

FTSE Korean Government Bond Index

Sovereign | Korean Won

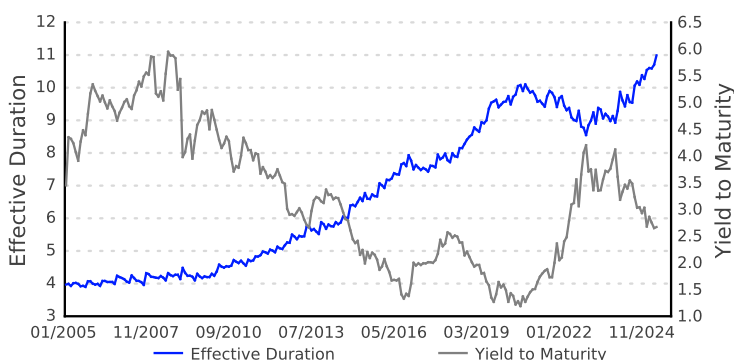
The FTSE Korean Government Bond Index (KRGBI) measures the performance of fixed-rate, local currency Korean government bonds. Sub-indices are available by maturity.

INDEX PROFILE

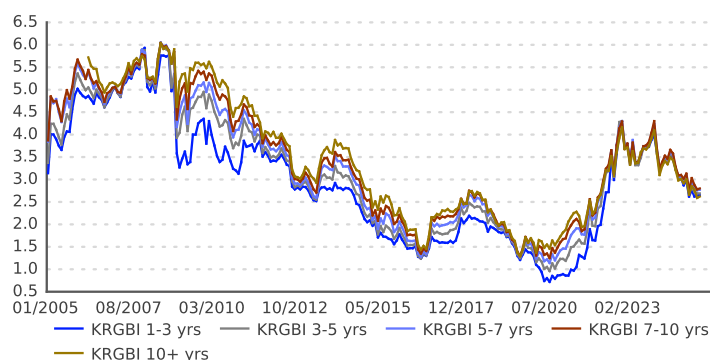
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
KRGBI	63	944,321.01	943,348.42	100.00	2.70	13.68	2.68	10.47
1-3 Years	16	181,262.17	183,588.12	19.46	2.91	2.06	2.65	1.99
3-5 Years	9	100,199.30	101,263.83	10.73	2.83	4.12	2.69	3.87
5-7 Years	6	104,172.86	103,502.44	10.97	2.47	6.00	2.77	5.54
7-10 Years	7	99,759.22	106,890.33	11.33	3.62	8.45	2.80	7.28
10+ Years (incl. 50 yrs)	30	490,368.46	478,766.73	50.75	2.44	24.68	2.62	17.96
KRGBI (incl. 50 yrs)**	68	975,762.01	974,011.45	100.00	2.69	14.71	2.67	10.99

* In KRW billions ** All the historical data and charts below are KRGBI including 50-year bonds.

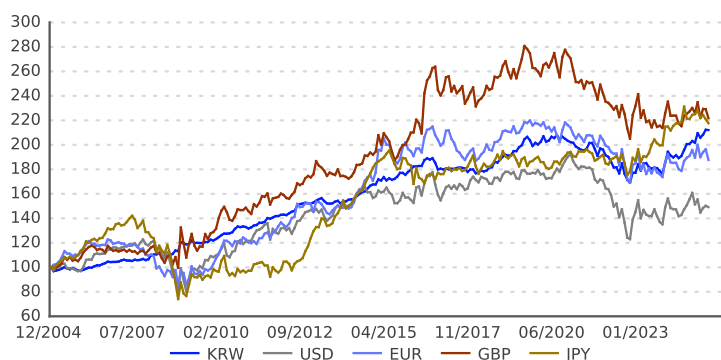
HISTORICAL EFFECTIVE DURATION and YIELD TO MATURITY



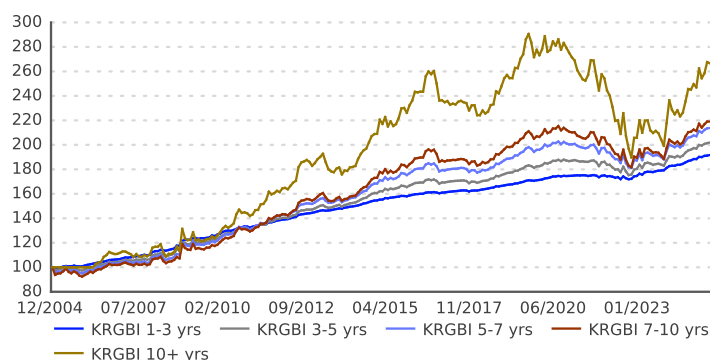
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in KRW)



	Return*	Standard Deviation*
KRGBI in KRW	3.78	5.02
KRGBI in USD	1.99	13.30
KRGBI in EUR	3.16	11.19
KRGBI in GBP	4.01	13.63
KRGBI in JPY	3.91	12.73

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
KRGBI 1-3 Years	3.27	1.49
KRGBI 3-5 Years	3.53	2.97
KRGBI 5-7 Years	3.82	4.32
KRGBI 7-10 Years	3.95	5.75
KRGBI 10+ Years	5.30	10.10

* in KRW, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	KRW	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	3.01	2.99	3.39	-1.27	2.98	-0.07	3.43	-2.01	2.27
1 Year	10.75	1.26	13.00	1.24	11.25	-0.90	12.82	0.05	7.07
3 Years	4.44	-2.12	6.57	-1.15	4.28	-1.47	5.73	4.93	1.00
5 Years	0.92	-2.84	2.05	-2.54	0.38	-3.62	1.51	3.70	-1.43

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	KRW
Minimum Maturity:	At least one year
Minimum Issue Size:	KRW 1 trillion
Composition:	Sovereign debt from Korea denominated in Korean Won. Monetary Stabilization bonds, Korea Housing Trust bonds, and 10-Years securities issued prior to January 1, 2003 and bonds with maturity of 50 years or above from issuance are excluded. Variable rate, floating-rate, fixed-to-floating rate, index linked, retail directed, bills, stripped zero coupon, convertibles, savings, private placements, and fixed rate perpetual bonds are excluded.
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
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, 2004

VENDOR CODES

CFIKRGL FTSE Korean Government Bond Index, in KRW terms

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