

# STOXX® SOUTH KOREA 200 INDEX

## Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries. The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 90% of the free-float market cap of the relevant region or country.

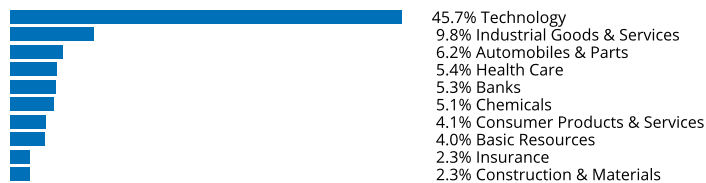
## Key facts

- » Broad and liquid benchmark for market regions and countries
- » Broad number of components
- » Serve as benchmark for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

## Descriptive statistics

Index	Market cap (KRWbn.)		Components (KRWbn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX South Korea 200 Index	1,875,683.3	1,226,965.9	6134.8	1686.4	367707.3	254.3	30.0	0.0	6.3
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

## Supersector weighting (top 10)



## Country weighting



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

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX South Korea 200 Index	3.4	18.9	-2.1	27.7	9.7	N/A	N/A	-2.1	8.6	1.9
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX South Korea 200 Index	9.7	16.2	18.5	18.6	19.5	N/A	N/A	-0.2	0.4	0.1
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Correlation					Tracking error (%)				
STOXX South Korea 200 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX South Korea 200 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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

<sup>2</sup> Based on EURIBOR1M

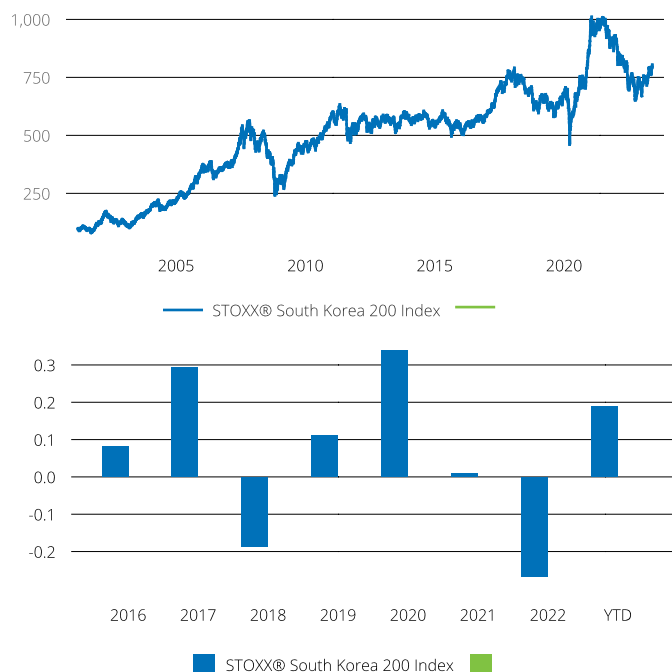
(KRW, gross return), all data as of May 31, 2023

## BENCHMARK INDICES

## STOXX® SOUTH KOREA 200 INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX South Korea 200 Index	13.7	16.1	10.0	12.8	1.0	0.0	0.7	-36335.
null	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Performance and annual returns<sup>4</sup>

## Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. The detailed methodology including the calculation formula can be found in our rulebooks: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0343238850	SX20KGR		.SX20KGR
Gross Return EUR	CH0343238850	SX20KGR		.SX20KGR
Gross Return EUR	CH0343238850	SX20KGR		.SX20KGR
Net Return EUR	CH0343238918	SX20KR		.SX20KR
Net Return EUR	CH0343238918	SX20KR		.SX20KR
Net Return EUR	CH0343238918	SX20KR		.SX20KR
Price EUR	CH0343238934	SX20KP		.SX20KP
Price EUR	CH0343238934	SX20KP		.SX20KP
Price EUR	CH0343238934	SX20KP		.SX20KP
Gross Return KRW	CH0343239015	SX20KGW		.SX20KGW

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

## Quick facts

Weighting	Free-float market capitalization
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.
Inception date	Nov. 17, 2016

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

## 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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 16, 2001 to May 31, 2023

(KRW, gross return), all data as of May 31, 2023

## STOXX® SOUTH KOREA 200 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Samsung Electronics Co Ltd	Technology	South Korea	29.97
SK HYNIX INC	Technology	South Korea	4.77
Samsung SDI Co Ltd	Technology	South Korea	3.24
LG Chem Ltd	Chemicals	South Korea	2.66
Hyundai Motor Co	Automobiles & Parts	South Korea	2.55
POSCO HOLDINGS	Basic Resources	South Korea	2.24
NAVER CORP	Technology	South Korea	2.22
LG ENERGY SOLUTION	Industrial Goods & Services	South Korea	2.07
KIA CORPORATION	Automobiles & Parts	South Korea	1.88
Celltrion	Health Care	South Korea	1.50

<sup>5</sup> Based on the composition as of May 31, 2023

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