

# EURO ISTOXX® 50 ESG FOCUS MONTHLY KRW HEDGED INDEX

## Index description

The EURO iSTOXX 50 ESG Focus Monthly KRW Hedged Index measures the performance of the EURO iSTOXX 50 ESG Focus Index while at the same time eliminating EURKRW currency fluctuations through hedging. The index, therefore, combines the performance of the underlying index with a hypothetical rolling investment into one-month EURKRW forward contracts. The notional amount being hedged is reset on a monthly basis.

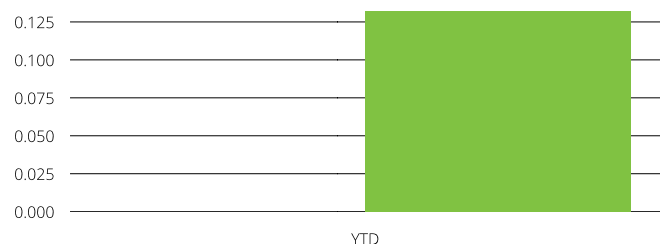
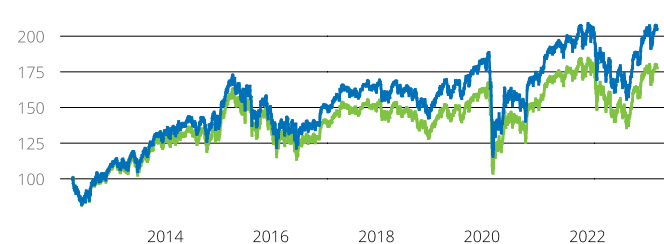
## Key facts

»Eliminates the risk of currency fluctuations at the cost of potential currency gains

## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 ESG Focus Monthly KRW Hedged Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO iSTOXX 50 ESG Focus Index	1.2	13.2	12.3	40.9	16.9	N/A	N/A	12.5	12.2	3.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO iSTOXX 50 ESG Focus Monthly KRW Hedged Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
EURO iSTOXX 50 ESG Focus Index	7.4	17.1	19.2	20.3	21.0	N/A	N/A	0.6	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX 50 ESG Focus Monthly KRW Hedged Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX 50 ESG Focus Monthly KRW Hedged Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

## Performance and annual returns<sup>3</sup>



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<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

<sup>3</sup> STOXX data from Mar. 29, 2012 to Apr. 28, 2023

(KRW, price), all data as of Apr. 28, 2023

## ISTOXX INDICES

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## Methodology

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The detailed methodology, including calculation formula and full requirements, can be found in our rulebook :

<https://www.stoxx.com/rulebooks>

## Quick facts

Weighting	Weighted based on ESG ranking
Cap factor	-
No. of components	50
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	19:15:00 19:15:00
Base value/base date	1000 as of Mar. 29, 2012
History	Available since March 29, 2012
Inception date	Feb. 19, 2021

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price	KRW	CH0591495053	SX5EFEH	SX5EFEH INDEX .SX5EFEH

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## CONTACT DETAILS

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## BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

## CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

