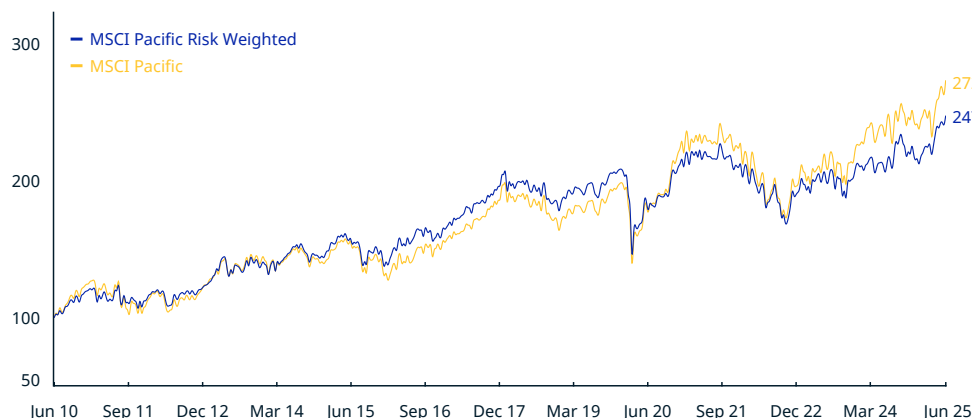


# MSCI Pacific Risk Weighted Index (USD)

The **MSCI Pacific Risk Weighted Index** is based on MSCI Pacific Index, its parent index, which includes large and mid cap stocks across 5 Developed Markets (DM) countries\*. Constructed using a simple, but effective and transparent process, the MSCI Pacific Risk Weighted Index reweights each security of the parent index so that stocks with lower risk are given higher index weights. Historically the index has exhibited lower realized volatility in comparison to its parent index, while maintaining reasonable liquidity and capacity.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (JUN 2010 – JUN 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Pacific Risk Weighted	MSCI Pacific
2024	1.89	7.04
2023	11.43	15.27
2022	-9.78	-13.04
2021	0.87	2.63
2020	1.07	11.93
2019	15.86	19.25
2018	-9.34	-12.02
2017	23.94	24.64
2016	5.73	4.18
2015	4.41	2.96
2014	2.88	-2.70
2013	15.17	18.27
2012	9.35	14.42
2011	-6.38	-13.74

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 1992
					3 Yr	5 Yr	10 Yr		
MSCI Pacific Risk Weighted	2.21	10.70	18.67	14.21	10.19	6.50	4.81	5.90	
MSCI Pacific	2.33	12.30	15.54	12.68	13.40	8.83	5.99	4.37	

## FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.16	16.98	14.98	1.38
2.68	16.96	15.58	1.67

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 1992 – JUN 30, 2025)

				ANNUALIZED STD DEV (%) 2			SHARPE RATIO 2, 3				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) 1	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 29, 1992	(%)	Period YYYY-MM-DD
MSCI Pacific Risk Weighted	0.82	5.84	26.42	13.72	13.41	13.20	0.45	0.33	0.27	0.27	51.95	1996-04-29—1998-08-28
MSCI Pacific	1.00	0.00	4.40	14.62	14.77	14.38	0.62	0.46	0.34	0.17	55.09	2007-11-01—2009-03-09

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

\* DM countries in the MSCI Pacific Index include: Australia, Hong Kong, Japan, New Zealand and Singapore.

The MSCI Pacific Risk Weighted Index was launched on Sep 06, 2011. 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

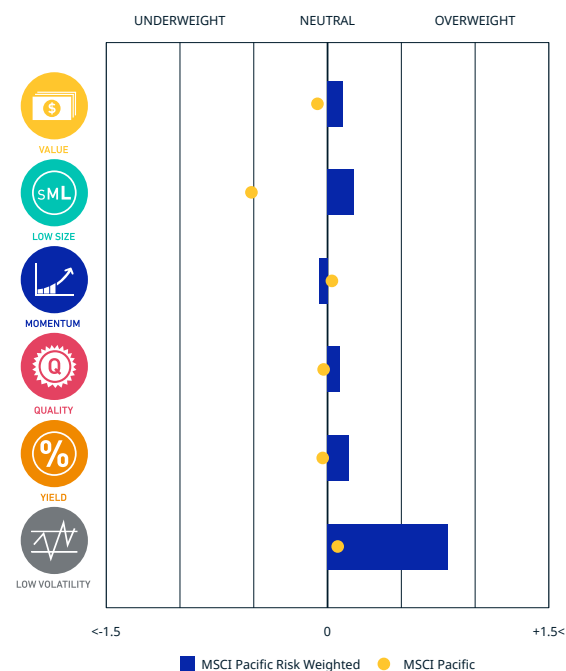
	MSCI Pacific Risk Weighted	MSCI Pacific
<b>Number of Constituents</b>	280	280
	<b>Weight (%)</b>	
<b>Largest</b>	1.24	3.31
<b>Smallest</b>	0.05	0.03
<b>Average</b>	0.36	0.36
<b>Median</b>	0.30	0.19

## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
TELSTRA GROUP	AU	1.24	0.21	Comm Svcs
AEON CO	JP	1.17	0.37	Cons Staples
SOFTBANK CORP	JP	1.16	0.72	Comm Svcs
KIRIN HOLDINGS CO	JP	1.04	0.18	Cons Staples
PATTINSON (WASHINGTON)	AU	0.94	0.11	Financials
NTT CORP	JP	0.94	0.52	Comm Svcs
OCBC BANK	SG	0.89	0.71	Financials
NIPPON BUILDING FUND	JP	0.88	0.11	Real Estate
HKT TRUST AND HKT	HK	0.86	0.09	Comm Svcs
TRANSURBAN GROUP	AU	0.80	0.46	Industrials
<b>Total</b>		<b>9.91</b>	<b>3.49</b>	

## FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

## MSCI FACTOR BOX



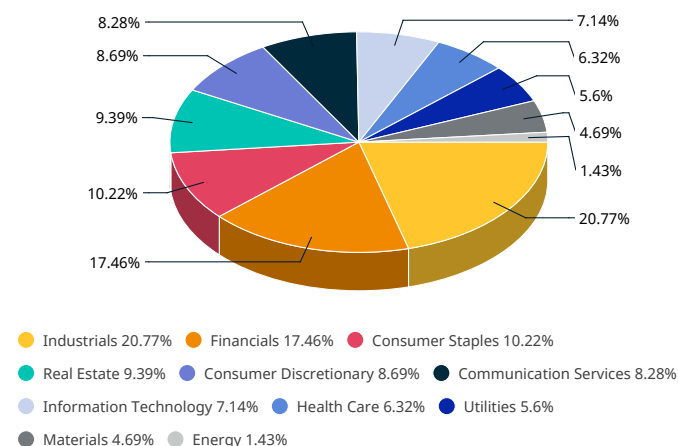
## MSCI FaCS

- 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

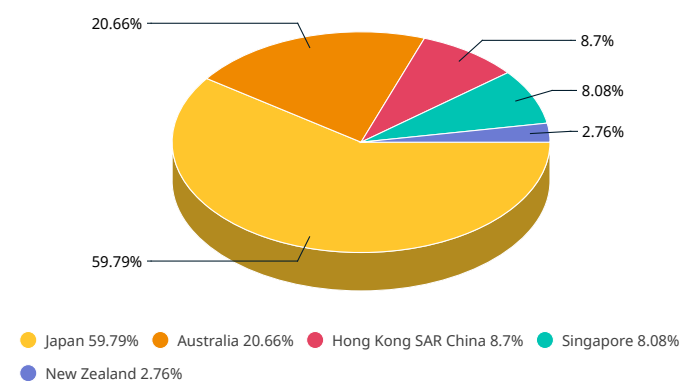
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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 is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

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