

# MSCI Korea IMI (KRW)

The **MSCI Korea Investable Market Index (IMI)** is designed to measure the performance of the large, mid and small cap segments of the South Korean market. With 316 constituents, the index covers about 99% of the Korean equity universe .

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

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (KRW) (MAY 2011 – MAY 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Korea IMI	MSCI Emerging Markets IMI
2025	90.04	29.29
2024	-10.82	23.02
2023	26.75	14.20
2022	-24.85	-14.33
2021	3.67	9.50
2020	37.66	11.58
2019	14.20	22.40
2018	-16.77	-11.10
2017	29.87	21.68
2016	7.75	13.61
2015	2.84	-7.78
2014	-5.03	2.67
2013	2.58	-3.26
2012	11.13	10.66

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr		
MSCI Korea IMI	32.66	41.07	263.74	116.40	57.37	27.15	20.69	9.59	
MSCI Emerging Markets IMI	10.63	13.98	65.90	30.27	30.35	14.90	13.66	8.32	

## FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.70	22.19	8.66	2.96
1.96	19.29	12.42	2.42

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2026)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI Korea IMI	3.28	39.07	33.88	26.76	74.64	1994-11-09–1998-06-16
MSCI Emerging Markets IMI	3.96	13.08	12.85	13.39	61.26	1997-12-23–2001-09-21

<sup>1</sup> Last 12 months

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

The MSCI Korea IMI was launched on Jun 05, 2007. 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**

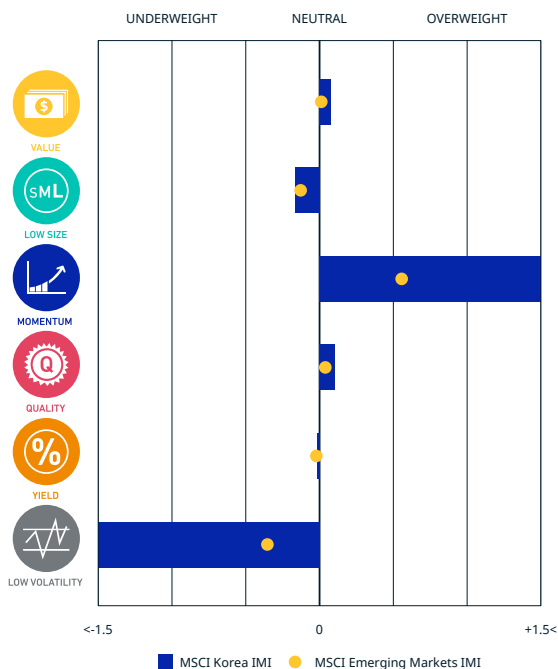
MSCI Korea IMI	
<b>Number of Constituents</b>	316
<b>Mkt Cap ( KRW Millions)</b>	
<b>Index</b>	4,859,382,829.27
<b>Largest</b>	1,501,220,177.02
<b>Smallest</b>	205,413.52
<b>Average</b>	15,377,793.76
<b>Median</b>	1,671,909.85

**TOP 10 CONSTITUENTS**

	Float Adj Mkt Cap ( KRW Billions)	Index Wt. (%)	Sector
SAMSUNG ELECTRONICS CO	1,501,220.18	30.89	Info Tech
SK HYNIX	1,273,822.14	26.21	Info Tech
SAMSUNG ELECTRONICS PREF	165,234.87	3.40	Info Tech
SAMSUNG ELECTRO-MECH. CO	119,155.12	2.45	Info Tech
SK SQUARE CO	114,004.39	2.35	Industrials
HYUNDAI MOTOR CO	96,225.91	1.98	Cons Discr
KB FINANCIAL GROUP	54,575.78	1.12	Financials
DOOSAN ENERBILITY	47,350.28	0.97	Industrials
HYUNDAI MOBIS	45,293.71	0.93	Cons Discr
SAMSUNG SDI CO	41,582.13	0.86	Info Tech
<b>Total</b>	<b>3,458,464.51</b>	<b>71.17</b>	

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

**MSCI FACTOR BOX**



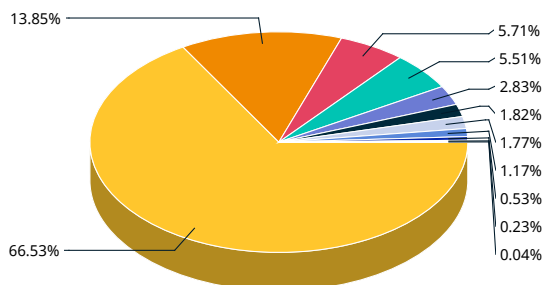
**MSCI FaCS**

- 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 66.53%
- Industrials 13.85%
- Financials 5.71%
- Consumer Discretionary 5.51%
- Health Care 2.83%
- Materials 1.82%
- Communication Services 1.77%
- Consumer Staples 1.17%
- Energy 0.53%
- Utilities 0.23%
- Real Estate 0.04%

**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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