price Adaptive Basket Index is formed by combining the USA Tech, USA Ex Tech, EMU and Asia Basket Component Indexes in a pre-determined weight proportion as specified in the table below:

Component Index Name	Component Index Weight (%)
MSCI USA Price Adaptive Basket Select Index	20%
MSCI USA ex Tech Price Adaptive Basket Select Index	20%
MSCI EMU Price Adaptive Basket Select Index	40%
MSCI ASIA Price Adaptive Basket Select Index	20%

Following the combination of the Component Indexes, the resulting portfolio is market capitalization weighted with a 10% issuer cap.

[10] If the number of constituents included in the MSCI Asia Price Adaptive Basket Select Index falls below two, the 50% issuer cap will not be applied. In such circumstances, the index will be constructed on an equal-weight basis across all constituents.

[11] The basket composition is determined as of 22 June 2026. Prior to this date, and going forward, the index is reviewed and rebalanced on a quarterly basis in line with the February, May, August, and November Index Reviews of the Parent Index. Between rebalancing dates, constituent weights may drift based on performance.

3. Maintaining the MSCI USA, Europe and Asia 30 Select Price Adaptive Basket Index

3.1 Quarterly Index Reviews

The MSCI USA, Europe and Asia 30 Select Price Adaptive Basket Index (the "Index") is rebalanced on a quarterly basis, coinciding with the February, May, August, and November Index Reviews. The pro forma indexes are typically announced and determined 9 business days before the effective date of an index review.

3.2 Ongoing Event Related Changes

The following section briefly describes the treatment of common corporate events within the Indexes. No new securities will be added to the Indexes. Index constituents that are deleted from the Parent Index will be simultaneously deleted from the Indexes.

EVENT TYPE	EVENT DETAILS
New additions to the Parent Index	A new security added to the Parent Index (such as IPO and other early inclusions) will not be added to the index.
Spin-Offs	All securities created as a result of the spin-off of an existing Index constituent will not be added to the Index at the time of event implementation. Reevaluation for continued inclusion in the Index will occur at the subsequent Index Review.
Merger/Acquisition	For Mergers and Acquisitions, the acquirer's post event weight will account for the proportionate amount of shares involved in deal consideration, while cash proceeds will be invested across the Index. If an existing Index constituent is acquired by a non-Index constituent, the existing constituent will be deleted from

the Index and the acquiring non-constituent will not be added to the Index.

Changes in Security Characteristics	A security will be removed from the index if there are changes in its characteristics (country, sector, size segment, etc.) Reevaluation for inclusion in the index will occur at the subsequent index Review.

Further detail and illustration regarding specific treatment of corporate events relevant the Indexes can be found in the MSCI Corporate Events Methodology book under the sections detailing the treatment of events in Capped Weighted and Non-Market Capitalization Weighted Indexes.

The MSCI Corporate Events methodology book is available at:

https://www.msci.com/Index-methodology

Appendix 1: Methodology Set

The Indexes are governed by a set of methodology and policy documents ("Methodology Set"), including the present index methodology document as mentioned below:

- Description of methodology set – https://www.msci.com/index/methodology/latest/ReadMe
- MSCI Corporate Events Methodology – https://www.msci.com/index/methodology/latest/CE
- MSCI Fundamental Data Methodology – https://www.msci.com/index/methodology/latest/FundData
- MSCI Index Calculation Methodology – https://www.msci.com/index/methodology/latest/IndexCalc
- MSCI Index Glossary of Terms – https://www.msci.com/index/methodology/latest/IndexGlossary
- MSCI Index Policies – https://www.msci.com/index/methodology/latest/IndexPolicy
- MSCI Global Investable Market Indexes Methodology – https://www.msci.com/index/methodology/latest/GIMI

The Methodology Set for the Indexes can also be accessed from MSCI's webpage https://www.msci.com/index-methodology in the section 'Search Methodology by Index Name or Index Code'.

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