

# MSCI Korea IMI Quality Capped Index (USD)

The MSCI Korea IMI Quality Capped Index is based on the MSCI Korea IMI Index, its parent index, which includes large, mid and small cap stocks of the Korean equity market. 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 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 (USD) (OCT 2009 – OCT 2024)



## ANNUAL PERFORMANCE (%)

| Year | MSCI Korea IMI Quality Capped | MSCI Korea IMI |
|------|-------------------------------|----------------|
| 2023 | 19.14                         | 22.54          |
| 2022 | -31.98                        | -31.21         |
| 2021 | -16.28                        | -7.28          |
| 2020 | 19.99                         | 44.10          |
| 2019 | 21.29                         | 7.70           |
| 2018 | -27.18                        | -22.14         |
| 2017 | 26.93                         | 44.35          |
| 2016 | -10.85                        | 2.59           |
| 2015 | 1.66                          | -5.16          |
| 2014 | -6.04                         | -10.71         |
| 2013 | 3.75                          | 2.97           |
| 2012 | 15.47                         | 18.28          |
| 2011 | -7.44                         | -11.94         |
| 2010 | 40.29                         | 23.89          |

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

|                               | 1 Mo  | 3 Mo   | 1 Yr  | YTD    | ANNUALIZED |       |       |      | Since Nov 30, 1998 |
|-------------------------------|-------|--------|-------|--------|------------|-------|-------|------|--------------------|
|                               |       |        |       |        | 3 Yr       | 5 Yr  | 10 Yr |      |                    |
| MSCI Korea IMI Quality Capped | -7.57 | -10.07 | 11.86 | -10.65 | -10.67     | -4.67 | -3.44 | 6.03 |                    |
| MSCI Korea IMI                | -7.05 | -11.13 | 8.07  | -12.06 | -9.40      | 1.15  | 0.98  | 7.10 |                    |

## FUNDAMENTALS (OCT 31, 2024)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.21        | 10.68 | 8.88    | 1.12 |
| 2.13        | 13.70 | 8.20    | 0.97 |

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – OCT 31, 2024)

|                               | 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 |                       |
|-------------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|-------|-------|--------------------|------------------|-----------------------|
|                               |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                        | 5 Yr  | 10 Yr |                    | (%)              | Period YYYY-MM-DD     |
| MSCI Korea IMI Quality Capped | 0.92 | 9.56               | 66.41                     | 25.75                               | 23.09 | 21.25 | -0.45                       | -0.19 | -0.14 | 0.27               | 69.62            | 2007-10-31–2008-10-27 |
| MSCI Korea IMI                | 1.00 | 0.00               | 3.26                      | 27.94                               | 26.35 | 22.66 | -0.34                       | 0.08  | 0.08  | 0.30               | 72.45            | 2007-10-31–2008-11-20 |

<sup>1</sup> Last 12 months

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

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

# MSCI Korea IMI Quality Capped Index (USD)

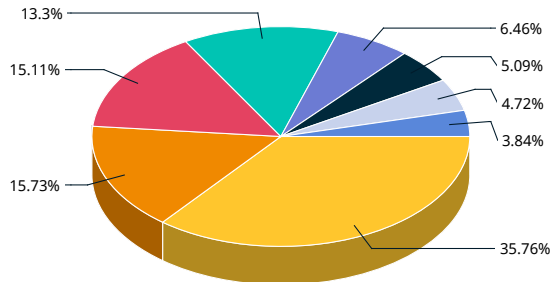
## INDEX CHARACTERISTICS

|                               | MSCI Korea IMI Quality Capped | MSCI Korea IMI |
|-------------------------------|-------------------------------|----------------|
| <b>Number of Constituents</b> | 124                           | 387            |
| <b>Weight (%)</b>             |                               |                |
| <b>Largest</b>                | 20.79                         | 21.59          |
| <b>Smallest</b>               | 0.04                          | 0.01           |
| <b>Average</b>                | 0.81                          | 0.26           |
| <b>Median</b>                 | 0.24                          | 0.06           |

## TOP 10 CONSTITUENTS

|                          | Index Wt. (%) | Parent Index Wt. (%) | Sector       |
|--------------------------|---------------|----------------------|--------------|
| SAMSUNG ELECTRONICS CO   | 20.79         | 21.59                | Info Tech    |
| KIA CORP                 | 7.18          | 1.68                 | Cons Discr   |
| CELLTRION                | 6.03          | 2.12                 | Health Care  |
| SAMSUNG SDI CO           | 4.45          | 1.37                 | Info Tech    |
| SAMSUNG BIOLOGICS        | 4.34          | 1.36                 | Health Care  |
| HYUNDAI MOBIS            | 3.78          | 1.15                 | Cons Discr   |
| KT&G CORP(KOREA TOBACCO) | 2.96          | 0.87                 | Cons Staples |
| SAMSUNG FIRE & MARINE    | 2.96          | 0.79                 | Financials   |
| HANWHA AEROSPACE         | 2.96          | 0.90                 | Industrials  |
| SAMSUNG ELECTRONICS PEF  | 2.90          | 3.01                 | Info Tech    |
| <b>Total</b>             | <b>58.36</b>  | <b>34.86</b>         |              |

## SECTOR WEIGHTS



- Information Technology 35.76%
- Industrials 15.73%
- Consumer Discretionary 15.11%
- Health Care 13.3%
- Consumer Staples 6.46%
- Financials 5.09%
- Communication Services 4.72%
- Materials 3.84%

The MSCI Korea IMI Quality 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.

## ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 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).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.