



FTSE Asian Government Bond Index (AGBI)

Sovereign | Multi-Currency

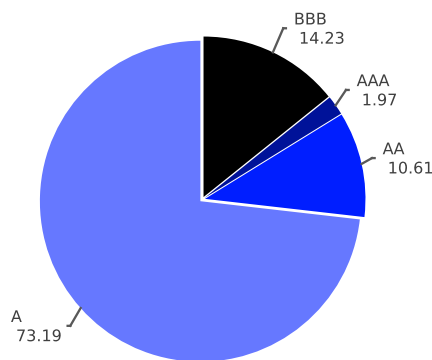
The FTSE Asian Government Bond Index (AGBI) measures the performance of local currency Asian government bonds and provides a broad benchmark for the Asian sovereign market. The AGBI rules and methodologies are consistent with those of the FTSE World Government Bond Index (WGBI) to enable performance comparisons across sovereign debt markets. Sub-indices are available in any combination of currency, maturity, or rating.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
AGBI	386	5,948.24	6,086.05	100.00	3.02	7.83	2.57	6.11
Investment-Grade	386	5,948.24	6,086.05	100.00	3.02	7.83	2.57	6.11
1-3 Years	93	1,749.65	1,791.60	29.44	2.51	1.97	1.75	1.90
3-5 Years	68	1,225.44	1,265.09	20.79	2.90	4.05	2.30	3.80
5-7 Years	53	890.47	922.58	15.16	3.04	6.03	2.56	5.48
7-10 Years	58	1,018.98	1,039.00	17.07	3.14	8.59	2.94	7.49
10+ Years	114	1,063.70	1,067.77	17.54	3.88	22.59	3.91	15.12
China	90	3,902.71	4,097.50	67.33	2.23	6.23	1.44	5.53
Hong Kong	24	13.64	13.49	0.22	2.48	5.64	2.95	4.67
India	39	496.04	499.91	8.21	6.87	9.63	6.97	5.85
Indonesia	46	237.34	246.43	4.05	7.16	10.21	6.79	6.29
Korea	65	717.49	632.20	10.39	2.71	13.68	3.92	9.28
Malaysia	31	161.27	167.41	2.75	4.03	10.23	3.61	7.59
Philippines	41	124.57	119.87	1.97	6.24	7.02	7.35	4.98
Singapore	21	111.97	119.60	1.97	2.67	11.83	1.86	9.50
Thailand	29	183.20	189.63	3.12	2.62	7.04	1.88	6.01

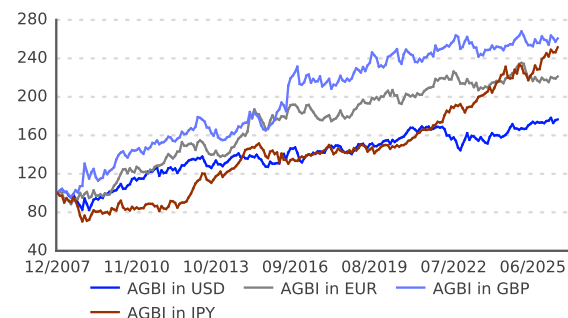
* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
AGBI in USD	3.13	8.53
AGBI in EUR	4.40	8.14
AGBI in JPY	5.14	9.99
AGBI in GBP	5.34	10.22

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	1.00	0.94	1.65	0.19	2.57	-0.38	0.78	0.93
1 Year	2.66	2.50	-0.13	0.40	13.26	-1.17	2.70	2.38
2 Years	5.36	5.82	1.62	3.85	6.05	1.42	2.40	5.72
3 Years	4.14	6.44	1.04	4.51	8.76	1.46	1.26	6.23

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	CNY, HKD, IDR, INR, KRW, MYR, PHP, SGD, THB
Minimum Maturity:	At least one year
Minimum Market Size:	Entry: At least USD 5 billion. Exit: Below USD 2.5 billion.
Minimum Size Outstanding:	China: CNY 35 billion (issued on or after 01 Jan 2020); CNY 100 billion (issued before 01 Jan 2020); Hong Kong: HKD 800 million; India: INR 250 billion; Indonesia: IDR 7.5 trillion; Korea: KRW 1 trillion; Malaysia: MYR 4 billion; Philippines: PHP 25 billion; Singapore: SGD 1.5 billion; Thailand: THB 25 billion.
Minimum Quality:	C by S&P and Ca by Moody's (excludes defaulted bonds)
Accessibility:	Minimum level of 1
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service except for: - Singapore (provided by the Monetary Authority of Singapore) - South Korea (provided by Korea Asset Pricing)
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, 2007

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>				Reuters	
AGBI	SBAGBIU <INDEX>	AGBI Malaysia	SBMYU <INDEX>	AGBI	0#.SBWGASGALL
AGBI Korea	SBKRU <INDEX>	AGBI Singapore	SBSGU <INDEX>	AGBI Korea	0#.SBWGKRMMAIN
AGBI Indonesia	SBIDU <INDEX>	AGBI Thailand	SBTHU <INDEX>	AGBI Indonesia	0#.SBWGDMAIN
AGBI Philippines	SBPHU <INDEX>			AGBI Philippines	0#.SBWGPHMAIN

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