

**HedgeSPA**

**Enhanced Korea Index – 40 Stocks Portfolio B**

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**HedgeSPA**

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# Enhanced Korea Index - 40 Stocks Portfolio B

CUMULATIVE INDEX PERFORMANCE - RETURNS(KRW)(2020-03-31 - 2022-06-20)



	FIRST HALF RETURN (%)	SECOND HALF RETURN (%)
KOSPI 200 Index	78.05	-16.83
Enhanced Korea Index - 40 Stocks Portfolio B	79.5	-13.27
Out-performance	1.46	3.56

	KOSPI 200 Index	KR 40 Stocks B	Out-performance
202004	9.06	10.68	1.62
202005	4.16	3.7	-0.46
202006	5.02	3.33	-1.7
202007	6.48	9.82	3.33
202008	2.99	2.94	-0.05
202009	0.74	0.99	0.26
202010	-2.52	-2.81	-0.29
202011	14.74	11.86	-2.88
202012	12.64	15.39	2.75
202101	4.48	3.5	-0.98
202102	1.45	0.16	-1.29
202103	1.05	-0.45	-1.5
202104	1.43	2.68	1.24
202105	0.05	1.87	1.83
202106	2.92	5.95	3.03
202107	-2.81	-4.94	-2.13
202108	-0.01	-1.16	-1.15
202109	-4.03	-4.63	-0.59
202110	-3.09	-2.64	0.45
202111	-4.33	-3.64	0.69
202112	4.97	7.11	2.14
202201	-9.42	-9.06	0.35
202202	1.46	1.84	0.39
202203	2.26	2.38	0.12
202204	-2.16	-0.93	1.23
202205	-1.91	-2.33	-0.42

## INDEX RISK CHARACTERISTICS (%)

	KOSPI 200 Index	Enhanced Korea Index - 40 Stocks Portfolio B	Index - Benchmark
FIRST HALF YEAR STDEV(%)	23.15	24.04	13.43
FIRST HALF SHARPE RATIO.(%) (LASR ONE IS INFOTMATION RATIO)	3.28	3.22	0.11
FIRST HALF Max DD.(%)	-14.12	-16.91	-15.98
SECOND HALF STDEV.(%)	15.72	16.93	4.96
SECOND HALF SHARPE RATIO.(%) (LASR ONE IS INFOTMATION RATIO)	-1.2	-0.9	0.72
SECOND HALF Max DD.(%)	-39.79	-39.24	-4.47

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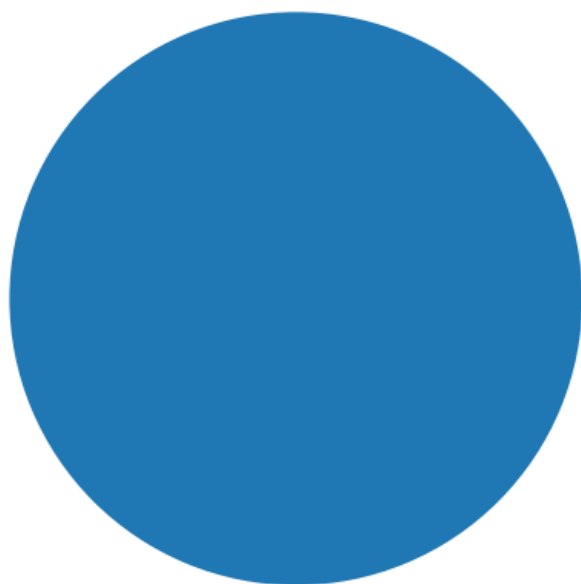


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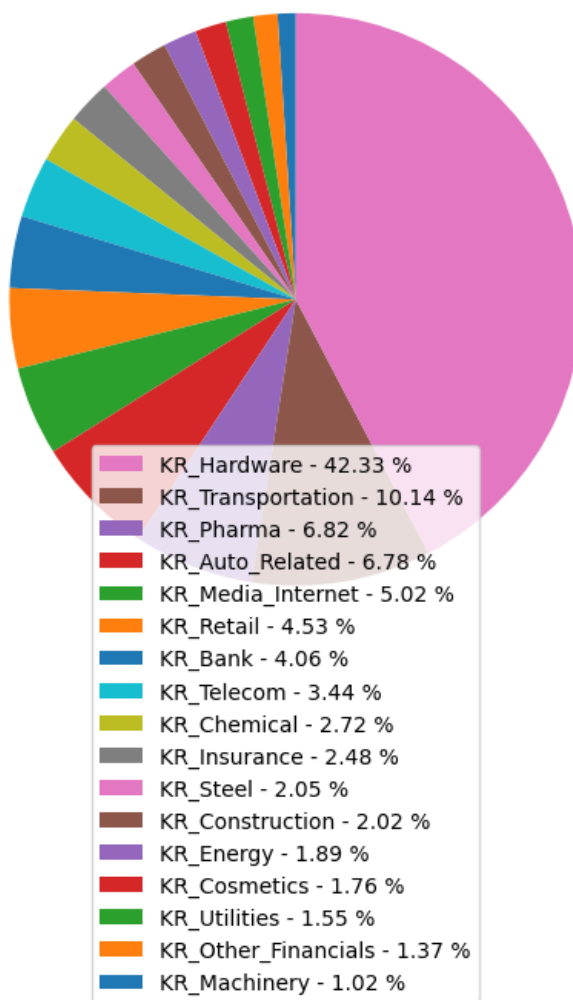
## TOP 5 POSITIONS

	Ticker	Product Name	Currency	Weight Before	Weight After	Change
1	005930.KS	Samsung Electronics Co Ltd	KRW	25.85%	25.24%	-0.0%
2	093370.KS	Foosung Co Ltd	KRW	5.53%	5.4%	-0.0%
3	086280.KS	Hyundai Glovis Co Ltd	KRW	5.19%	5.07%	-0.0%
4	028670.KS	Pan Ocean Co Ltd	KRW	0.0%	5.07%	-5.07%
5	006400.KS	Samsung SDI Co Ltd	KRW	4.93%	4.81%	-0.0%

## Country Weights



## Sector Weights



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