

Bloomberg Blended Samsung Group Fixed Top 3 Equity and Korean Bond Index Methodology

July, 2024

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Introduction

This document is intended to be read in conjunction with the [Bloomberg Multi-Asset Basket of Indices Methodology](#); these documents collectively constitute the index methodology for the Indices.

The Bloomberg Blended Samsung Group Fixed Top 3 Equity and Korean Bond Index (the "Index") aims to reflect the performance of a fixed weighted long position in the respective constituents according to Table 2. The calculation of the Index follows the methodology specified in the [Bloomberg Multi-Asset Basket of Indices Methodology](#). There are no minimum liquidity requirements.

Index Specification

Fixings	<table border="1"> <thead> <tr> <th>Fixing</th> <th>Price Source</th> <th>FX Data Source</th> </tr> </thead> <tbody> <tr> <td>Closing Fixing</td> <td>Bloomberg Indices</td> <td>BISL Derived FX Data Methodology BFIX London 4 P.M.</td> </tr> </tbody> </table>	Fixing	Price Source	FX Data Source	Closing Fixing	Bloomberg Indices	BISL Derived FX Data Methodology BFIX London 4 P.M.		
Fixing	Price Source	FX Data Source							
Closing Fixing	Bloomberg Indices	BISL Derived FX Data Methodology BFIX London 4 P.M.							
Funded Constituents	The set of indices listed Table 2 whose currency listed under column 'Constituent Currency' is the same as the Index Currency.								
Index Base Date	The relevant date as specified under column 'Index Base Date' in Table 1.								
Index Base Value	1000.0000								
Index Business Days	A day subject to the relevant calendar or days as specified under column 'Index Business Days' in Table 1.								
Index Commencement Date	The relevant date as specified under column 'Index Commencement Date' in Table 1.								
Index Currency	The relevant currency as specified under column 'Index Currency' in Table 1.								
Observation Business Days	<table border="1"> <thead> <tr> <th>Data Field</th> <th>Observation Business Days</th> </tr> </thead> <tbody> <tr> <td>Index</td> <td>Index Business Days</td> </tr> <tr> <td>Price</td> <td>Index Business Days</td> </tr> <tr> <td>Spot Exchange Rate</td> <td>Index Business Days</td> </tr> </tbody> </table>	Data Field	Observation Business Days	Index	Index Business Days	Price	Index Business Days	Spot Exchange Rate	Index Business Days
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Index	0 (zero)								
Price	0 (zero)								
Spot Exchange Rate	0 (zero)								
Price Currency	The relevant currency as specified under column 'Constituent Currency' in Table 2.								
Pricing Days	The business days with respect to each Constituent.								
Rebalance Business Days	Index Business Days.								
Rebalance Length	1 (one) day								
Rebalance Start Date	Every Index Business Days.								
Units Determination Business Days	Index Business Days.								
Unit Determination Lag	0 (zero)								
Weighting Scheme	Fixed Weight								

Table 1: Index Information

Index Name	Ticker	Index Currency	Index Base Date	Index Business Days	Index Return Type	Index Commencement Date
Bloomberg Blended Samsung Group Fixed Top 3 Equity and Korean Bond Index	BBSEKB	KRW	31-Mar-2017	Monday to Friday	Total Return	September 23, 2022

Table 2: Constituents

The information of KIS 3Y KTB Futures Hedged Index Total Profit can be found in the [link](#):

Constituent Tag	Constituent	Constituent Ticker	Return Type	Constituent Currency	Weights
Equity	Samsung Electronics Co Ltd.	005930 KS	Price Return	KRW	20%
Equity	Samsung Biologics Co Ltd.	207940 KS	Price Return	KRW	10%
Equity	Samsung SDI Co Ltd.	006400 KS	Price Return	KRW	10%
Fixed Income	KIS 3Y KTB Futures Hedged Index Total Profit	KTBITP	Total Return	KRW	60%

Environmental, Social and Governance (ESG) Disclosures

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the [Bloomberg Multi-Asset Basket of Indices Methodology](#) for ESG disclosures.

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Beijing

+86 10 6649 7500

Dubai

+971 4 364 1000

Frankfurt

+49 69 9204 1210

Hong Kong

+852 2977 6000

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Mumbai

+91 22 6120 3600

New York

+1 212 318 2000

San Francisco

+1 415 912 2960

São Paulo

+55 11 2395 9000

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+65 6212 1000

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+61 2 9777 8600

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+81 3 4565 8900