Bloomberg Multi-Asset Weighted KRW ETFs Index Methodology

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Bloomberg

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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 Multi-Asset Weighted KRW ETFs 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

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 1000.00

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

Data Field	Observation Business Days
Index	Index Business Days
Price	Index Business Days
Spot Exchange Rate	Index Business Days

Observation Lag

Data Field	Observation Lag
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 1st Index Business Day of March, June, September and December.

Units Determination Business Days Index Business Days.

Unit Determination Lag 1 (one)

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 Multi-Asset Weighted KRW ETFs Index	BMAEKR	KRW	1-Dec-2017	Monday to Friday	Price Return	28-Apr-2023

Table 2: Constituents

Constituent Tag	Constituent	Constituent Ticker	Return Type	Constituent Currency	Weights
Equity	MIRAE ASSET TIGER S&P500 ETF	360750 KP Equity	Price Return	KRW	6%
Equity	KIM ACE S&P500 ETF	360200 KP Equity	Price Return	KRW	6%
Equity	Shinhan SOL S&P500 ETF	433330 KP Equity	Price Return	KRW	6%
Equity	Samsung KODEX S&P500 Total Return ETF	379800 KP Equity	Price Return	KRW	6%
Equity	KB KBSTAR S&P500 ETF	379780 KP Equity	Price Return	KRW	6%
Fixed Income	Samsung KODEX Active Korea Total Bond Market AA- ETF	273130 KP Equity	Price Return	KRW	11%
Fixed Income	KIM ACE KIS Active Bond Composite ETF	356540 KP Equity	Price Return	KRW	11%
Fixed Income	KB KBSTAR Active Korea Total Bond Market A- ETF	385540 KP Equity	Price Return	KRW	11%
Fixed Income	Shinhan SOL K-Total Bond Active AA- Higher ETF	436140 KP Equity	Price Return	KRW	11%
Fixed Income	Mirae Asset TIGER Aggregate Bond Active ETF	451540 KP Equity	Price Return	KRW	11%

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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