

HedgeSPA

Enhanced Korea Index – 40 Stocks Portfolio C

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HedgeSPA

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Sophisticated
Predictive
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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 C	76.26	-14.02
Out-performance	-1.79	2.81

	KOSPI 200 Index	KR 40 Stocks C	Out-performance
202004	9.06	10.2	1.14
202005	4.16	6.76	2.61
202006	5.02	7.51	2.48
202007	6.48	12.99	6.51
202008	2.99	1.09	-1.9
202009	0.74	-1.28	-2.01
202010	-2.52	-4.79	-2.27
202011	14.74	13.02	-1.73
202012	12.64	21.38	8.74
202101	4.48	2.49	-1.99
202102	1.45	-1.41	-2.86
202103	1.05	-3.75	-4.8
202104	1.43	-0.57	-2.0
202105	0.05	2.92	2.87
202106	2.92	4.58	1.66
202107	-2.81	-2.52	0.29
202108	-0.01	-0.91	-0.91
202109	-4.03	-4.58	-0.55
202110	-3.09	-2.93	0.16
202111	-4.33	-1.42	2.91
202112	4.97	4.79	-0.17
202201	-9.42	-11.75	-2.33
202202	1.46	2.0	0.54
202203	2.26	1.88	-0.38
202204	-2.16	-2.47	-0.3
202205	-1.91	-1.42	0.49

INDEX RISK CHARACTERISTICS (%)

	KOSPI 200 Index	Enhanced Korea Index - 40 Stocks Portfolio C	Index - Benchmark
FIRST HALF YEAR STDEV(%)	23.15	28.38	20.89
FIRST HALF SHARPE RATIO.(%) (LASR ONE IS INFOTMATION RATIO)	3.28	2.62	-0.09
FIRST HALF Max DD.(%)	-14.12	-31.39	-29.63
SECOND HALF STDEV.(%)	15.72	17.89	6.85
SECOND HALF SHARPE RATIO.(%) (LASR ONE IS INFOTMATION RATIO)	-1.2	-0.9	0.41
SECOND HALF Max DD.(%)	-39.79	-44.03	-4.35

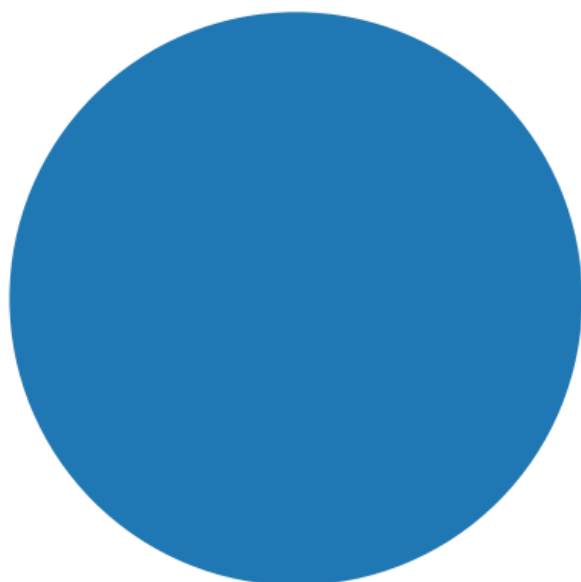
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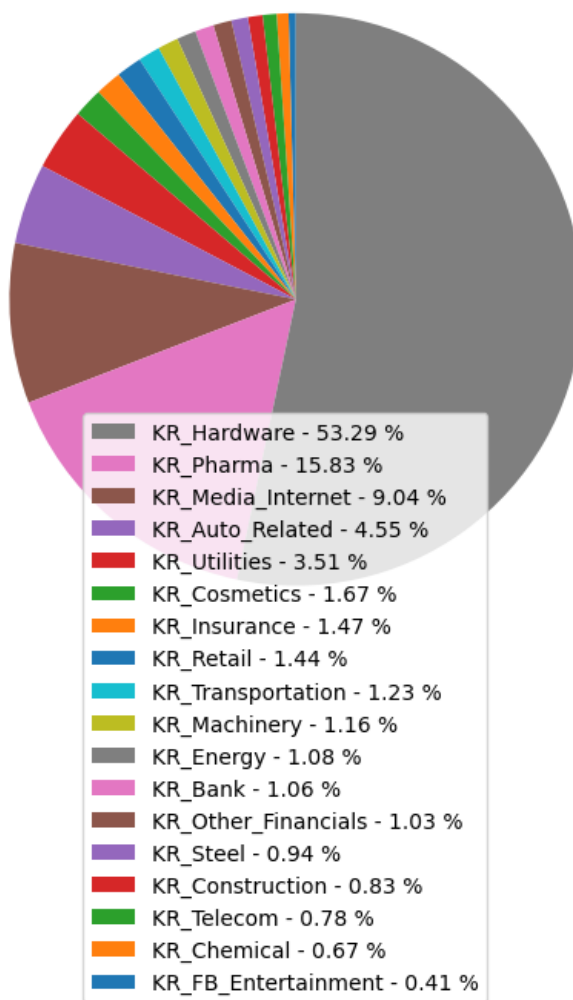
TOP 5 POSITIONS

Ticker	Product Name	Currency	Weight Before	Weight After	Change
1 005930.KS	Samsung Electronics Co Ltd	KRW	32.27%	31.4%	0.0%
2 093370.KS	Foosung Co Ltd	KRW	9.67%	9.41%	0.0%
3 006400.KS	Samsung SDI Co Ltd	KRW	8.72%	8.48%	0.0%
4 035720.KS	Kakao Corp	KRW	5.89%	5.73%	0.0%
5 005250.KS	Green Cross Holdings Corp	KRW	5.58%	5.43%	0.0%

Country Weights



Sector Weights



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