

MSCI AC Pacific Momentum Index (USD)

The MSCI AC Pacific Momentum Index is based on MSCI AC Pacific Index, its parent index, which includes large and mid cap stocks across 5 Developed Markets (DM) and 7 Emerging Markets (EM) countries*. It is designed to reflect the performance of an equity momentum strategy by emphasizing stocks with high price momentum, while maintaining reasonably high trading liquidity, investment capacity and moderate index turnover.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI AC Pacific Momentum	MSCI AC Pacific
2025	24.73	31.73
2024	18.23	9.46
2023	8.41	10.43
2022	-21.14	-18.03
2021	-5.99	-3.30
2020	50.08	19.89
2019	17.07	20.06
2018	-15.99	-13.85
2017	38.77	31.37
2016	-2.19	5.21
2015	2.81	-1.79
2014	-2.67	-0.86
2013	23.04	12.68
2012	18.58	16.41

INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 29, 2000
					3 Yr	5 Yr	10 Yr		
MSCI AC Pacific Momentum	-17.34	-1.49	23.80	-1.49	15.16	4.10	8.91	7.29	
MSCI AC Pacific	-12.81	2.12	32.66	2.12	15.37	4.76	8.43	5.99	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.31	21.35	11.90	2.70
2.22	17.98	13.06	1.96

INDEX RISK AND RETURN CHARACTERISTICS (DEC 29, 2000 – MAR 31, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Dec 29, 2000	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI AC Pacific Momentum	1.00	7.63	130.38	17.43	18.34	16.97	0.63	0.13	0.45	0.37	64.65	2007-10-29–2009-03-12
MSCI AC Pacific	1.00	0.00	3.77	14.89	16.95	15.26	0.72	0.16	0.46	0.32	57.24	2007-11-01–2009-03-09

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

* DM countries include: Australia, Hong Kong, Japan, New Zealand and Singapore. EM countries include: China, Indonesia, Korea, Malaysia, the Philippines, Taiwan and Thailand.

The MSCI AC Pacific Momentum Index was launched on Feb 01, 2016. 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

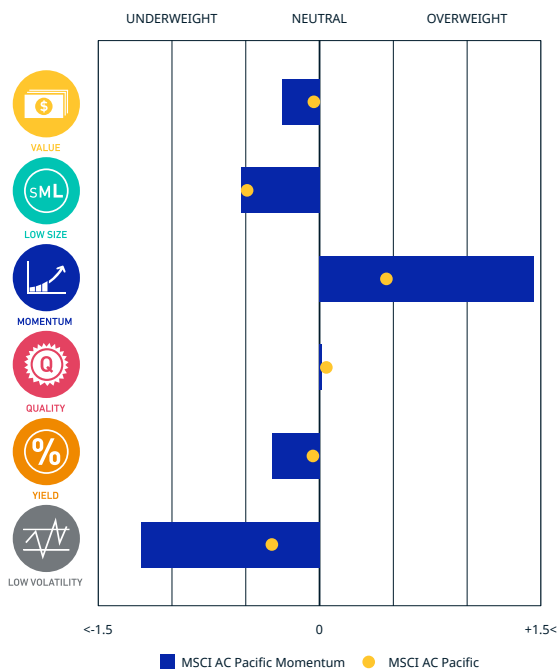
	MSCI AC Pacific Momentum	MSCI AC Pacific
Number of Constituents	274	1,087
	Weight (%)	
Largest	7.88	10.04
Smallest	0.00	0.00
Average	0.36	0.09
Median	0.11	0.03

TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TAIWAN SEMICONDUCTOR MFG	TW	7.88	10.04	Info Tech
SK HYNIX	KR	7.79	2.13	Info Tech
SAMSUNG ELECTRONICS CO	KR	7.49	3.83	Info Tech
ALIBABA GRP HLDG (HK)	CN	4.75	1.93	Cons Discr
DELTA ELECTRONICS	TW	3.53	0.62	Info Tech
ADVANTEST CORP	JP	2.94	0.72	Info Tech
MITSUBISHI HEAVY IND	JP	2.49	0.63	Industrials
DBS GROUP HOLDINGS	SG	2.30	0.69	Financials
MIZUHO FINANCIAL GROUP	JP	2.28	0.71	Financials
SOFTBANK GROUP CORP	JP	1.82	0.61	Comm Srvcs
Total		43.26	21.92	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



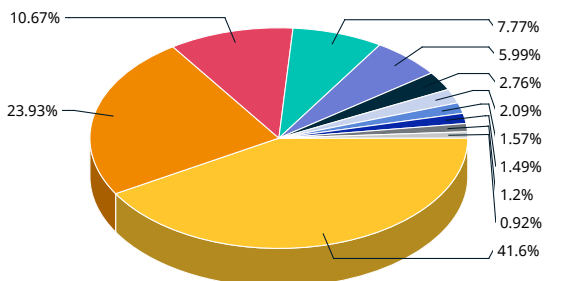
MSCI FaCS

- 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.

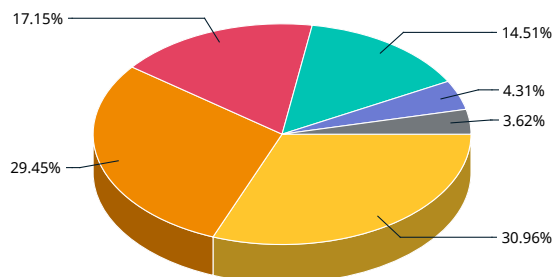
Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

SECTOR WEIGHTS



- Information Technology 41.6%
- Industrials 23.93%
- Financials 10.67%
- Consumer Discretionary 7.77%
- Materials 5.99%
- Communication Services 2.76%
- Consumer Staples 2.09%
- Real Estate 1.57%
- Health Care 1.49%
- Energy 1.2%
- Utilities 0.92%

COUNTRY WEIGHTS



- Japan 30.96%
- South Korea 29.45%
- Taiwan 17.15%
- China 14.51%
- Singapore 4.31%
- Other 3.62%

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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