

EURO STOXX 50 MONTHLY HEDGED JPY TTM

Index description

A currency-hedged index represents returns for global index investment strategies that involve hedging currency risk, but not the underlying constituent risk. Market participants who employ a currency-hedged investment strategy are generally willing to forgo potential currency gains in exchange for a reduction in the risks associated with foreign exchange fluctuations. To achieve this, the index combines the performance of the underlying index (e.g. the STOXX Europe 600 Index) with a hypothetical, rolling investment into one-month foreign exchange forward contracts. By selling foreign exchange forward contracts, global investors are able to lock in current exchange forward rates and manage their currency risk. Profits (losses) from the forward contracts are offset by losses (profits) in the value of the currency, thereby negating exposure to the currency.

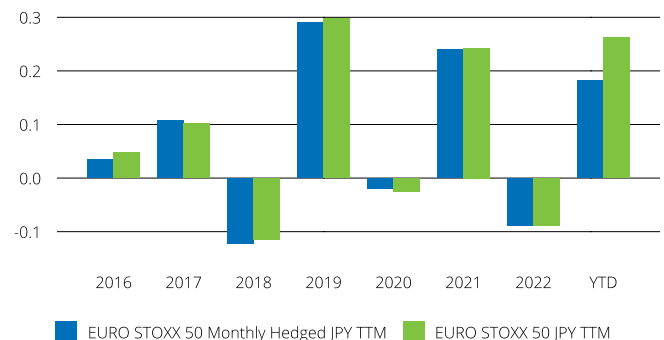
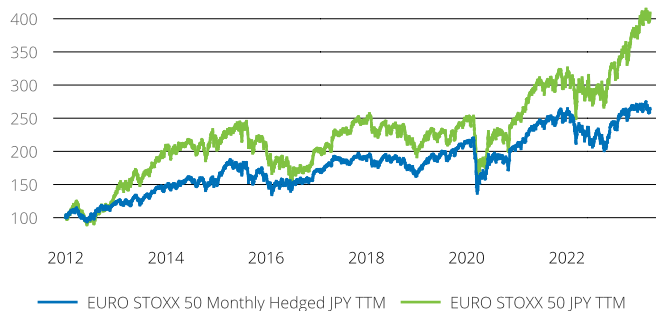
Key facts

- »Eliminates the risk of currency fluctuations at the cost of potential currency gains.
- »Index values are calculated using the Japanese Telegraphic Transfer Midrate (TTM).
- »History available from 2011.
- »JPY Price, Net and Gross Return Types available.

Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--------------------------------------|---------------------------|------|------|------|------|--------------------------------------|------|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| EURO STOXX 50 Monthly Hedged JPY TTM | -3.8 | 11.9 | 20.7 | 37.3 | 40.3 | N/A | N/A | 20.7 | 11.1 | 7.0 |
| EURO STOXX 50 JPY TTM | -3.8 | 26.2 | 26.3 | 43.6 | 47.7 | N/A | N/A | 26.5 | 12.9 | 8.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| EURO STOXX 50 Monthly Hedged JPY TTM | N/A | N/A | 16.7 | 19.0 | 20.9 | N/A | N/A | 1.0 | 0.5 | 0.3 |
| EURO STOXX 50 JPY TTM | N/A | N/A | 16.8 | 19.2 | 21.1 | N/A | N/A | 1.2 | 0.6 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| EURO STOXX 50 Monthly Hedged JPY TTM | 0.0 | -0.1 | -0.1 | -0.0 | -0.0 | 21.9 | 26.7 | 27.6 | 30.4 | 32.0 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| EURO STOXX 50 Monthly Hedged JPY TTM | 0.0 | -0.1 | -0.0 | -0.0 | -0.0 | -1.7 | -0.9 | -0.7 | -0.4 | -0.3 |

Performance and annual returns³



¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

³ STOXX data from Dec. 30, 2011 to Aug. 31, 2023

(JPY), all data as of Aug. 31, 2023

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Methodology

The STOXX Hedged indices are an innovative investment tool that measures the performance of an underlying index while at the same time eliminating foreign currency fluctuations. The indices therefore combine the performance of the underlying STOXX index with a hypothetical, rolling investment into one-month foreign exchange forward contracts.

Quick facts

| | |
|--------------------------|------------------------------|
| Weighting | n.a. |
| No. of components | n.a. |
| Calculation/distribution | Realtime |
| Calculation hours | 07:00:00 19:15:00 |
| Base value/base date | 1000 as of Dec. 30, 2011 |
| History | Available from Dec. 30, 2011 |
| Inception date | June. 24, 2022 |

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 | JPY | CH1169653289 | SX5HJTMP | SX5HJTMP INDEX | .SX5HJTMP |
| Net Return | JPY | CH1169653453 | SX5HJTMN | SX5HJTMN INDEX | .SX5HJTMN |
| Gross Return | JPY | CH1169653461 | SX5HJTMG | SX5HJTMG INDEX | .SX5HJTMG |

Complete list available here: www.stoxx.com/data/vendor_codes.html

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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.

