

# TIGER S&P500 Futures(H)(143850)

# TIGER ETF

April 30, 2024

## Investment Objective

The TIGER S&P 500 ETF seeks investment results that corresponds generally to the price and yield performance, before fees and expenses, of the S&P 500 futures Index, as represented by the S&P 500 Futures Excess Return Index

## Underlying Index

The index is constructed from the front-month E-mini futures contract on the S&P 500 index, traded under the symbol ES on the CME. (Index Licensor: S&P)

## Dividend Information(2Y)

record date	dividend yield	dividend per share (DPS)
-	-	-

## Basic Information

Inception Date	July 15, 2011
Underlying Assets	Index Futures
Net Assets	183,164mil. KRW
NAV per share	56,795.13KRW
Total Expense Ratio	(annual) 0.30 %
Distributions	End of Jan, Apr, Jul, Oct.
Asset Manager	Mirae Asset Global Investments
Custodian	Shinhan Bank
Administration	Korea Fund Partners
AP/LP	Please refer to our website(www.tigeretf.com)

## Trading Information

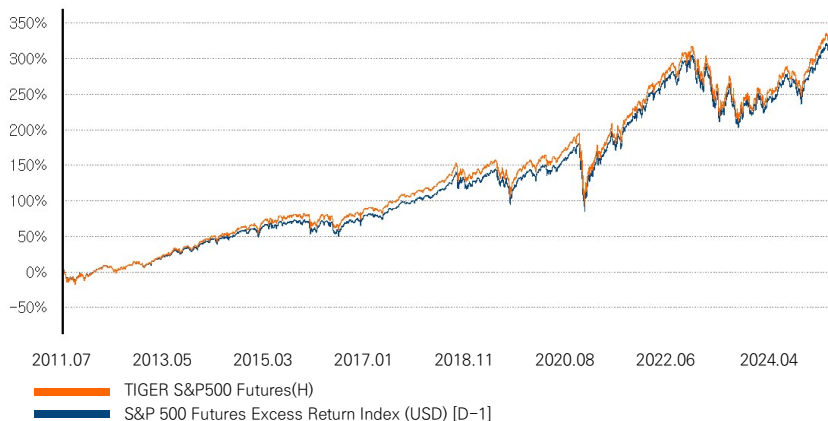
Primary Exchange	KRX
Name	TIGER S&P500
Bloomberg Ticker	143850 KS
Bloomberg Ticker(Benchmark)	SPXFP
Settlement	T+2
Creation Unit	25,000Share
Board Lot	1Share
Volume(Daily, 3month average)	108,388Share
Amount(Daily, 3month average)	6,129mil. KRW

## Performance

	1M	3M	6M	1Y	2Y	YTD	Since Inception	Volatility
TIGER S&P500 Futures(	-2.98	2.88	20.34	18.82	15.84	5.54	321.99	11.36
Benchmark	-3.04	2.69	20.09	18.47	15.45	5.18	306.52	11.57

\* The performances are total returns.

\* Volatility: annualized standard deviation based on daily performances of recent one year.



## Major Holdings

Name	Maturity	NO.ofcontracts (nominal amount)	Nominal value (mil. KRW)	Ratio against net asset (%)
S&P500 EMINI FUT JUN 2024	24.06.21	275	97,806	53.40
S&P500 EMINI FUT JUN 2024	24.06.21	136	48,369	26.41
S&P500 EMINI FUT JUN 2024	24.06.21	51	18,139	9.90
TIGER USD SYNTH-SOFR ACTIVE		488,000	26,445	14.44
TIGER SYNTH-KOFR ACTIVE		130,000	13,670	7.46
TIGER S&P500 TR ETF(H)		1,100,000	13,634	7.44
TIGER USD Futures Inverse2X		1,200,000	7,092	3.87
iShares Core S&P 500 ETF		7,000	4,959	2.71
SPDR S&P 500 ETF Trust		5,000	3,525	1.92

## ETF Based on Futures Index

\* The Fund seeks to replicate the performance of the S&P 500 Futures Index Excess Return, not S&P 500 Index: because the underlying asset of the Fund is index futures contract, not S&P 500 index constituent stocks. Thus, the Fund's investment result is determined by the futures contract price, which may differ from S&P 500 Index.

\*The above is one of the major risks of the product. Please see the product prospectus for the detail.

## Premium/discount to NAV

(2024.02.01 ~ 2024.04.30)

	Range	Days	Rate(%)
Premium/discount indicates the amount by which the market price trades above or below NAV. A value above "0" indicates that the Fund is trading at a premium and a value below "0" indicates that the Fund is trading at a discount.	3.0% ~	-	-
	2.0% ~ 3.0%	-	-
	1.0% ~ 2.0%	-	-
	0.0% ~ 1.0%	31	51.7
* Premium/discount to NAV (%) = closing price / NAV - 1	-1.0% ~ 0.0%	29	48.3
	-2.0% ~ -1.0%	-	-
	-3.0% ~ -2.0%	-	-
	~ -3.0%	-	-
<b>Total</b>		<b>60</b>	<b>100.0</b>

The premium/discounts remained 100.0% within the range(-2.0% ~ +2.0%) on all trading days for the past three months.