



# FTSE South Korean Broad Bond Index

Multi-Sector | KRW

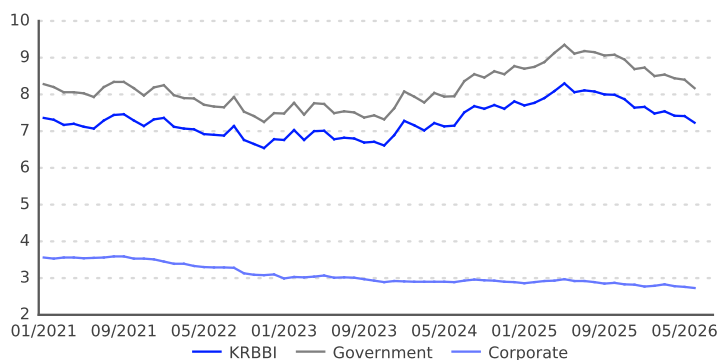
The FTSE South Korean Broad Bond Index (KRBBI) is designed to measure the performance of Korean Won-denominated bonds issued both in and outside of the Korean bond market. The KRBBI includes Korea Treasury Bonds (KTB), Monetary Stabilisation Bonds (MSB), government-related securities, collateralized, 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

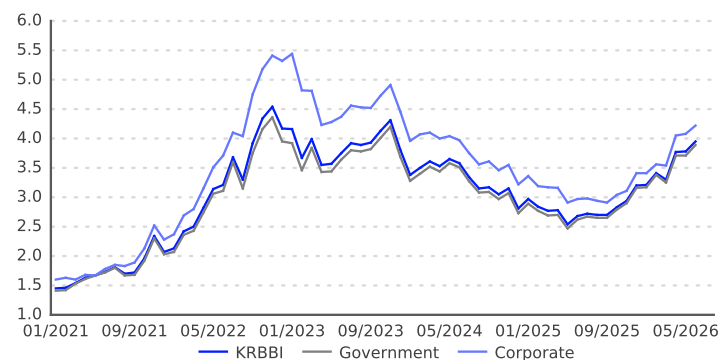
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>KRBBI</b>	<b>2,892</b>	<b>1,685,226.65</b>	<b>1,529,347.87</b>	<b>100.00</b>	<b>2.86</b>	<b>11.06</b>	<b>3.95</b>	<b>7.23</b>	<b>12</b>
Investment-Grade	78	1,178,927.00	1,037,522.79	67.84	2.70	14.24	3.90	9.25	0
AA	78	1,178,927.00	1,037,522.79	67.84	2.70	14.24	3.90	9.25	0
Not-Rated	2,814	506,299.65	491,825.07	32.16	3.22	3.67	4.05	2.97	36
1-3 Years	1,985	617,090.15	613,576.23	40.12	3.08	1.82	3.76	1.74	20
3-5 Years	494	237,933.56	228,845.61	14.96	2.78	3.90	4.06	3.64	18
5-7 Years	93	95,664.22	93,267.81	6.10	3.24	5.72	4.06	5.14	7
7-10 Years	81	131,596.35	126,011.98	8.24	3.30	8.36	4.07	7.16	3
10+ Years	239	602,942.37	467,646.22	30.58	2.50	24.78	4.07	16.62	2
Government	1,114	1,412,725.13	1,263,744.76	82.63	2.76	12.57	3.89	8.17	4
KTB	70	1,123,097.00	982,085.26	64.22	2.70	14.86	3.92	9.68	0
MSB	8	55,830.00	55,437.54	3.62	2.73	1.65	3.52	1.58	-0
Other Govt Related	1,036	233,798.13	226,221.97	14.79	3.05	4.16	3.85	3.25	18
Collateralized	7	1,340.00	1,295.03	0.08	3.02	4.01	4.08	3.66	20
Corporate	1,771	271,161.52	264,308.08	17.28	3.36	3.24	4.22	2.73	52
Finance	1,098	173,835.00	170,947.06	11.18	3.40	2.80	4.22	2.49	53
Industrial	419	67,208.52	66,107.77	4.32	3.37	2.47	4.19	2.29	52
Utility	254	30,118.00	27,253.25	1.78	3.09	7.53	4.31	5.30	48

\* In KRW billions

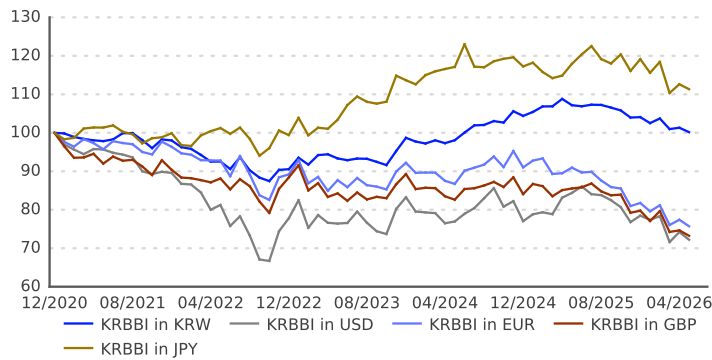
## HISTORICAL EFFECTIVE DURATION



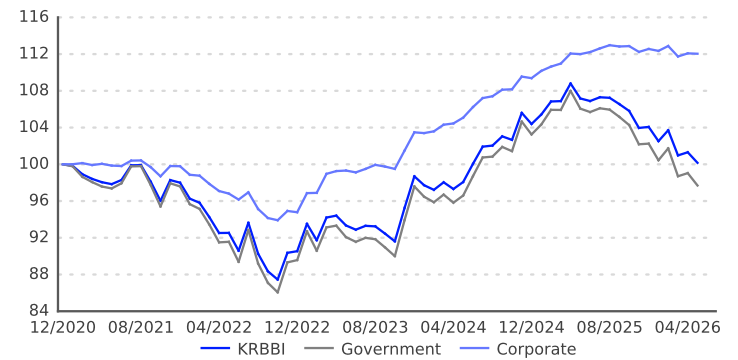
## HISTORICAL YIELD TO MATURITY



**HISTORICAL INDEX LEVEL (By Currency)**



**HISTORICAL INDEX LEVEL (By Sector, in KRW)**



**ANNUALIZED RETURNS (in %)**

	KRW	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-3.75	-8.00	-3.09	-7.41	-3.83	-8.20	-3.10	-6.56	-4.39
1 Year	-6.54	-14.44	-4.71	-16.76	-6.67	-14.40	-4.81	-5.60	-8.21
3 Years	2.38	-1.87	4.49	-4.78	2.54	-4.58	4.23	2.50	-0.60
5 Years	0.47	-5.47	1.97	-4.59	0.04	-4.46	1.50	1.89	-2.15

\* 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	70	745.25	651.68	64.22	2.70	14.86	3.92	9.68	0
BANK OF KOREA	8	37.05	36.79	3.62	2.73	1.65	3.50	1.59	-0
KOREA DEVELOPMENT BANK	152	34.10	33.92	3.34	3.19	1.95	3.71	1.83	17
KOREA ELECTRIC POWER CORP	290	29.65	27.68	2.73	2.89	5.53	4.03	4.04	30
INDUSTRIAL BANK OF KOREA	101	22.22	21.97	2.16	3.02	1.96	3.70	1.85	17
SHINHAN FINANCIAL GROUP CO LTD	168	16.65	16.39	1.62	3.33	2.68	4.02	2.46	37
KOREA LAND & HOUSING CORP	117	16.84	15.80	1.56	3.20	8.15	4.08	6.32	14
KOREA DEPOSIT INSURANCE CORP	82	12.58	12.33	1.22	3.06	2.67	4.00	2.47	34
KOREA HANA BANK	88	12.48	12.11	1.19	3.11	4.30	4.10	3.68	25
NATIONAL AGRICULTURAL COOPERATIVE FEDERATION	95	12.16	11.99	1.18	3.15	2.20	3.87	2.06	30

**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) except for: - South Korean Treasury Bonds (provided by Korea Asset Pricing 4:00 p.m. (Tokyo) end of day price)
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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