

Bloomberg Short Term Select KRW Index

The Bloomberg Short Term Select KRW Index has been created by combining Bloomberg KRW KTB+KORMSB 1-2 Yr and Bloomberg KRW Treasury 0-1 Yr index. The Index was created in September 2022 with history backfilled to January 1, 2019

1. **Bloomberg KRW KTB+KORMSB 1-2 Yr : 5%**
2. **Bloomberg KRW Treasury 0-1 Yr : 95%**

Index ID	37344
Index Ticker	138544KR Index - Total Return KRW Unhedged

Eligibility Requirements:

1. Bloomberg KRW KTB+KORMSB 1-2 Yr

The rules of this Index are described in [Bloomberg Asia Pacific Aggregate Index](#) ("Parent Index") with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg Global KRW KTB+KORMSB 1-2 Yr. measures the investment grade KORMSB and KTB bonds denominated in KRW With at least 1 year remaining to maturity and up to, but not including, 2 years until final maturity. The index was created in September 2022, with history backfilled to November 1, 2019.

Currency	Principal and interest must be denominated in KRW.
Ticker Inclusion	KTB and KORMSB.
Maturity	At least 1 year remaining to maturity and up to, but not including, 2 years until final maturity Regardless of optionality

2. Bloomberg KRW Treasury 0-1 Yr

The Bloomberg KRW Treasury 0-1 Yr. measures the investment grade KTB bonds denominated in KRW, with at least 1 month remaining to maturity and up to, but not including, 1 years until final maturity. The index was created in September 2022, with history backfilled to November 1, 2019.

Currency	Principal and interest must be denominated in KRW.
Ticker Inclusion	KTB
Credit Rating	Securities must be rated investment grade (Baa3/BBB-/BBB- or higher) using the middle rating of Moody's, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality

Minimum Liquidity Requirements	KRW 500 billion minimum par amount outstanding.
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Coupon	<ul style="list-style-type: none"> • Fixed-rate coupon (including zero coupon). • Callable fixed-to-floating rate bonds are eligible during their fixed-rate term only.
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- Bonds with a step-up coupon that changes according to a predetermined schedule are eligible.

Maturity At least 1 month remaining to maturity and up to, but not including, 1 years until final maturity, regardless of optionality

Market of Issue Publicly issued in the global and regional markets.

Seniority of Debt Senior and subordinated issues are included..

Security Types	Included	Excluded
	<ul style="list-style-type: none"> • Fixed-rate bullet, puttable, and callable bonds • Fixed-to-float (including fixed-to-variable) securities • Contingent capital 	<ul style="list-style-type: none"> • Bonds with equity type features (eg, warrants, convertibles, preferreds, DRD/QDI-eligible issues) • Inflation-linked bonds, floating-rate issues • Private placements, retail bonds • Illiquid securities with no available internal or third-party pricing source • Structured notes, pass-through certificates • Bonds with equity type features (eg, warrants, convertibles, preferreds)

Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the [Bloomberg Fixed Income Index Methodology](#) for Currency Hedging and Currency Returns.
- See Appendix 12 of the [Bloomberg Fixed Income Index Methodology](#) for Index Identification and Publication Currency.

Environmental, Social and Governance (ESG)

The Index does not take into account any ESG factors or pursue any ESG objectives, please refer to the [Bloomberg Fixed Income Methodology](#) ESG disclosure.

Version History

Date	Update
July 2024	Initial publication

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