

MSCI Korea Index (USD)

The **MSCI Korea Index** is designed to measure the performance of the large and mid cap segments of the South Korean market. With 77 constituents, the index covers about 85% of the Korean equity universe .

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (JUN 2011 – JUN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Korea	MSCI Emerging Markets	MSCI ACWI IMI
2025	100.76	34.36	22.60
2024	-23.09	8.05	16.89
2023	23.59	10.27	22.18
2022	-28.94	-19.74	-18.00
2021	-7.92	-2.22	18.71
2020	45.21	18.69	16.81
2019	13.10	18.88	27.04
2018	-20.46	-14.24	-9.61
2017	47.80	37.75	24.58
2016	9.25	11.60	8.96
2015	-6.30	-14.60	-1.68
2014	-10.70	-1.82	4.36
2013	4.18	-2.27	24.17
2012	21.48	18.63	17.04

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr		
MSCI Korea	0.33	87.62	214.64	118.92	53.90	20.68	18.69	9.23	
MSCI Emerging Markets	-1.36	24.15	44.18	24.02	23.62	7.69	10.52	6.69	
MSCI ACWI IMI	-0.57	15.06	24.72	12.01	19.98	11.07	13.08	8.65	

FUNDAMENTALS (JUN 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.62	22.50	7.76	3.40
1.93	18.61	11.65	2.58
1.61	23.99	17.65	3.53

INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 1994	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Korea	3.96	45.98	40.62	32.17	1.06	0.57	0.61	0.33	82.15	1994-10-31–1997-12-31
MSCI Emerging Markets	5.58	17.93	18.68	17.45	1.02	0.30	0.53	0.42	65.14	2007-10-29–2008-10-27
MSCI ACWI IMI	2.60	12.85	15.17	14.97	1.13	0.54	0.74	0.44	58.28	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly gross returns data

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

The MSCI Korea Index was launched on Mar 31, 1989. 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

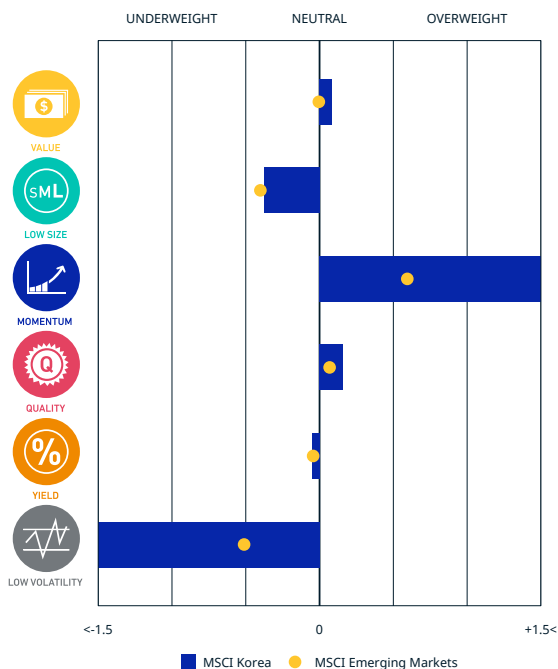
MSCI Korea	
Number of Constituents	77
Mkt Cap (USD Millions)	
Index	2,931,504.75
Largest	1,008,278.35
Smallest	971.02
Average	38,071.49
Median	6,915.37

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
SAMSUNG ELECTRONICS CO	1,008.28	34.39	Info Tech
SK HYNIX	944.76	32.23	Info Tech
SAMSUNG ELECTRONICS PEF	109.79	3.75	Info Tech
SK SQUARE CO	101.18	3.45	Industrials
SAMSUNG ELECTRO-MECH. CO	78.97	2.69	Info Tech
HYUNDAI MOTOR CO	42.52	1.45	Cons Discr
KB FINANCIAL GROUP	36.35	1.24	Financials
SHINHAN FINANCIAL GROUP	25.68	0.88	Financials
DOOSAN ENERBILITY	25.12	0.86	Industrials
SAMSUNG C&T CORPORATION	24.52	0.84	Industrials
Total	2,397.17	81.77	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



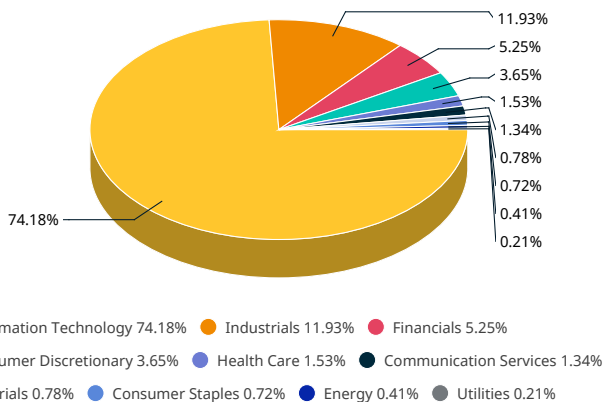
MSCI FaCS

- 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



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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