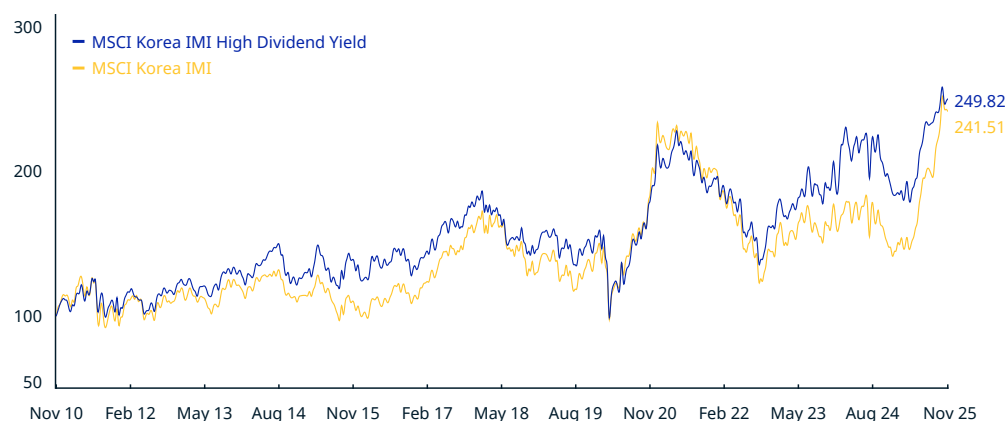


# MSCI Korea IMI High Dividend Yield Index (USD)

The **MSCI Korea IMI High Dividend Yield Index** is based on the MSCI Korea IMI Index, its parent index, which includes large, mid and small-cap stocks of the Korean markets. The index is designed to reflect the performance of equities in the parent index (excluding REITs) with higher dividend income and quality characteristics than average dividend yields that are both sustainable and persistent. The index also applies quality screens and reviews 12-month past performance to omit stocks with potentially deteriorating fundamentals that could force them to cut or reduce dividends.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (NOV 2010 – NOV 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Korea IMI High Dividend Yield	MSCI Korea IMI
2024	-13.15	-21.98
2023	27.07	24.45
2022	-15.76	-29.35
2021	-4.46	-5.26
2020	28.40	46.55
2019	6.85	10.18
2018	-19.44	-20.14
2017	36.90	46.52
2016	-1.70	4.61
2015	9.00	-3.60
2014	-6.27	-8.81
2013	8.58	4.06
2012	16.47	19.59
2011	-4.44	-10.85

## INDEX PERFORMANCE – GROSS RETURNS (%) (NOV 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 26, 2010
					3 Yr	5 Yr	10 Yr		
MSCI Korea IMI High Dividend Yield	-6.50	7.00	27.02	39.27	14.82	7.20	6.27	8.15	
MSCI Korea IMI	-6.94	21.87	62.82	74.74	17.59	5.67	8.26	7.63	

## FUNDAMENTALS (NOV 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.65	9.02	7.27	0.81
1.46	16.46	10.42	1.47

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – NOV 28, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 26, 2010	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI Korea IMI High Dividend Yield	0.85	8.82	20.18	22.63	24.22	22.12	0.51	0.28	0.29	0.38	51.75	2018-01-25–2020-03-19
MSCI Korea IMI	1.00	0.00	4.12	26.51	27.29	24.26	0.56	0.22	0.36	0.35	49.51	2018-01-29–2020-03-19

<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

The MSCI Korea IMI High Dividend Yield Index was launched on Feb 29, 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

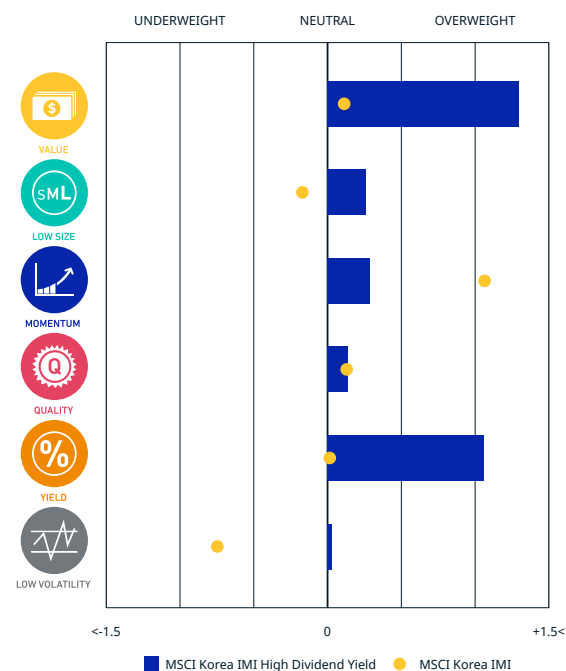
	MSCI Korea IMI High Dividend Yield	MSCI Korea IMI
<b>Number of Constituents</b>	70	315
	<b>Weight (%)</b>	
<b>Largest</b>	19.55	22.88
<b>Smallest</b>	0.09	0.01
<b>Average</b>	1.43	0.32
<b>Median</b>	0.37	0.07

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAMSUNG ELECTRONICS PEF	19.55	2.94	Info Tech
HYUNDAI MOTOR CO	11.12	1.67	Cons Discr
KIA CORP	8.61	1.30	Cons Discr
POSCO HOLDINGS	7.20	1.08	Materials
HYUNDAI MOBIS	5.90	0.89	Cons Discr
SAMSUNG FIRE & MARINE	4.60	0.69	Financials
KT&G CORP(KOREA TOBACCO)	4.46	0.67	Cons Staples
SAMSUNG LIFE INSURANCE	3.91	0.59	Financials
LG CORP (NEW)	2.33	0.35	Industrials
HYUNDAI MOTOR CO PEF 2	2.17	0.33	Cons Discr
<b>Total</b>	<b>69.85</b>	<b>10.51</b>	

## FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

## MSCI FACTOR BOX



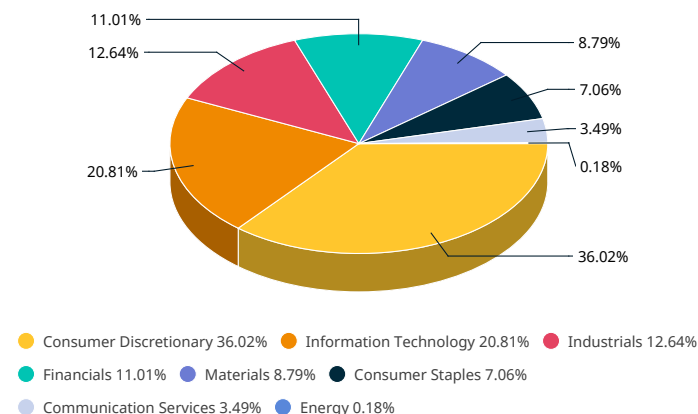
## MSCI FaCS

- 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



**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).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2025 MSCI Inc. All rights reserved.

