

MSCI Korea Capped Index (USD)

The **MSCI Korea Capped Index** is designed to measure the performance of the large and mid cap segments of the Korean market while capping the weight of the largest companies to help ensure index diversification. With 99 constituents, the index covers about 85% of the free float-adjusted market capitalization in the Korean equity universe.

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

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2016 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI Korea Capped	MSCI Korea	MSCI Emerging Markets
2023	22.98	23.16	9.83
2022	-29.05	-29.36	-20.09
2021	-8.03	-8.39	-2.54
2020	45.07	44.64	18.31
2019	12.46	12.50	18.42
2018	-20.93	-20.94	-14.57
2017	47.30	47.30	37.28

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2016
MSCI Korea Capped	5.06	1.77	14.28	1.77	-7.11	4.90	na	6.26
MSCI Korea	5.16	1.62	14.22	1.62	-7.29	4.67	na	6.10
MSCI Emerging Markets	2.48	2.37	8.15	2.37	-5.05	2.22	na	5.12

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2016	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Korea Capped	11.30	27.53	27.02	na	-0.23	0.24	na	0.29	50.37	2021-01-25–2022-09-28
MSCI Korea	6.86	27.47	27.05	na	-0.23	0.23	na	0.29	50.63	2021-01-25–2022-09-28
MSCI Emerging Markets	6.15	17.76	19.05	na	-0.35	0.10	na	0.27	39.00	2021-02-17–2022-10-24

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 Capped Index (USD)

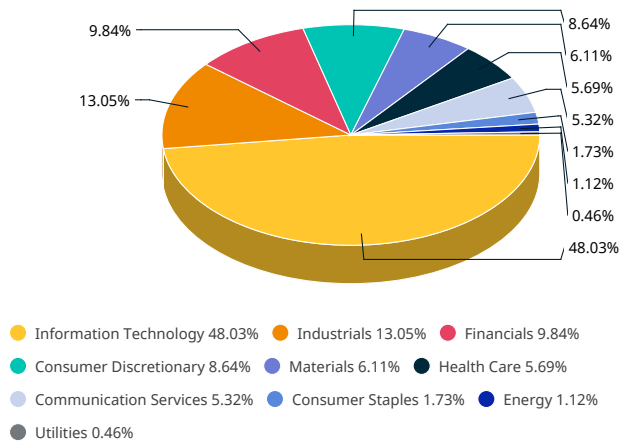
INDEX CHARACTERISTICS

MSCI Korea Capped	
Number of Constituents	99
Mkt Cap (USD Millions)	
Index	921,866.65
Largest	282,488.91
Smallest	781.33
Average	9,311.78
Median	3,019.37

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
SAMSUNG ELECTRONICS CO	282.49	30.64	Info Tech
SK HYNIX	75.51	8.19	Info Tech
SAMSUNG ELECTRONICS PREF	40.17	4.36	Info Tech
HYUNDAI MOTOR CO	24.21	2.63	Cons Discr
POSCO HOLDINGS	22.93	2.49	Materials
CELLTRION	22.05	2.39	Health Care
KIA CORP	21.76	2.36	Cons Discr
KB FINANCIAL GROUP	20.13	2.18	Financials
SAMSUNG SDI CO	19.58	2.12	Info Tech
NAVER	18.40	2.00	Comm Svcs
Total	547.24	59.36	

SECTOR WEIGHTS



The MSCI Korea Capped Index was launched on Feb 11, 2020. 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.

ABOUT MSCI

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