ISTOXX INDICES

EURO ISTOXX 50 ESG KRW-CONVERTED DAILY RESET

Index description

The EURO iSTOXX 50 ESG KRW-converted Daily Reset Index is designed as a base for structured products in KRW. The index is settled in KRW, while its underlying index, the EURO STOXX 50 ESG Index, is denominated in EUR. The EURO iSTOXX 50 ESG KRW-converted Daily Reset Index is designed to limit FX risk and offer a replicable strategy that accounts for the execution lag between different time zones.

Key facts

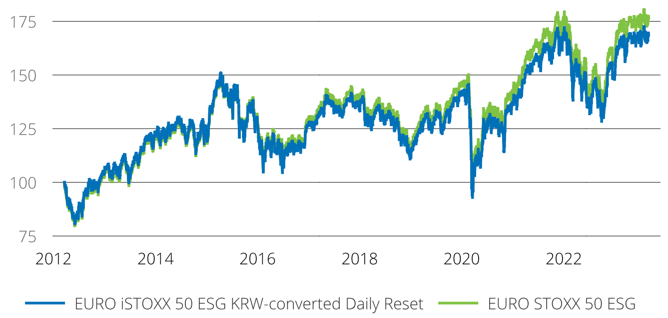
»The EURO iSTOXX 50 ESG KRW-converted Daily Reset Index is designed to limit FX risk

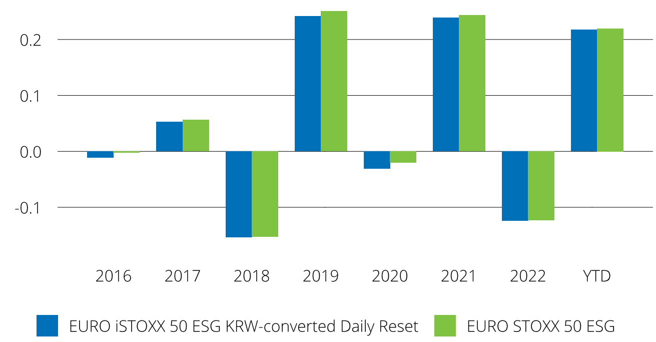
»It offers a replicable strategy that accounts for the execution lag between different time zones

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 ESG KRW-converted Daily Reset	-2.3	13.9	22.8	33.2	31.7	N/A	N/A	23.0	10.1	5.7
EURO STOXX 50 ESG	-2.3	22.0	23.0	34.0	34.5	N/A	N/A	23.2	10.3	6.2
Index volatility and risk				**Annualized volatility (%)**						**Annualized Sharpe ratio[2]**
EURO iSTOXX 50 ESG KRW-converted Daily Reset	N/A	N/A	16.6	18.8	20.6	N/A	N/A	1.0	0.5	0.3
EURO STOXX 50 ESG	N/A	N/A	16.6	18.8	20.5	N/A	N/A	1.0	0.5	0.3
Index to benchmark					**Correlation**					**Tracking error (%)**
EURO iSTOXX 50 ESG KRW-converted Daily Reset	1.0	1.0	1.0	1.0	1.0	0.1	0.1	0.2	0.1	0.3
Index to benchmark					**Beta**					**Annualized information ratio**
EURO iSTOXX 50 ESG KRW-converted Daily Reset	1.0	1.0	1.0	1.0	1.0	-2.9	-1.7	-1.1	-1.5	-1.7

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 Mar. 19, 2012 to Aug. 31, 2023

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

Methodology

The EURO iSTOXX 50 ESG KRW-converted Daily Reset Index is designed as a base for structured products in KRW. The index is settled in KRW, while its underlying index, the EURO STOXX 50 ESG Index, is denominated in EUR. The EURO iSTOXX 50 ESG KRW-converted Daily Reset Index is designed to limit FX risk and offer a replicable strategy that accounts for the execution lag between different time zones.

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	Quarterly
Calculation/distribution	dayend
Calculation hours	19:15:00 19:15:00
Base value/base date	1000 as of Mar. 19, 2012
History	Available since Mar. 19, 2012
Inception date	May. 14, 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	CH0313265099	IX5ESGKC	IX5ESGKC INDEX	.IX5ESGKC

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.