

**Index Guide - iBoxx
ALBI South Korea 3-10
*March 2023***

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1) Index overview

The bond universe of the index **iBoxx ALBI South Korea 3-10** is a subset of the iBoxx ALBI South Korea index. The index is calculated on each iBoxx ALBI calculation day based on consolidated iBoxx end-of-day bond prices.

For the custom index calculation, bond insertions and existing bonds follow the same prices as used in the iBoxx ALBI South Korea index.

The history date for the index is 31 December 2012 at a base level of 100.

2) Index structure

The bond selection rules for the index mirror the rules of the iBoxx ALBI South Korea index. In addition, below criteria is applied.

Average Life	Greater than or equals to 3 years and less than 10 years.
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3) Index identifiers

The following table delivers an overview of the index identifiers.

CPI = Clean Price Index Level

TRI = Total Return Index Level

Index Name	Version	ISIN	Sedol	BBG Ticker
iBoxx ALBI South Korea 3-10	CPI	GB00BQ8WS052	BQ8WS05	IBXXKR3P
	TRI	GB00BQ8WS169	BQ8WS16	IBXXKR3T

4) Index calculation

4.1) Calculation

Bond and index analytical values are calculated on each trading day using the daily closing prices. The calculation of the index follows the rules and publication calendar of iBoxx ALBI benchmark index.

4.2) Rebalancing

The index is reviewed and rebalanced once per month at the end of each month. The final composition of the index is published on the first trading day. The index is calculated using the same ask and bid prices which are used for the iBoxx ALBI South Korea Index. If the month-end falls on a non-business day the index will be calculated using the prices from the last business day and the accrued interest as of the calculation date.

5) Publication

The index will be published on the SFTP server daily. The following files will be published.

- **Indices:** daily index levels and analytics
- **Underlyings:** daily bond prices and analytics
- **Components:** monthly index composition
- **Forwards:** projected composition of the following month

6) Further information

Glossary of key terms

The Markit iBoxx Glossary document of key terms is available in the *Methodology* section of the iBoxx *Documentation* page on www.ihsmarkit.com.

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Please refer to the methodology for the Index for more details about the index, including the manner in which it is rebalanced, the timing of such rebalancing, criteria for additions and deletions, as well as all index calculations.

Information presented prior to an index’s launch date is hypothetical back-tested performance, not actual performance, and is based on the index methodology in effect on the launch date. However, when creating back-tested history for periods of market anomalies or other periods that do not reflect the general current market environment, index methodology rules may be relaxed to capture a large enough universe of securities to simulate the target market the index is designed to measure or strategy the index is designed to capture. For example, market capitalization and liquidity thresholds may be reduced. In addition, forks have not been factored into the back-test data with respect to the S&P Cryptocurrency Indices. For the S&P Cryptocurrency Top 5 & 10 Equal Weight Indices, the custody element of the methodology was not considered; the back-test history is based on the index constituents that meet the custody element as of the Launch Date. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results.

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