

パフォーマンス統計の概要

年間(YTD)パフォーマンス統計

PORTFOLIO	YTD RET (%)	YTD ACTIVE RET (%)	ANN ACTIVE RET (%)	YTD STDEV (%)	YTD REDUCTION (%)	ANN REDUCTION (%)	SHARPE RATIO	INCREASE	MAX D.D. (%)	REDUCTION (%)
Enhanced Asia Pacific Ex-Japan - 35 Stocks	-29.98	-3.75	-1.31	20.26	-3.88	-2.88	-1.03	-0.24	-37.56	-9.64
MSCI Asia ex Japan	-26.22			24.14			-0.79		-27.92	
Enhanced Asia Pacific Ex-Japan - 53 Stocks	-34.12	-7.89	-2.75	23.91	-0.23	-0.17	-0.95	-0.16	-42.85	-14.93
MSCI Asia ex Japan	-26.22			24.14			-0.79		-27.92	
Enhanced Korea Index - 40 Stocks Portfolio A	-11.75	-0.03	-0.01	21.98	0.55	0.41	-0.37	0.01	-28.43	-0.99
KOSPI 200 Index	-11.73			21.43			-0.38		-27.44	
Enhanced Korea Index - 40 Stocks Portfolio B	-11.38	0.34	0.12	21.78	0.34	0.25	-0.37	0.01	-27.64	-0.2
KOSPI 200 Index	-11.73			21.43			-0.38		-27.44	
Enhanced Korea Index - 40 Stocks Portfolio C	-13.8	-2.08	-0.72	24.64	3.21	2.38	-0.37	0.01	-32.11	-4.68
KOSPI 200 Index	-11.73			21.43			-0.38		-27.44	
Enhanced US Index - 80 Stocks	3.96	4.05	1.41	29.36	-2.79	-2.07	0.02	0.06	-24.75	7.0
IWB	-0.09			32.16			-0.04		-31.75	
Enhanced US Index - 30 Stocks	-6.81	-6.73	-2.34	25.44	-6.71	-4.98	-0.18	-0.14	-26.52	5.23
IWB	-0.09			32.16			-0.04		-31.75	
Enhanced Japan Index - 40 Stocks	11.99	-0.54	-0.19	21.53	-0.24	-0.18	0.2	-0.01	-14.61	2.7
TOPIX	12.52			21.77			0.21		-17.32	
Enhanced Japan Index - 80 Stocks	6.51	-6.01	-2.09	19.93	-1.84	-1.37	0.09	-0.12	-10.92	6.39
TOPIX	12.52			21.77			0.21		-17.32	
Enhanced Japan Index - 60 Stocks	12.16	-0.37	-0.13	22.83	1.06	0.79	0.19	-0.02	-15.51	1.8
TOPIX	12.52			21.77			0.21		-17.32	
Enhanced Australia Index - 30 Stocks	-24.12	-17.52	-6.1	19.58	0.24	0.18	-0.68	-0.42	-24.26	-4.74
ASX200	-6.6			19.34			-0.26		-19.52	

Footnote(1) For consistency return is annualized to 250 trading days per year with a linear time multiplier.

Footnote(2) For consistency stdev is annualized to 250 trading days per year based on square root of time rule.

設立以来のパフォーマンス統計

PORTFOLIO	INCEPTION DATE	ANN RET (%)	ANN ACTIVE RET (%)	ANN STDEV (%)	ANN REDUCTION (%)	SHARPE RATIO	INCREASE	MAX D.D. (%)	REDUCTION (%)
Enhanced Asia Pacific Ex-Japan - 35 Stocks	2017-02-27	0.69	1.09	16.0	-1.62	-0.27	0.04	-66.83	-5.88
MSCI Asia ex Japan		-0.4		17.62		-0.31		-60.95	
Enhanced Asia Pacific Ex-Japan - 53 Stocks	2017-02-27	-0.76	-0.36	15.91	-1.71	-0.36	-0.06	-79.45	-18.5
MSCI Asia ex Japan		-0.4		17.62		-0.31		-60.95	
Enhanced Korea Index - 40 Stocks Portfolio A	2020-03-31	9.19	1.1	18.16	0.68	0.4	0.05	-67.97	-4.35
KOSPI 200 Index		8.09		17.48		0.35		-63.61	
Enhanced Korea Index - 40 Stocks Portfolio B	2020-03-31	9.16	1.08	18.12	0.64	0.4	0.05	-65.83	-2.21
KOSPI 200 Index		8.09		17.48		0.35		-63.61	
Enhanced Korea Index - 40 Stocks Portfolio C	2020-03-31	8.79	0.7	20.74	3.27	0.33	-0.02	-77.65	-14.04
KOSPI 200 Index		8.09		17.48		0.35		-63.61	
Enhanced US Index - 80 Stocks	2021-06-30	2.25	0.35	20.47	-1.79	0.06	0.02	-29.19	6.39
IWB		1.9		22.26		0.04		-35.59	
Enhanced US Index - 30 Stocks	2021-06-30	-2.07	-3.98	17.75	-4.51	-0.17	-0.21	-32.55	3.04
IWB		1.9		22.26		0.04		-35.59	
Enhanced Japan Index - 40 Stocks	2021-06-30	3.56	-0.64	16.28	0.47	0.16	-0.05	-25.57	-3.94
TOPIX		4.2		15.81		0.2		-21.62	
Enhanced Japan Index - 80 Stocks	2021-06-30	1.79	-2.41	14.81	-1.0	0.05	-0.15	-21.2	0.43
TOPIX		4.2		15.81		0.2		-21.62	
Enhanced Japan Index - 60 Stocks	2021-06-30	4.83	0.63	17.15	1.34	0.22	0.02	-25.18	-3.56
TOPIX		4.2		15.81		0.2		-21.62	
Enhanced Australia Index - 30 Stocks	2021-08-30	-6.52	-4.86	13.78	-0.01	-0.58	-0.35	-24.94	-5.21
ASX200		-1.66		13.79		-0.23		-19.73	

Note:

KOSPI 200 Index:

Korean Composite Stock Price Indexes - 200 Stocks

Composite Index (IBB): 60% iShares U.S. Technology (IYW) + 40% iShares Biotechnology (IBB)

S&P/ASX 200 Index:

A market-capitalization weighted and float-adjusted stock market index of 200 stocks listed on the Australian Securities Exchange (ASX)

maintained by Standard & Poor (S&P)

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