

MSCI Four Asian Dragons Select Mean Reversion Index

The MSCI Four Asian Dragons Select Mean Reversion Index aims to represent the performance of a strategy which, on a daily basis, allocates 100% weight to one of the four Component Indexes that has the lowest past returns over an observable period. The four Component Indexes to which the Index dynamically allocates weights to, are the MSCI Hong Kong Net Total Return Index, the MSCI Singapore Net Total Return Index, the MSCI Korea Net Total Return Index and the MSCI Taiwan Net Total Return Index.

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

Cumulative index performance

USD RETURNS DECEMBER 2004 – MAY 2025



Annual performance (%)

YEAR	MSCI Four Asian Dragons Select Mean Reversion	MSCI AC Asia
2024	-2.63	10.63
2023	32.58	11.07
2022	-3.50	-18.61
2021	5.64	-2.49
2020	3.69	20.92
2019	7.66	18.83
2018	-4.06	-13.73
2017	67.77	33.41
2016	11.09	3.93
2015	0.47	-0.65
2014	0.93	0.54
2013	29.55	13.43
2012	40.47	15.77
2011	-0.22	-15.93
2010	27.50	17.55

Index performance

EUR RETURNS (%) MAY 30, 2025

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED			
					3 Years	5 Years	10 Years	Since Dec 31, 2004
MSCI Four Asian Dragons Select Mean Reversion	5.19	7.95	7.05	15.37	16.61	15.32	10.39	16.66
MSCI AC Asia	4.83	7.32	13.44	8.63	7.58	7.33	4.88	5.47

Index risk and return characteristics

(%) MAY 30, 2025

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Dec 31, 2004
MSCI Four Asian Dragons Select Mean Reversion	23.93	21.49	21.04	21.18
MSCI AC Asia	16.41	14.98	14.72	15.77

ABOUT MSCI INC.

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