

MSCI Korea IMI Momentum Index (KRW)

The **MSCI Korea IMI Momentum Index** is based on MSCI Korea IMI, its parent index, which captures large, mid and small cap stocks of the Korean market. It is designed to reflect the performance of an equity momentum strategy by emphasizing stocks with high price momentum, while maintaining reasonably high trading liquidity, investment capacity and moderate index turnover.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (KRW) (APR 2011 – APR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Korea IMI Momentum	MSCI Korea IMI
2025	95.31	90.04
2024	11.74	-10.82
2023	27.47	26.75
2022	-27.14	-24.85
2021	-2.09	3.67
2020	48.69	37.66
2019	2.82	14.20
2018	-17.25	-16.77
2017	34.86	29.87
2016	-9.06	7.75
2015	16.71	2.84
2014	-2.70	-5.03
2013	6.57	2.58
2012	3.03	11.13

INDEX PERFORMANCE – GROSS RETURNS (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1995
					3 Yr	5 Yr	10 Yr		
MSCI Korea IMI Momentum	37.39	28.57	176.90	63.99	55.57	25.15	17.71	10.09	
MSCI Korea IMI	32.10	28.36	189.40	63.12	44.75	20.35	17.29	9.21	

FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.74	23.07	7.65	3.16
0.93	24.26	7.99	2.42

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 1995 – APR 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Korea IMI Momentum	1.00	12.58	72.04	39.20	34.64	27.57	77.29	1996-05-07–1998-06-16
MSCI Korea IMI	1.00	0.00	3.28	35.28	30.98	24.90	72.01	1995-10-12–1998-06-16

¹ Last 12 months

² Based on monthly gross returns data

The MSCI Korea IMI Momentum Index was launched on Jan 27, 2015. 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

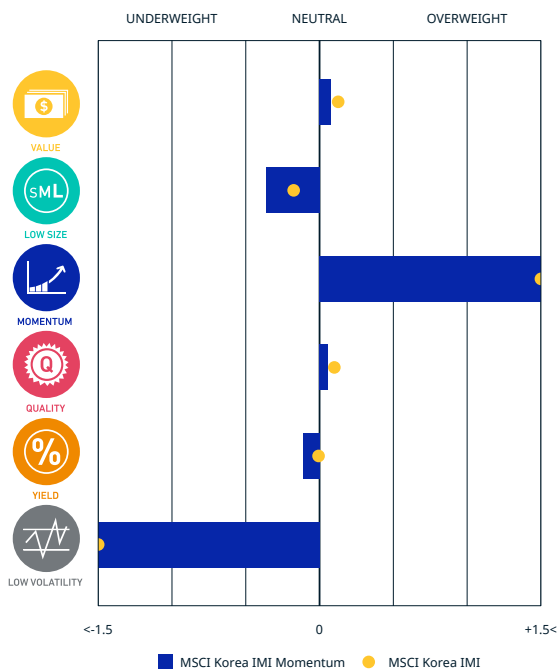
	MSCI Korea IMI Momentum	MSCI Korea IMI
Number of Constituents	199	316
	Weight (%)	
Largest	31.98	28.49
Smallest	0.00	0.01
Average	0.50	0.32
Median	0.06	0.05

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
SK HYNIX	31.98	19.16	Info Tech
SAMSUNG ELECTRONICS CO	21.14	28.49	Info Tech
SK SQUARE CO	4.10	2.12	Industrials
DOOSAN ENERBILITY	3.32	1.56	Industrials
SAMSUNG ELECTRONICS PEF	2.38	3.52	Info Tech
HANWHA AEROSPACE	2.22	1.30	Industrials
HYUNDAI MOTOR CO	2.04	1.93	Cons Discr
HYOSUNG HEAVY INDUSTRIES	1.34	0.60	Industrials
SAMSUNG ELECTRO-MECH. CO	1.24	1.27	Info Tech
HYUNDAI ROTEM	1.12	0.56	Industrials
Total	70.87	60.51	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



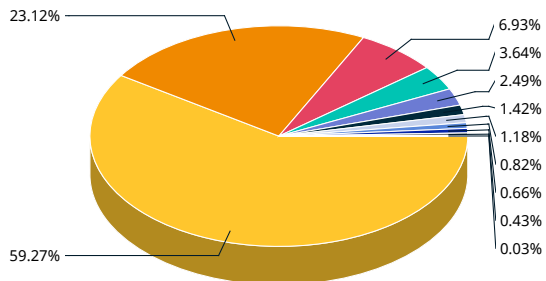
MSCI FaCS

- 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 59.27%
- Industrials 23.12%
- Financials 6.93%
- Consumer Discretionary 3.64%
- Health Care 2.49%
- Consumer Staples 1.42%
- Communication Services 1.18%
- Materials 0.82%
- Energy 0.66%
- Utilities 0.43%
- Real Estate 0.03%

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

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