ISTOXX INDICES

EURO ISTOXX® 50 QUANTO EURKRW ADJUSTED INDEX

Index description

The EURO iSTOXX 50 Quanto EURKRW Adjusted Index aims to facilitate the pricing of quanto products a type of derivative in which the underlying is denominated in one currency but the instrument is settled in another currency in KRW on the EURO STOXX 50.
The index aims to provide an easily replicable variant of the commonly known quanto formula by adjusting the returns of the underlying index, i.e. the EURO STOXX 50, in such a way that they replicate the returns of the quanto formula, using only the returns of the underlying index and the EURKRW exchange rate as inputs.

Key facts

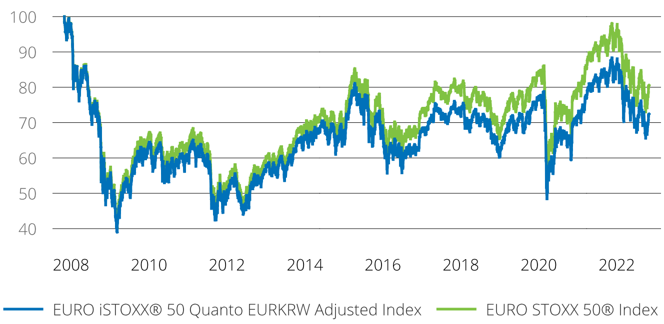
»Provides quanto-adjusted exposure to the EURO STOXX 50

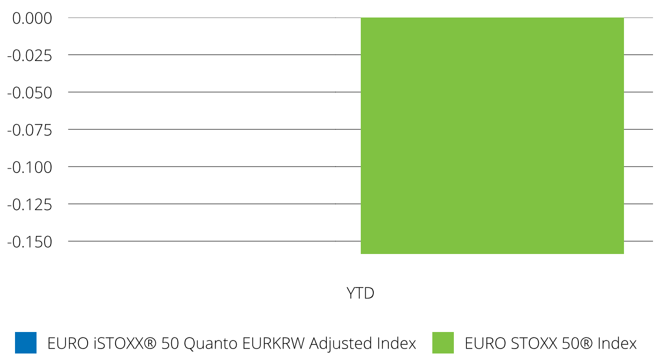
»Facilitates pricing of quanto products on the EURO STOXX 50 in KRW

Risk and return figures[1]

Index returns					Return (%)					Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Quanto EURKRW Adjusted Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO STOXX 50 Index	9.0	-15.8	-14.9	0.4	-1.5	N/A	N/A	-14.9	0.1	-0.3
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
EURO iSTOXX 50 Quanto EURKRW Adjusted Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
EURO STOXX 50 Index	19.6	24.7	23.9	24.5	20.8	N/A	N/A	-0.6	0.0	0.0
Index to benchmark					**Correlation**					**Tracking error (%)**
EURO iSTOXX 50 Quanto EURKRW Adjusted 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 Quanto EURKRW Adjusted 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[3]





[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M
[3] STOXX data from Oct. 31, 2007 to Oct. 31, 2022

(EUR, price), all data as of Oct. 31, 2022

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Methodology

The EURO iSTOXX 50 Quanto EURKRW Adjusted Index replicates the returns of the quanto formula, using the returns of the underlying index, i.e. the EURO STOXX 50, and the EURKRW exchange rate as inputs. The daily return of the EURO STOXX 50 is adjusted by the return of the EURO STOXX 50 multiplied by the return of the EURKRW.
The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Quick facts

Weighting	free float market cap
Cap factor	0.1
No. of components	50
Review frequency	annually
Calculation/distribution	dayend
Calculation hours	19:15:00 19:15:00
Base value/base date	1000 as of Oct. 31, 2007
Inception date	Nov. 23, 2018

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	EUR	CH0313264696	IX5QEKKP	IX5QEKKP INDEX	.IX5QEKKP

Complete list available here: 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.