

MSCI Korea Capped Index (USD)

The **MSCI Korea Capped Index** is designed to measure the performance of the large and mid cap segments of the Korean market while capping the weight of the largest companies to help ensure index diversification. With 77 constituents, the index covers about 85% of the free float-adjusted market capitalization in the Korean equity universe.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2016 – JUL 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Korea Capped	MSCI Korea	MSCI Emerging Markets
2025	99.85	99.85	33.57
2024	-22.73	-23.40	7.50
2023	22.98	23.16	9.83
2022	-29.05	-29.36	-20.09
2021	-8.03	-8.39	-2.54
2020	45.07	44.64	18.31
2019	12.46	12.50	18.42
2018	-20.93	-20.94	-14.57
2017	47.30	47.30	37.28

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2016
MSCI Korea Capped	-14.05	8.79	140.73	74.44	39.57	16.44	na	15.79
MSCI Korea	-17.11	12.49	150.07	81.21	41.00	17.08	na	16.03
MSCI Emerging Markets	-3.07	4.82	36.44	20.04	19.33	8.03	na	9.60

INDEX RISK AND RETURN CHARACTERISTICS (JUL 31, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2016	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Korea Capped	24.52	45.87	40.17	na	0.84	0.48	na	0.53	50.37	2021-01-25–2022-09-28
MSCI Korea	3.96	47.62	41.40	na	0.85	0.49	na	0.53	50.63	2021-01-25–2022-09-28
MSCI Emerging Markets	5.58	17.97	18.46	na	0.82	0.32	na	0.47	39.00	2021-02-17–2022-10-24

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

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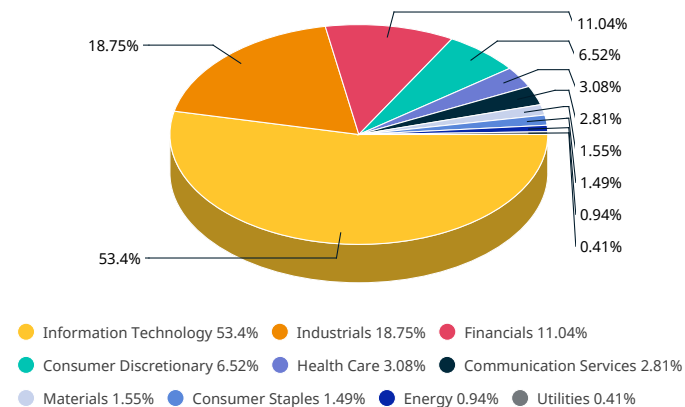
INDEX CHARACTERISTICS

MSCI Korea Capped	
Number of Constituents	77
Mkt Cap (USD Millions)	
Index	2,495,572.87
Largest	730,082.24
Smallest	1,798.47
Average	32,410.04
Median	10,119.12

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
SAMSUNG ELECTRONICS CO	730.08	29.26	Info Tech
SK HYNIX	389.93	15.62	Info Tech
SK SQUARE CO	108.57	4.35	Industrials
SAMSUNG ELECTRONICS PREF	91.13	3.65	Info Tech
SAMSUNG ELECTRO-MECH. CO	72.44	2.90	Info Tech
KB FINANCIAL GROUP	67.59	2.71	Financials
HYUNDAI MOTOR CO	58.48	2.34	Cons Discr
SHINHAN FINANCIAL GROUP	47.36	1.90	Financials
HANA FINANCIAL HOLDINGS	38.53	1.54	Financials
KIA CORP	34.99	1.40	Cons Discr
Total	1,639.10	65.68	

SECTOR WEIGHTS



The MSCI Korea Capped Index was launched on Feb 11, 2020. 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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