HTML and script.js file to print all country names.

HTML file:

```
<!DOCTYPE html>
<html lang="en">
<head>
  <meta charset="UTF-8">
  <meta http-equiv="X-UA-Compatible" content="IE=edge">
  <meta name="viewport" content="width=device-width, initial-scale=1.0">
  <title>Bean bro</title>
</head>
<body>
       <script src="script.js"></script>
</body>
</html>
Script.js:
// step 1 -- create a request variable
var request = new XMLHttpRequest();
// step 2 -- create a connection
request.open('GET','https://restcountries.eu/rest/v2/all',true);
// step 3 -- send the request
request.send();
// step 4 -- process and load the response
request.onload = function() {
       var data1 = JSON.parse(this.response);
       for(let i=0; i<data1.length-1; i++)
       {
              if(data1[i].region === "Asia")
                      console.log(data1[i].name);
              }
       }
}
```