

MSCI Iceland IMI Index (USD)

The MSCI Iceland Investable Market Index (IMI) is designed to measure the performance of the large, mid and small cap segments of the Iceland equity market. With 12 constituents, the index covers approximately 99% of the free float-adjusted market capitalization in Iceland.

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2018 – JAN 2021)



INDEX PERFORMANCE – NET RETURNS (%) (JAN 29, 2021)

FUNDAMENTALS (JAN 29, 2021)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2018	Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr						
MSCI Iceland IMI	1.01	27.27	21.03	1.01	na	na	na	8.18	0.65	34.60	na	2.21	
MSCI World IMI	-0.62	17.58	16.21	-0.62	na	na	na	10.94	1.75	30.12	20.60	2.74	
MSCI ACWI IMI	-0.18	18.05	17.60	-0.18	na	na	na	10.74	1.77	28.99	19.74	2.61	

INDEX RISK AND RETURN CHARACTERISTICS (JAN 29, 2021)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2018	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI Iceland IMI	22.47	na	na	na	na	na	na	0.39	32.71	2020-01-17–2020-03-23
MSCI World IMI	2.63	na	na	na	na	na	na	0.54	34.81	2020-02-12–2020-03-23
MSCI ACWI IMI	3.32	na	na	na	na	na	na	0.54	34.52	2020-02-12–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on ICE LIBOR 1M

The MSCI Iceland IMI Index was launched on Jun 01, 2018. Data prior to the launch date is back-tested data (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.

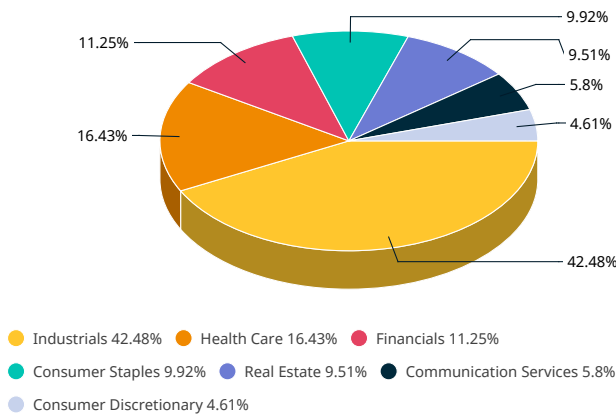
INDEX CHARACTERISTICS

MSCI Iceland IMI	
Number of Constituents	12
Mkt Cap (USD Millions)	
Index	9,480.71
Largest	3,762.48
Smallest	164.55
Average	790.06
Median	435.53

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
MAREL	3.76	39.69	Industrials
OSSUR	1.56	16.43	Health Care
ARION BANKI	0.90	9.52	Financials
SIMINN	0.55	5.80	Comm Svcs
HAGAR	0.52	5.52	Cons Staples
FESTI	0.44	4.61	Cons Discr
REITIR FASTEIGNAFELAG	0.43	4.58	Real Estate
BRIM	0.42	4.39	Cons Staples
EIMSKIPAFELAG ISLANDS	0.26	2.79	Industrials
REGINN	0.26	2.77	Real Estate
Total	9.11	96.11	

SECTOR WEIGHTS



INDEX METHODOLOGY

The index is based on the [MSCI Global Investable Market Indexes \(GIMI\) Methodology](#)—a comprehensive and consistent approach to index construction that allows for meaningful global views and cross regional comparisons across all market capitalization size, sector and style segments and combinations. This methodology aims to provide exhaustive coverage of the relevant investment opportunity set with a strong emphasis on index liquidity, investability and replicability. The index is reviewed quarterly—in February, May, August and November—with the objective of reflecting change in the underlying equity markets in a timely manner, while limiting undue index turnover. During the May and November semi-annual index reviews, the index is rebalanced and the large, mid and small capitalization cutoff points are recalculated.

ABOUT MSCI

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