

FTSE South Korean Broad Bond Index

Multi-Sector | KRW

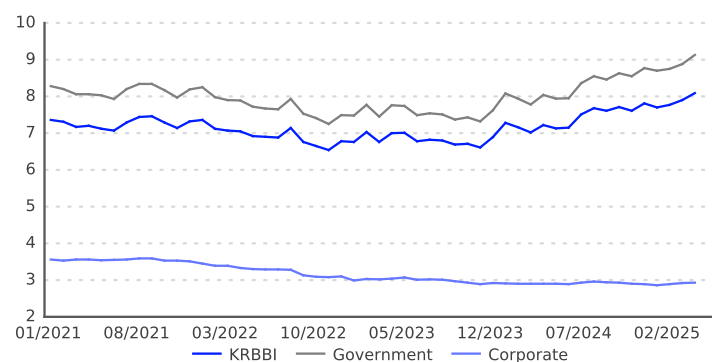
The FTSE South Korean Broad Bond Index (KRBBI) is designed to measure the performance of Korean Won-denominated bonds issued both in and outside of the Korean bond market. The KRBBI includes Korea Treasury Bonds (KTB), Monetary Stabilisation Bonds (MSB), government-related securities, collateralized, and corporate debts. The index covers a broad array of asset classes and sub-indices are available in any combination of asset class, maturity, and rating.

INDEX PROFILE

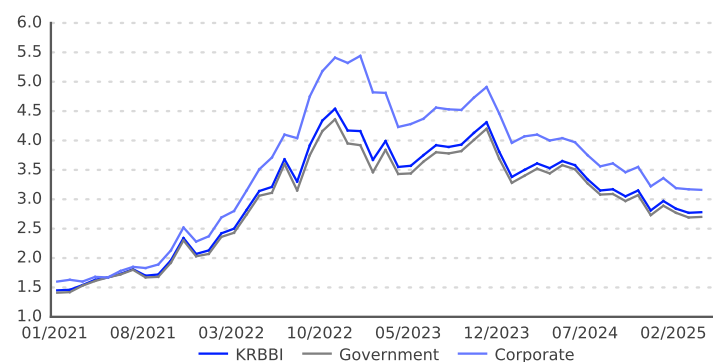
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
KRBBI	2,855	1,531,430.78	1,534,804.67	100.00	2.91	10.67	2.78	8.09	10
Investment-Grade	75	1,026,442.01	1,025,425.16	66.81	2.72	14.07	2.67	10.52	-0
AA	75	1,026,442.01	1,025,425.16	66.81	2.72	14.07	2.67	10.52	-0
Not-Rated	2,780	504,988.77	509,379.51	33.19	3.31	3.77	2.99	3.20	32
1-3 Years	1,892	577,967.72	585,478.69	38.15	3.21	1.90	2.82	1.82	17
3-5 Years	518	192,598.52	194,991.11	12.70	3.11	4.10	2.90	3.81	21
5-7 Years	123	125,700.86	124,836.00	8.13	2.54	5.98	2.84	5.51	7
7-10 Years	83	113,920.22	121,793.46	7.94	3.65	8.43	2.85	7.25	5
10+ Years	239	521,243.46	507,705.41	33.08	2.44	24.44	2.65	17.80	1
Government	1,163	1,276,270.79	1,277,585.92	83.24	2.80	12.12	2.70	9.13	3
KTB	68	975,762.01	974,011.45	63.46	2.69	14.71	2.67	10.99	-0
MSB	8	58,580.00	59,374.23	3.87	3.21	1.63	2.65	1.57	1
Other Govt Related	1,087	241,928.77	244,200.24	15.91	3.14	4.18	2.83	3.53	16
Collateralized	9	1,680.00	1,684.19	0.11	2.53	3.48	2.86	3.22	17
Corporate	1,683	253,480.00	255,534.56	16.65	3.49	3.44	3.16	2.93	48
Finance	969	149,981.00	152,036.15	9.91	3.62	2.90	3.20	2.55	51
Industrial	465	74,169.00	75,021.96	4.89	3.42	2.66	3.11	2.47	45
Utility	249	29,330.00	28,476.45	1.86	3.04	8.17	3.08	6.19	40

* In KRW billions

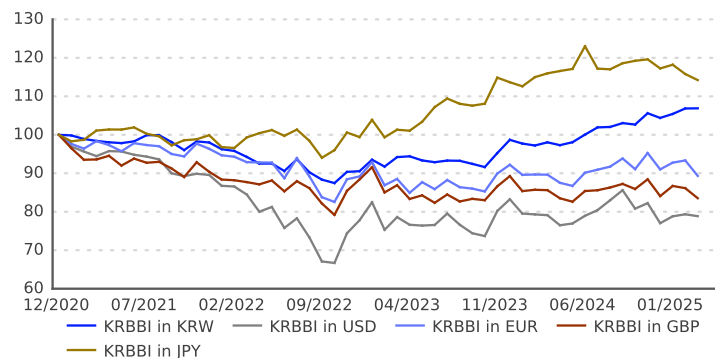
HISTORICAL EFFECTIVE DURATION



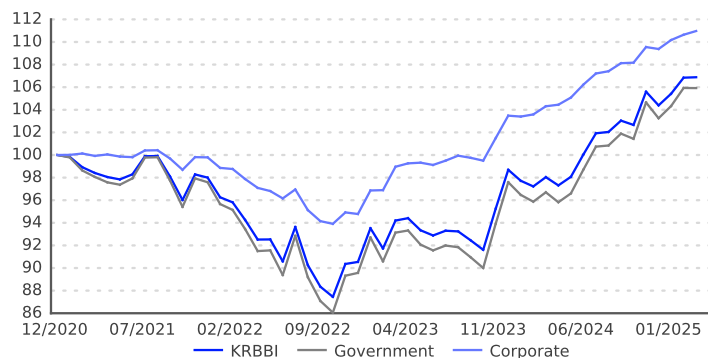
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in KRW)



	Return*	Standard Deviation*
KRBBI in KRW	1.58	5.98
KRBBI in USD	-5.44	13.89
KRBBI in EUR	-2.62	10.57
KRBBI in GBP	-4.15	10.19
KRBBI in JPY	3.18	8.10

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
KRBBI	1.58	5.98
Government	1.36	6.66
Corporate	2.48	2.86

* in KRW, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	KRW	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.39	2.37	2.77	-1.87	2.36	-0.67	2.81	-2.60	1.67
1 Year	9.02	-0.33	11.18	-0.35	9.44	-2.45	11.03	-1.52	5.45
3 Years	4.28	-2.27	6.25	-1.30	4.05	-1.62	5.52	4.77	0.88
5 Years	1.34	-4.64	2.38	-2.23	0.88	-3.54	1.93	2.69	-0.89

* Not annualized

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	68	662.66	661.47	63.46	2.69	14.71	2.67	10.99	-0
BANK OF KOREA	8	39.78	40.32	3.87	3.21	1.63	2.64	1.58	1
KOREA DEVELOPMENT BANK	164	36.36	37.00	3.55	3.41	2.04	2.79	1.94	15
KOREA ELECTRIC POWER CORP	307	35.21	34.67	3.33	2.81	5.39	2.93	4.28	26
INDUSTRIAL BANK OF KOREA	109	21.03	21.30	2.04	3.42	1.96	2.79	1.86	15
SHINHAN FINANCIAL GROUP CO LTD	173	17.92	18.22	1.75	3.49	2.73	2.95	2.49	28
NATIONAL AGRICULTURAL COOPERATIVE FEDERATION	106	14.44	14.59	1.40	3.29	2.37	2.89	2.23	24
KOREA LAND & HOUSING CORP	100	14.07	14.36	1.38	3.11	8.60	2.84	7.04	6
KOREA DEPOSIT INSURANCE CORP	76	10.28	10.42	1.00	3.37	2.95	2.99	2.73	32
KOREA HANA BANK	60	8.86	8.95	0.86	3.37	4.95	3.11	3.34	28

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate and zero-coupon
Currency:	KRW
Minimum maturity:	At least one year. 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

SBKRBBL FTSE South Korean Broad Bond Index, in KRW terms

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