

# MSCI AC Pacific Quality Index (USD)

The MSCI AC Pacific Quality Index is based on the 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\*. The index aims to capture the performance of quality growth stocks by identifying stocks with high quality scores based on three main fundamental variables: high return on equity (ROE), stable year-over-year earnings growth and low financial leverage. The MSCI Quality Indexes complement existing MSCI Factor Indexes and can provide an effective diversification role in a portfolio of factor strategies.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAY 2011 – MAY 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI AC Pacific Quality	MSCI AC Pacific
2025	24.94	32.15
2024	3.96	9.80
2023	22.20	10.78
2022	-26.15	-17.74
2021	-1.33	-3.04
2020	31.42	20.25
2019	28.02	20.47
2018	-12.51	-13.58
2017	37.56	31.76
2016	5.54	5.55
2015	-2.91	-1.50
2014	3.88	-0.56
2013	4.96	12.91
2012	19.45	16.69

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 1998
					3 Yr	5 Yr	10 Yr		
MSCI AC Pacific Quality	11.98	17.48	60.71	36.84	27.00	8.82	12.81	9.81	
MSCI AC Pacific	9.36	8.43	53.26	27.01	25.62	9.19	11.12	7.19	

## FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.58	22.84	15.86	5.17
1.86	20.39	13.96	2.32

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 1998	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI AC Pacific Quality	1.00	5.43	20.33	19.67	21.22	17.67	1.08	0.34	0.64	0.49	58.62	2007-10-29–2008-10-27
MSCI AC Pacific	1.00	0.00	3.77	16.87	18.33	15.99	1.17	0.38	0.59	0.36	57.03	2007-11-01–2009-03-09

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly gross returns data <sup>3</sup> 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 Quality 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**

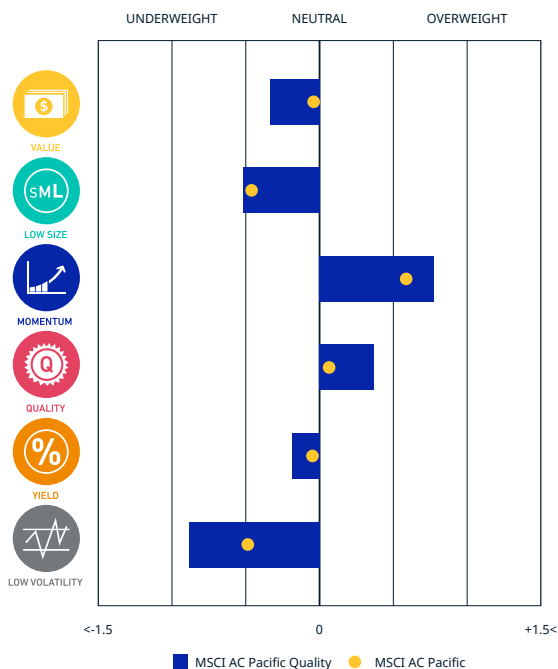
	MSCI AC Pacific Quality	MSCI AC Pacific
<b>Number of Constituents</b>	265	1,087
	Weight (%)	
<b>Largest</b>	13.86	11.06
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.38	0.09
<b>Median</b>	0.10	0.02

**TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SK HYNIX	KR	13.86	5.05	Info Tech
TAIWAN SEMICONDUCTOR MFG	TW	5.96	11.06	Info Tech
MEDIATEK INC	TW	4.99	1.25	Info Tech
BHP GROUP (AU)	AU	4.54	1.36	Materials
TOKYO ELECTRON	JP	3.69	0.88	Info Tech
DELTA ELECTRONICS	TW	3.32	0.91	Info Tech
ADVANTEST CORP	JP	3.13	0.75	Info Tech
TENCENT HOLDINGS LI (CN)	CN	2.43	2.08	Comm Svcs
RECRUIT HOLDINGS CO	JP	2.36	0.56	Industrials
TOKIO MARINE HOLDINGS	JP	2.08	0.49	Financials
<b>Total</b>		<b>46.35</b>	<b>24.38</b>	

**FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN**

**MSCI FACTOR BOX**



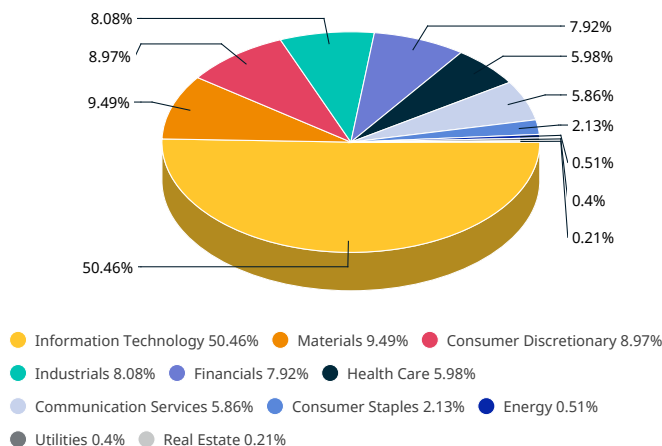
**MSCI FaCS**

- 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

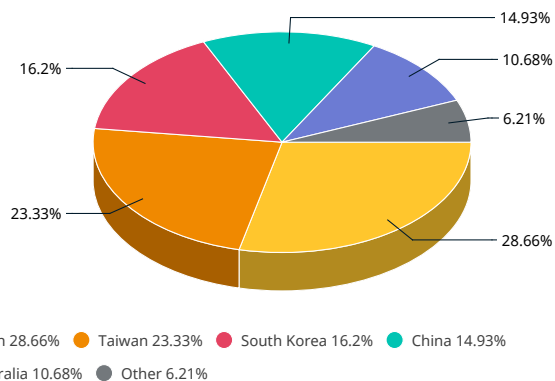
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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

**SECTOR WEIGHTS**



**COUNTRY WEIGHTS**



**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](http://www.msci.com).

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