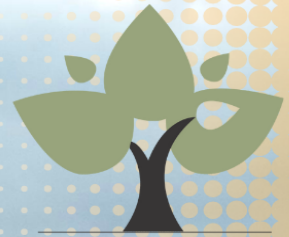


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**Enhanced Korea Index – 40 Stocks Portfolio A**

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June 20, 2022



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# Enhanced Korea Index - 40 Stocks Portfolio A

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



## INDEX PERFORMANCE(%)

	FIRST HALF RETURN (%)	SECOND HALF RETURN (%)
KOSPI 200 Index	75.19	-17.85
KOREA40A	77.91	-15.27
Out-performance	2.72	2.57

## MONTHLY PERFORMANCE(%)

	KOSPI 200 Index	KOREA40A	Out-performance
202004	9.06	10.42	1.36
202005	4.16	3.62	-0.54
202006	5.02	2.95	-2.07
202007	6.48	10.87	4.38
202008	2.99	2.78	-0.21
202009	0.74	1.15	0.41
202010	-2.52	-2.73	-0.21
202011	14.74	11.86	-2.88
202012	12.64	15.27	2.63
202101	4.48	3.44	-1.04
202102	1.45	0.28	-1.18
202103	1.05	-0.32	-1.36
202104	1.43	2.84	1.41
202105	0.05	1.84	1.79
202106	2.92	6.09	3.17
202107	-2.81	-4.97	-2.15
202108	-0.01	-1.01	-1.01
202109	-4.03	-4.77	-0.74
202110	-3.09	-2.74	0.35
202111	-4.33	-3.6	0.73
202112	4.97	6.97	2.0
202201	-9.42	-9.14	0.28
202202	1.46	1.73	0.27
202203	2.26	1.98	-0.28
202204	-2.16	-1.26	0.91
202205	-1.91	-2.38	-0.47

## INDEX RISK CHARACTERISTICS (%)

	KOSPI 200 Index	KOREA40A	Index - Benchmark
FIRST HALF YEAR STDEV(%)	23.13	23.92	13.14
FIRST HALF SHARPE RATIO.(%)(LASR ONE IS INFOTMATION RATIO)	3.16	3.17	0.21
FIRST HALF Max DD.(%)	-14.12	-16.97	-15.35
SECOND HALF STDEV.(%)	15.72	17.08	5.02
SECOND HALF SHARPE RATIO.(%)(LASR ONE IS INFOTMATION RATIO)	-1.26	-1.01	0.51
SECOND HALF Max DD.(%)	-39.79	-41.15	-4.28

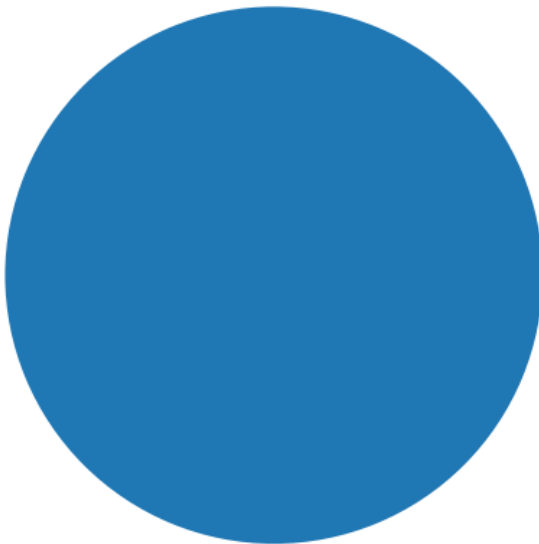
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# Enhanced Korea Index - 40 Stocks Portfolio A

## TOP 5 POSITIONS

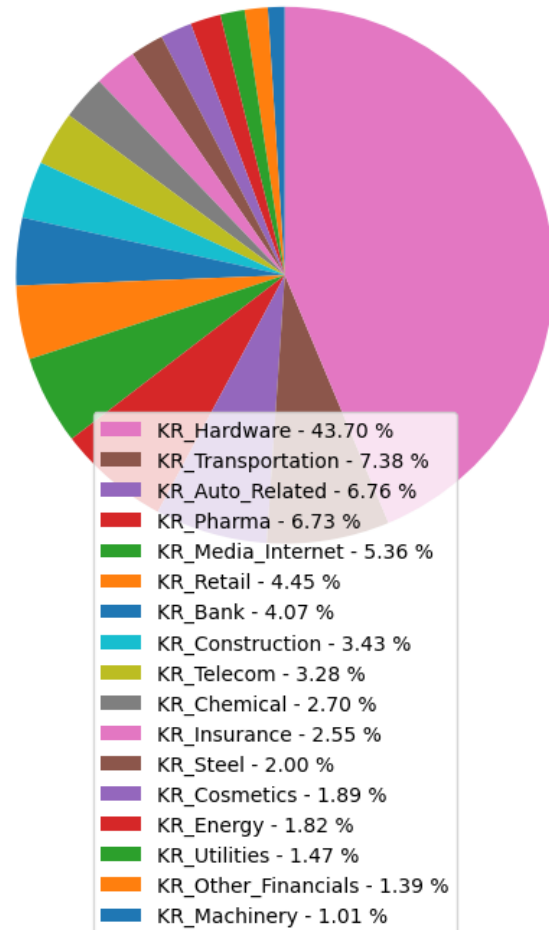
Ticker	Product Name	Currency	Weight Before	Weight After	Change
1 005930.KS	Samsung Electronics Co Ltd	KRW	26.67%	26.68%	-0.0%
2 093370.KS	Foosung Co Ltd	KRW	5.32%	5.32%	-0.0%
3 006400.KS	Samsung SDI Co Ltd	KRW	4.72%	4.72%	-0.0%
4 028670.KS	Pan Ocean Co Ltd	KRW	0.0%	4.09%	-4.09%
5 066570.KS	LG Electronics Inc	KRW	3.95%	3.96%	-0.0%

## Country Weights



South Korea - 100.00 %

## Sector Weights



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