

FTSE Korean Government Bond Index

Sovereign | Korean Won

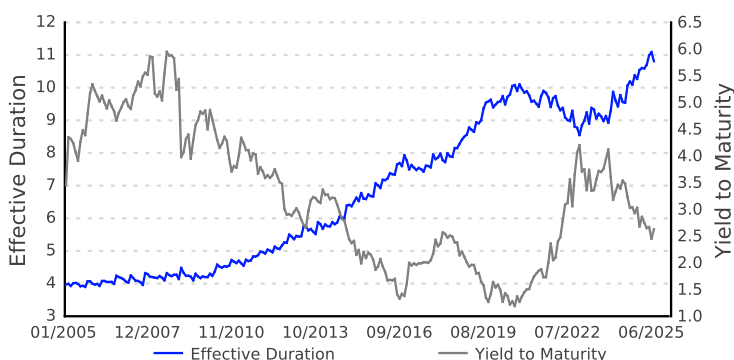
The FTSE Korean Government Bond Index (KRGBI) measures the performance of fixed-rate, local currency Korean government bonds. Sub-indices are available by maturity.

INDEX PROFILE

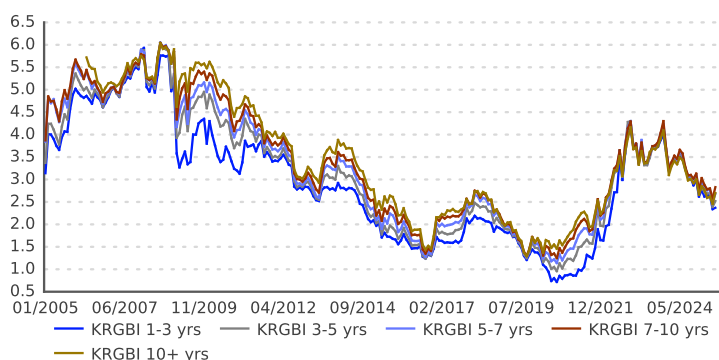
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
KRGBI	63	975,557.01	975,491.35	100.00	2.70	13.61	2.63	10.29
1-3 Years	16	190,213.17	194,399.30	19.93	2.90	1.91	2.37	1.84
3-5 Years	9	103,214.30	105,382.05	10.80	2.82	3.97	2.52	3.73
5-7 Years	6	104,100.86	104,391.64	10.70	2.47	5.83	2.68	5.38
7-10 Years	7	104,288.22	111,832.37	11.46	3.59	8.34	2.83	7.19
10+ Years (incl. 50 yrs)	30	506,581.46	490,929.43	50.33	2.44	24.73	2.70	17.86
KRGBI (incl. 50 yrs)**	68	1,008,398.1	1,006,934.7	100.00	2.69	14.66	2.63	10.81

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

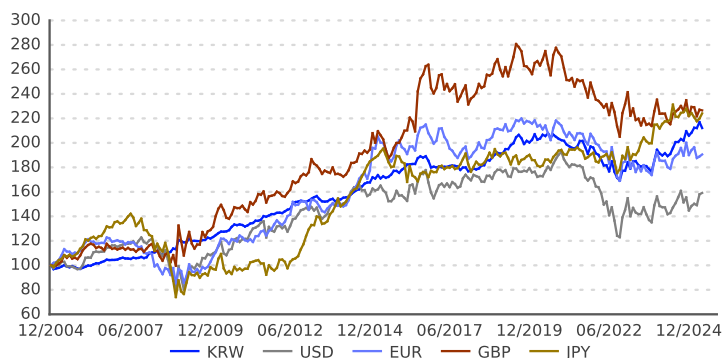
HISTORICAL EFFECTIVE DURATION and YIELD TO MATURITY



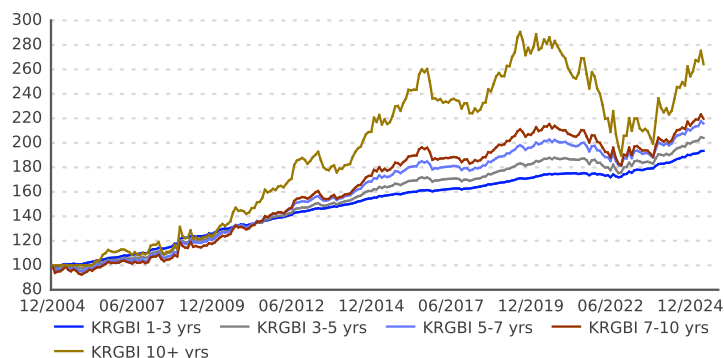
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in KRW)



	Return*	Standard Deviation*
KRGBI in KRW	3.75	5.05
KRGBI in USD	2.30	13.31
KRGBI in EUR	3.21	11.15
KRGBI in GBP	4.09	13.59
KRGBI in JPY	4.03	12.69

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
KRGBI 1-3 Years	3.29	1.49
KRGBI 3-5 Years	3.55	2.97
KRGBI 5-7 Years	3.84	4.32
KRGBI 7-10 Years	3.93	5.75
KRGBI 10+ Years	5.20	10.13

* in KRW, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	KRW	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.99	9.90	3.75	0.24	2.86	2.06	3.73	0.90	1.79
1 Year	11.07	11.46	13.31	6.58	11.34	5.23	13.14	2.34	7.55
3 Years	5.29	1.53	7.55	-0.41	5.21	-0.73	6.72	5.49	1.77
5 Years	0.52	-1.62	1.70	-2.02	-0.02	-3.32	1.16	4.30	-1.90

* 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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