



FTSE South Korean Broad Bond 0+ Years Index

Multi-Sector | KRW

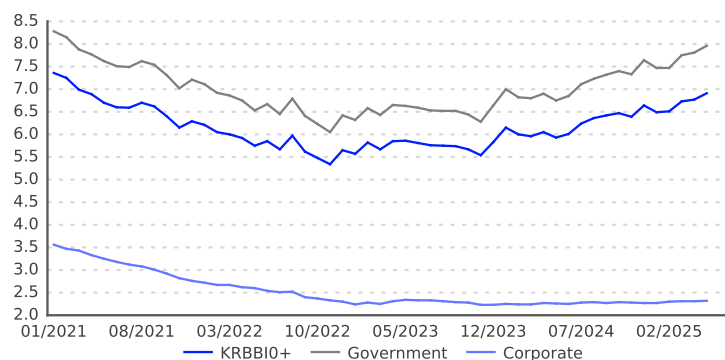
The FTSE South Korean Broad Bond 0+ Years Index (KRBBIO+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE South Korean Broad Bond Index through to maturity. A minimum maturity of one month applies.

INDEX PROFILE

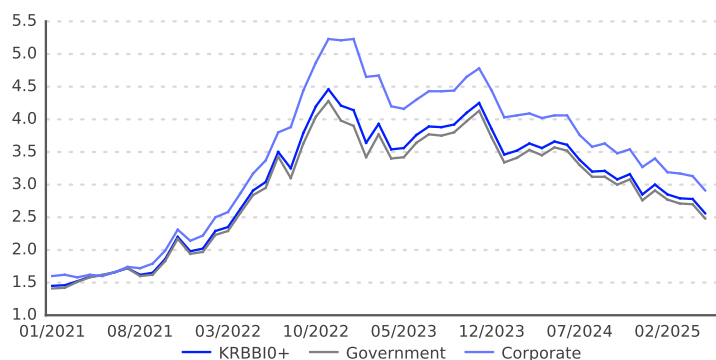
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
KRBBIO+	3,881	1,873,481.95	1,906,541.44	100.00	2.98	8.94	2.56	6.91	15
Investment-Grade	91	1,183,591.24	1,206,806.64	63.30	2.74	12.47	2.45	9.47	2
AA	91	1,183,591.24	1,206,806.64	63.30	2.74	12.47	2.45	9.47	2
Not-Rated	3,790	689,890.71	699,734.80	36.70	3.40	2.89	2.75	2.50	38
1-3 Months	182	65,517.00	65,963.23	3.46	3.29	0.15	2.77	0.15	42
3-6 Months	235	74,227.00	74,710.64	3.92	3.32	0.37	2.70	0.36	34
6-9 Months	275	83,384.51	84,490.75	4.43	3.59	0.63	2.64	0.61	28
9-12 Months	364	114,604.81	115,710.63	6.07	3.23	0.87	2.58	0.85	22
0-1 Year	1,056	337,733.33	340,875.25	17.88	3.35	0.56	2.66	0.55	30
1-3 Years	1,867	566,825.42	577,349.60	30.28	3.20	1.90	2.54	1.82	20
3-5 Years	515	196,528.66	201,331.72	10.56	3.11	4.07	2.62	3.79	23
5-7 Years	122	125,300.86	126,613.36	6.64	2.54	5.91	2.56	5.44	7
7-10 Years	82	117,264.22	127,511.86	6.69	3.62	8.39	2.62	7.24	4
10+ Years	239	529,829.46	532,859.64	27.95	2.44	24.46	2.48	17.95	1
Government	1,569	1,522,975.95	1,551,340.08	81.37	2.86	10.38	2.48	7.96	6
KTB	77	1,092,791.24	1,114,793.96	58.47	2.69	13.40	2.45	10.16	1
MSB	14	90,800.00	92,012.68	4.83	3.34	1.23	2.42	1.19	7
Other Govt Related	1,478	339,384.72	344,533.44	18.07	3.26	3.11	2.60	2.68	22
Collateralized	15	2,710.00	2,726.42	0.14	2.10	2.26	2.63	2.11	24
Corporate	2,297	347,796.00	352,474.93	18.49	3.55	2.68	2.91	2.32	53
Finance	1,374	212,832.00	216,518.87	11.36	3.66	2.25	2.93	2.00	55
Industrial	625	99,189.00	100,648.29	5.28	3.47	2.14	2.87	2.00	52
Utility	298	35,775.00	35,307.77	1.85	3.10	6.73	2.85	5.17	43

* In KRW billions

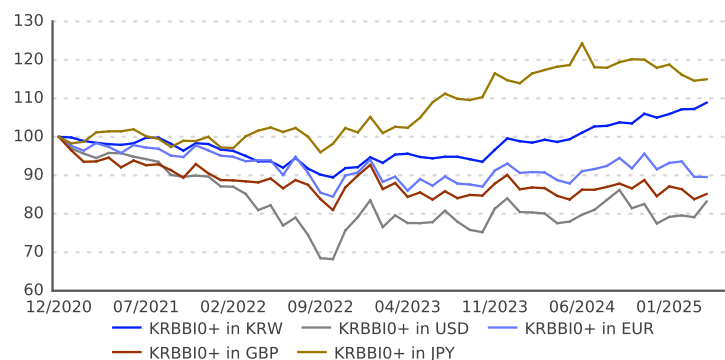
HISTORICAL EFFECTIVE DURATION



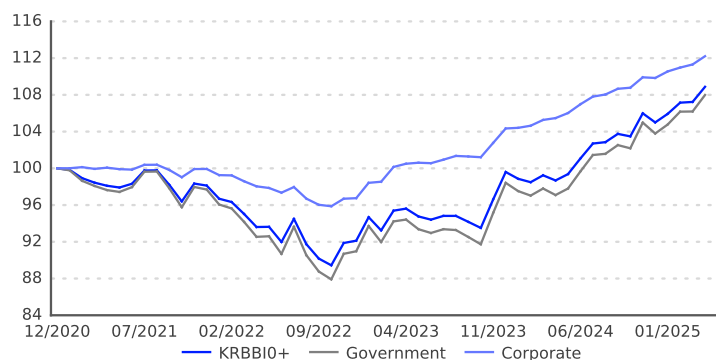
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in KRW)



	Return*	Standard Deviation*
KRBBIO+ in KRW	1.98	5.00
KRBBIO+ in USD	-4.15	13.24
KRBBIO+ in EUR	-2.51	9.69
KRBBIO+ in GBP	-3.64	9.44
KRBBIO+ in JPY	3.27	7.62

* Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	KRW	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	3.69	7.38	4.29	-2.18	3.63	0.69	4.29	-2.54	2.77
1 Year	10.33	7.28	12.51	0.91	10.65	0.57	12.36	-2.76	6.87
3 Years	5.16	0.91	7.14	-1.57	4.94	-1.15	6.47	4.20	1.75
5 Years	1.72	-3.61	2.76	-2.18	1.23	-3.16	2.33	2.83	-0.55

* Not annualized

	Return*	Standard Deviation*
KRBBIO+	1.98	5.00
Government	1.79	5.71
Corporate	2.69	2.17

* in KRW, Annualized Since Inception (in %)

TOP 10 ISSUERS (By Market Weight)

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
KOREA REPUBLIC	77	768.76	784.24	58.47	2.69	13.40	2.45	10.16	1
BANK OF KOREA	14	63.88	64.73	4.83	3.34	1.23	2.42	1.19	7
KOREA DEVELOPMENT BANK	271	61.70	62.75	4.68	3.49	1.40	2.58	1.34	23
KOREA ELECTRIC POWER CORP	376	45.90	45.82	3.42	2.99	4.40	2.68	3.54	30
INDUSTRIAL BANK OF KOREA	164	33.08	33.59	2.50	3.56	1.42	2.59	1.35	24
SHINHAN FINANCIAL GROUP CO LTD	238	27.84	28.36	2.11	3.57	1.99	2.76	1.84	40
NATIONAL AGRICULTURAL COOPERATIVE FEDERATION	142	20.43	20.71	1.54	3.30	1.81	2.65	1.71	30
KOREA LAND & HOUSING CORP	110	15.85	16.35	1.22	3.00	7.88	2.60	6.54	9
KOREA HANA BANK	108	15.69	15.92	1.19	3.51	3.10	2.79	2.16	34
KOREA DEPOSIT INSURANCE CORP	104	15.04	15.30	1.14	3.41	2.29	2.73	2.14	36

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate and zero-coupon
Currency:	KRW
Minimum maturity:	At least one month. Fixed-to-floating bonds are removed one month prior to the fixed-to-floating rate start date.
Minimum issue size:	Korea Treasury Bond/ Monetary Stabilisation Bond: KRW 1 trillion Government Sponsored/ Government Guaranteed: KRW 150 billion Corporate/ Regional Government*/ Others: KRW 80 billion
Minimum credit quality:	No minimum S&P or Moody's rating requirements, defaulted bonds are excluded
Composition:	Securities included: fixed-rate bonds issued by governments, regional governments, government-sponsored entities and corporations. 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. Korean National Housing Bonds and 10-Years Korea Treasury Bond issued prior to January 1, 2003.
Weighting:	Market capitalization
Rebalancing:	Once a month on the last business 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.
Base Date:	December 31, 2020

* Regional Government includes regional government, regional government-guaranteed and regional government-sponsored.

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

VENDOR CODES

SBKRBBZL FTSE South Korean Broad Bond 0+ Years Index, in KRW terms

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