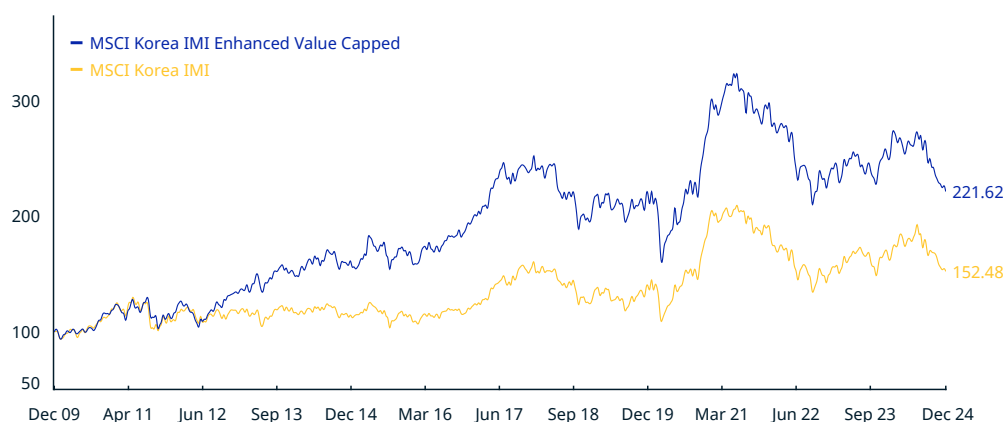


# MSCI Korea IMI Enhanced Value Capped Index (KRW)

The MSCI Korea IMI Enhanced Value Capped Index is based on its parent index, MSCI Korea IMI Index, which includes large, mid and small-cap representation across the Korean equity markets exhibiting overall value style characteristics. The index is designed to represent the performance of securities that exhibit higher value characteristics relative to their peers within the corresponding GICS® sector. The value investment style characteristics for index construction are defined using three variables: Price-to-Book Value, Price-to-Forward Earnings and Enterprise Value-to-Cash flow from Operations. The index applies a 30% security capping, applied at each semi-annual rebalance. The index further limits concentration by constraining the maximum weight of a company to 30% on a daily basis.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (KRW) (DEC 2009 – DEC 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Korea IMI Enhanced Value Capped	MSCI Korea IMI
2024	-14.84	-12.38
2023	19.18	24.81
2022	-25.57	-26.82
2021	7.13	1.46
2020	26.00	35.36
2019	11.38	11.62
2018	-18.55	-18.85
2017	23.75	27.95
2016	16.37	5.67
2015	5.73	1.17
2014	2.91	-7.01
2013	15.27	1.51
2012	18.51	9.92
2011	-6.16	-10.62

## INDEX PERFORMANCE – PRICE RETURNS (%) (DEC 31, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2005
MSCI Korea IMI Enhanced Value Capped	-2.56	-9.16	-14.84	-14.84	-8.93	0.39	3.48	9.26
MSCI Korea IMI	-2.07	-8.79	-12.38	-12.38	-7.16	1.91	3.14	5.27

## FUNDAMENTALS (DEC 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.73	7.68	5.40	0.44
2.30	11.56	7.85	0.90

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2005 – DEC 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Korea IMI Enhanced Value Capped	1.01	7.98	51.76	17.88	19.73	17.44	57.38	2007-10-11–2008-11-20
MSCI Korea IMI	1.00	0.00	3.23	21.02	20.80	17.25	54.33	2007-10-11–2008-10-24

<sup>1</sup> Last 12 months

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

MSCI Korea IMI Enhanced Value Capped Index (KRW)

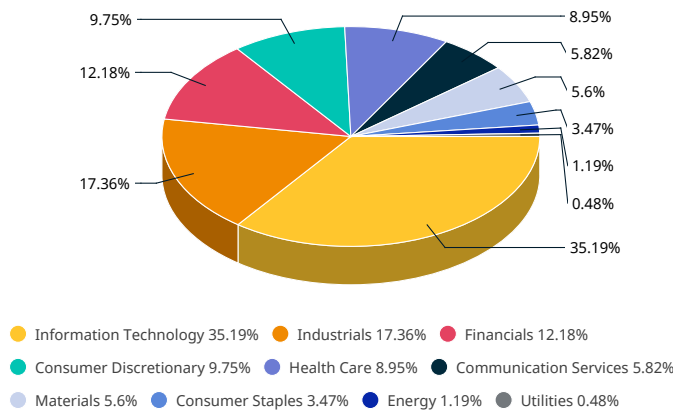
INDEX CHARACTERISTICS

	MSCI Korea IMI Enhanced Value Capped	MSCI Korea IMI
Number of Constituents	79	358
	Weight (%)	
Largest	14.74	20.96
Smallest	0.06	0.01
Average	1.27	0.28
Median	0.47	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAMSUNG ELECTRONICS CO	14.74	20.96	Info Tech
SAMSUNG ELECTRONICS PREF	11.05	3.00	Info Tech
KIA CORP	6.35	1.99	Cons Discr
SK HYNIX	6.16	7.83	Info Tech
HMM	6.04	0.38	Industrials
BNK FINANCIAL GROUP	5.11	0.22	Financials
LG UPLUS	3.91	0.18	Comm Srvcs
GS HOLDINGS CORP	2.66	0.15	Industrials
DGB FINANCIAL HOLDINGS	2.45	0.10	Financials
HYUNDAI STEEL CO	2.21	0.15	Materials
Total	60.67	34.96	

SECTOR WEIGHTS



The MSCI Korea IMI Enhanced Value Capped Index was launched on Apr 28, 2017. 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.

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