

MSCI Korea 20/35 Custom Index (USD)

The MSCI Korea 20/35 Custom Index captures the large and mid-cap securities of the Korean market. The weight of the largest group entity in the index is constrained to 35% and the weights of all other entities are constrained at 20%, with a buffer of 10% applied on these limits at each index rebalancing

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2013 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Korea 20/35 Custom	MSCI Korea
2023	22.67	23.16
2022	-29.06	-29.36
2021	-8.03	-8.39
2020	44.27	44.64
2019	12.20	12.50
2018	-20.92	-20.94
2017	47.30	47.30
2016	8.75	8.75
2015	-6.66	-6.66
2014	-11.12	-11.12

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2013	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Korea 20/35 Custom	4.93	1.78	14.04	1.78	-7.20	4.68	3.54	3.95		1.92	21.53	11.27	1.13
MSCI Korea	5.16	1.62	14.22	1.62	-7.29	4.67	3.54	3.94		1.91	21.91	11.42	1.14

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2013	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Korea 20/35 Custom	11.27	27.51	26.99	22.74	-0.23	0.23	0.20	0.22	50.28	2021-01-25–2022-09-28
MSCI Korea	6.86	27.47	27.05	22.77	-0.23	0.23	0.20	0.22	50.63	2021-01-25–2022-09-28

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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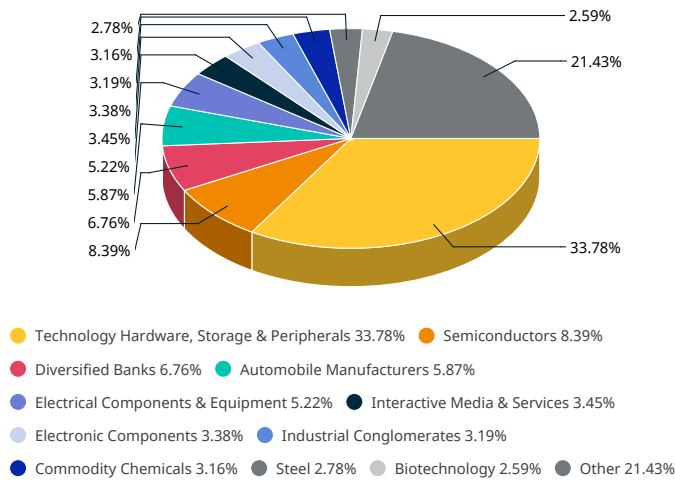
INDEX CHARACTERISTICS

MSCI Korea 20/35 Custom	
Number of Constituents	99
Mkt Cap (USD Millions)	
Index	920,615.60
Largest	269,648.26
Smallest	798.82
Average	9,299.15
Median	3,086.97

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
SAMSUNG ELECTRONICS CO	269.65	29.29	Info Tech
SK HYNIX	77.20	8.39	Info Tech
SAMSUNG ELECTRONICS PREF	38.34	4.16	Info Tech
HYUNDAI MOTOR CO	24.75	2.69	Cons Discr
POSCO HOLDINGS	23.44	2.55	Materials
CELLTRION	22.54	2.45	Health Care
KIA CORP	22.25	2.42	Cons Discr
KB FINANCIAL GROUP	20.59	2.24	Financials
SAMSUNG SDI CO	20.02	2.17	Info Tech
NAVER	18.81	2.04	Comm Svcs
Total	537.60	58.40	

SUB-INDUSTRY WEIGHTS



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