

성능 통계 요약

올해 지금까지의(YTD) 성능 통계

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.

시작 이후 실적 통계

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)

IMPORTANT INFORMATION



Unless otherwise stated, all information is sourced from the HedgeSPA Core Investment Platform as of the date of this publication as stated on its cover. This document is intended for Institutional Investors and/or Accredited Investors and it is only for informational purposes only. This document is not an offering of a financial product and should not be distributed to retail clients who are resident in jurisdiction where its distribution is not authorized or is unlawful. Circulation, disclosure, or dissemination of all or any part of this document to any unauthorized person is prohibited.

This document may contain statements that are not purely historical in nature but are "forward-looking statements," which are based on certain assumptions of future events. Forward-looking statements are based on information available on the date hereof, and HedgeSPA does not assume any duty to update any forward-looking statement. Actual events may differ from those assumed. There can be no assurance that forward-looking statements, including any projected returns, will materialize or that actual market conditions and/or performance results will not be materially different or worse than those presented.

All material presented is compiled from sources believed to be reliable and current, but accuracy cannot be guaranteed. Investment involves risk. Please review all financial material carefully before investing. The opinions expressed are based on current market conditions and are subject to change without notice. These opinions may differ from those of other investment professionals from HedgeSPA and our partner companies.

The distribution and offering of this document in certain jurisdictions may be restricted by law. Persons into whose possession this marketing material may come are required to inform themselves about and to comply with any relevant restrictions. This does not constitute an offer or solicitation by anyone in any jurisdiction in which such an offer is not authorised or to any person to whom it is unlawful to make such an offer or solicitation.

This document is issued by:
HedgeSPA Private Limited, 29 Media Circle #04-14, Singapore 138565