

# MSCI Korea Quality Index (USD)

The **MSCI Korea Quality Index** is based on the MSCI Korea Index, its parent index, which includes large and mid cap stocks in 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 MSCI Quality Indexes complement existing MSCI Factor Indexes and can provide an effective diversification role in a portfolio of factor strategies.

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAR 2011 – MAR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Korea Quality	MSCI Korea
2025	107.77	100.76
2024	-23.27	-23.09
2023	30.22	23.59
2022	-31.96	-28.94
2021	-11.35	-7.92
2020	43.60	45.21
2019	18.30	13.10
2018	-23.81	-20.46
2017	39.97	47.80
2016	0.11	9.25
2015	1.64	-6.30
2014	-10.31	-10.70
2013	5.95	4.18
2012	13.81	21.48

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 1998
					3 Yr	5 Yr	10 Yr	Since Nov 30, 1998	
MSCI Korea Quality	-25.45	16.80	136.90	16.80	30.03	7.61	10.14	10.09	
MSCI Korea	-25.40	16.68	122.71	16.68	26.63	7.43	11.31	12.32	

## FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.06	17.70	6.56	2.48
1.19	17.69	7.08	1.94

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1998 – MAR 31, 2026)

	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 Quality	0.95	7.47	38.14	38.61	34.79	28.31	0.74	0.28	0.40	0.39	69.26	1999-07-07–2001-04-10
MSCI Korea	1.00	0.00	4.15	36.89	33.88	28.09	0.69	0.28	0.44	0.45	71.35	2007-10-31–2008-11-20

<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 Quality Index was launched on Jul 12, 2013. 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**

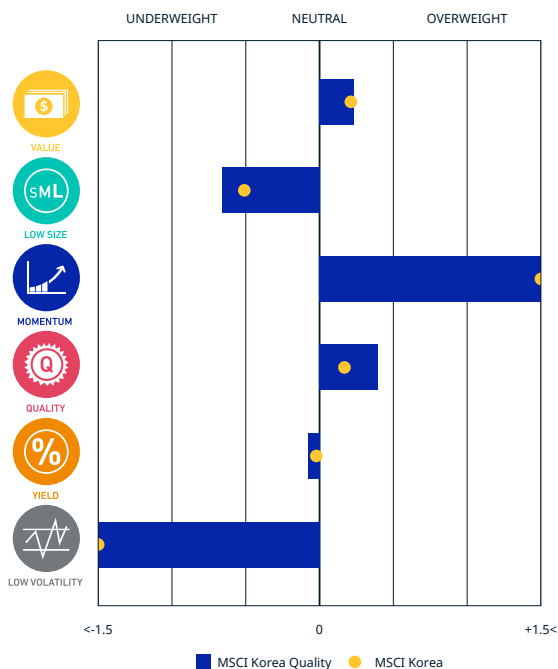
	MSCI Korea Quality	MSCI Korea
<b>Number of Constituents</b>	37	80
	Weight (%)	
<b>Largest</b>	32.40	32.72
<b>Smallest</b>	0.20	0.07
<b>Average</b>	2.70	1.25
<b>Median</b>	0.89	0.45

**TOP 10 CONSTITUENTS**

	Index Wt. (%)	Parent Index Wt. (%)	Sector
SAMSUNG ELECTRONICS CO	32.40	32.72	Info Tech
SK HYNIX	29.56	18.21	Info Tech
SAMSUNG ELECTRONICS PREF	3.81	3.84	Info Tech
HANWHA AEROSPACE	3.07	1.73	Industrials
KIA CORP	2.80	1.41	Cons Discr
HD HYUNDAI ELECTRIC	1.95	0.81	Industrials
NAVER	1.89	1.18	Comm Srvcs
CELLTRION	1.89	1.22	Health Care
HYUNDAI MOBIS	1.68	0.92	Cons Discr
SAMSUNG ELECTRO-MECH. CO	1.52	0.94	Info Tech
<b>Total</b>	<b>80.58</b>	<b>62.97</b>	

**FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN**

**MSCI FACTOR BOX**



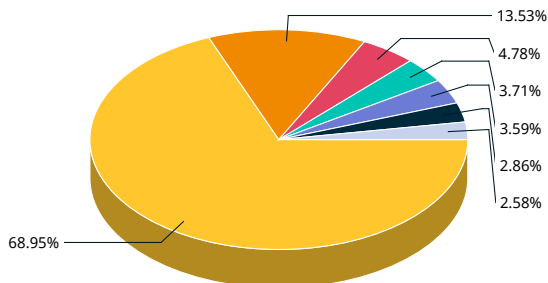
**MSCI FaCS**

- 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**



- Information Technology 68.95%
- Industrials 13.53%
- Consumer Discretionary 4.78%
- Health Care 3.71%
- Communication Services 3.59%
- Financials 2.86%
- Consumer Staples 2.58%

**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).

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