# 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 – AUG 2026)

## ANNUAL PERFORMANCE (%)

| Year | MSCI Korea 20/35 Custom | MSCI Korea |
|---|---|---|
| 2025 | 99.85 | 99.85 |
| 2024 | -22.49 | -23.40 |
| 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 (%) (AUG 31, 2026)

| | | | | | ANNUALIZED | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 Mo | 3 Mo | 1 Yr | YTD | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2013 | Div Yld (%) | P/E | P/E Fwd | P/BV |
| MSCI Korea 20/35 Custom | 8.09 | -9.73 | 164.26 | 87.84 | 46.92 | 18.51 | 15.43 | 11.72 | 1.04 | 11.10 | 5.99 | 1.88 |
| MSCI Korea | 5.90 | -11.94 | 169.96 | 91.90 | 47.56 | 18.80 | 15.55 | 11.81 | 0.82 | 10.17 | 5.06 | 2.26 |

## FUNDAMENTALS (AUG 31, 2026)

## INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2026)

| | | ANNUALIZED STD DEV (%) [2] | | | SHARPE RATIO [2,3] | | | | MAXIMUM DRAWDOWN | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Turnover (%) [1] | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | Since May 31, 2013 | (%) | Period YYYY-MM-DD |
| MSCI Korea 20/35 Custom | 26.51 | 45.42 | 40.20 | 31.92 | 0.97 | 0.52 | 0.53 | 0.46 | 50.28 | 2021-01-25—2022-09-28 |
| MSCI Korea | 3.96 | 47.15 | 41.41 | 32.71 | 0.95 | 0.52 | 0.52 | 0.45 | 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

# MSCI Korea 20/35 Custom Index (USD)

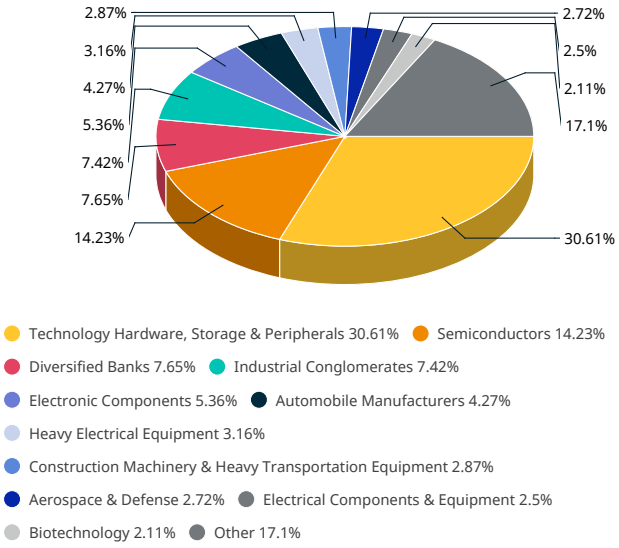
## INDEX CHARACTERISTICS

| | MSCI Korea 20/35 Custom |
|---|---|
| **Number of Constituents** | 77 |
| | **Mkt Cap ( USD Millions)** |
| **Index** | 2,703,839.85 |
| **Largest** | 736,991.81 |
| **Smallest** | 1,954.68 |
| **Average** | 35,114.80 |
| **Median** | 12,030.94 |

## TOP 10 CONSTITUENTS

| | Float Adj Mkt Cap ( USD Billions) | Index Wt. (%) | Sector |
|---|---|---|---|
| SAMSUNG ELECTRONICS CO | 736.99 | 27.26 | Info Tech |
| SK HYNIX | 384.64 | 14.23 | Info Tech |
| SK SQUARE CO | 116.24 | 4.30 | Industrials |
| SAMSUNG ELECTRO-MECH. CO | 99.12 | 3.67 | Info Tech |
| SAMSUNG ELECTRONICS PREF | 90.69 | 3.35 | Info Tech |
| KB FINANCIAL GROUP | 74.49 | 2.75 | Financials |
| HYUNDAI MOTOR CO | 65.17 | 2.41 | Cons Discr |
| SHINHAN FINANCIAL GROUP | 54.88 | 2.03 | Financials |
| DOOSAN ENERBILITY | 44.89 | 1.66 | Industrials |
| HANA FINANCIAL HOLDINGS | 44.88 | 1.66 | Financials |
| Total | 1,711.99 | 63.32 | |

## SUB-INDUSTRY WEIGHTS



## ABOUT MSCI

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