



FTSE South Korean Corporate Bond 4+ Years Index

Corporate | KRW

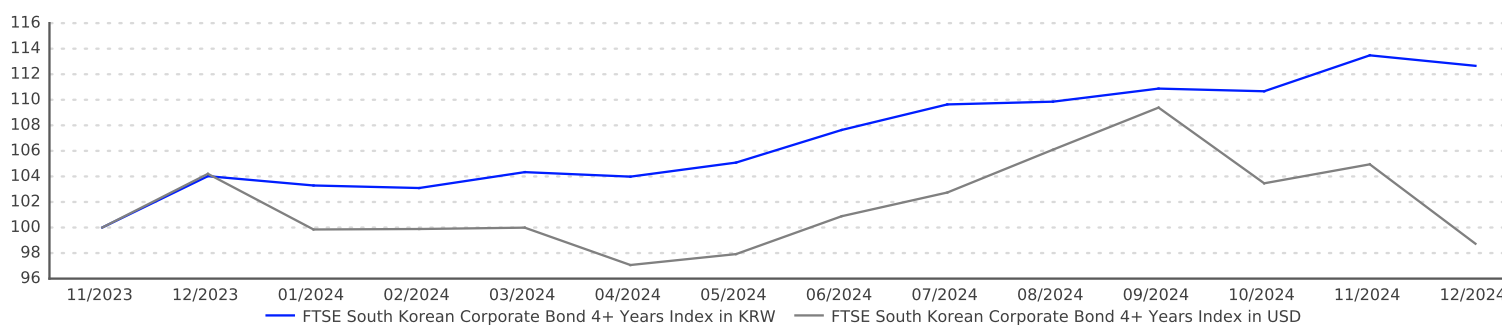
The FTSE South Korean Corporate Bond 4+ Years Index is designed to measure the performance of Korean Won-denominated corporate bonds issued both in and outside of the Korean bond market.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
FTSE South Korean Corporate Bond 4+ Years Index	377	59,469.00	57,927.45	100.00	3.28	7.70	3.59	6.12	65

* In KRW billions

HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
FTSE South Korean Corporate Bond 4+ Years Index in KRW	13.45	4.96
FTSE South Korean Corporate Bond 4+ Years Index in USD	3.04	11.69

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	KRW	USD
	Unhedged	Unhedged
YTD*	8.30	-5.25
1 Year	8.30	-5.25

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate and zero-coupon
Currency:	KRW
Minimum Maturity:	At least 4 years Fixed-to-floating bonds are removed one year prior to the fixed-to-floating rate start date
Minimum Issue Size:	KRW 80 billion
Minimum Credit Quality:	No minimum S&P or Moody’s rating requirements, defaulted bonds are excluded
Composition:	Securities excluded: Private placements, convertibles, asset-backed, mortgage-backed, fixed-rate perpetual and inflation-indexed bonds. Contingent capital securities that convert to common equity or suffer principal write-downs based on explicit balance-sheet or regulatory capital pre-specified triggers*.
Redemption features:	Bullet, sinking fund, puttable, extendable, or callable
Weighting:	Market capitalization
Rebalancing:	Once a month on the last business day of the month (pricing as of the last business day of the monthly and settlement as of the last calendar day of the month.)
Reinvestment of Cash Flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service bid-side 4:00 p.m. (Tokyo)
Calculation Frequency:	Daily
Settlement Date:	Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Fixing Date:	Each month, the upcoming month's index constituents are "fixed" on the profile fixing date. Each year's scheduled fixing dates are published on the website.
Base Date:	November 30, 2023

* Securities that can be converted at the discretion of local regulators are eligible provided they meet other index inclusion criteria.

VENDOR CODES

CFIIKC4P
FTSE South Korean Corporate Bond 4+ Years Index, in LCL terms

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