

# 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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2013 – MAY 2022)



## ANNUAL PERFORMANCE (%)

Year	MSCI Korea 20/35 Custom	MSCI Korea
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 (%) (MAY 31, 2022)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2013
					3 Yr	5 Yr	10 Yr		
MSCI Korea 20/35 Custom	1.84	-4.34	-24.62	-13.45	10.49	3.31	na	4.50	
MSCI Korea	1.84	-4.67	-24.78	-13.73	10.42	3.27	na	4.47	

## FUNDAMENTALS (MAY 31, 2022)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.11	10.20	8.93	1.08
2.12	10.21	8.92	1.10

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2022)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	11.86	23.24	21.51	na	0.51	0.20	na	0.28	48.52	2018-01-29–2020-03-19
MSCI Korea	6.89	23.38	21.60	na	0.51	0.20	na	0.28	47.88	2018-01-29–2020-03-19

<sup>1</sup> Last 12 months

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

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

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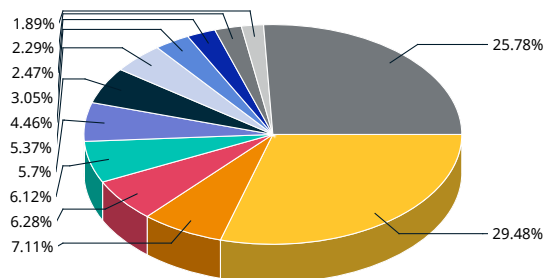
## INDEX CHARACTERISTICS

MSCI Korea 20/35 Custom	
<b>Number of Constituents</b>	111
<b>Mkt Cap (USD Millions)</b>	
<b>Index</b>	882,147.91
<b>Largest</b>	225,100.65
<b>Smallest</b>	737.65
<b>Average</b>	7,947.28
<b>Median</b>	3,097.62

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
SAMSUNG ELECTRONICS CO	225.10	25.52	Info Tech
SK HYNIX	51.34	5.82	Info Tech
SAMSUNG ELECTRONICS PREF	34.93	3.96	Info Tech
NAVER	30.89	3.50	Comm Svcs
SAMSUNG SDI CO	27.54	3.12	Info Tech
LG CHEM	23.37	2.65	Materials
KAKAO CORP	23.09	2.62	Comm Svcs
HYUNDAI MOTOR CO	22.91	2.60	Cons Discr
KB FINANCIAL GROUP	20.77	2.35	Financials
KIA CORP	19.66	2.23	Cons Discr
<b>Total</b>	<b>479.61</b>	<b>54.37</b>	

## SUB-INDUSTRY WEIGHTS



- Technology Hardware, Storage & Peripherals 29.48%
- Diversified Banks 7.11%
- Semiconductors 6.28%
- Interactive Media & Services 6.12%
- Electronic Components 5.7%
- Automobile Manufacturers 5.37%
- Commodity Chemicals 4.46%
- Industrial Conglomerates 3.05%
- Steel 2.47%
- Biotechnology 2.29%
- Oil & Gas Refining & Marketing 1.89%
- Other 25.78%

## INDEX FRAMEWORK

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.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

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