



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

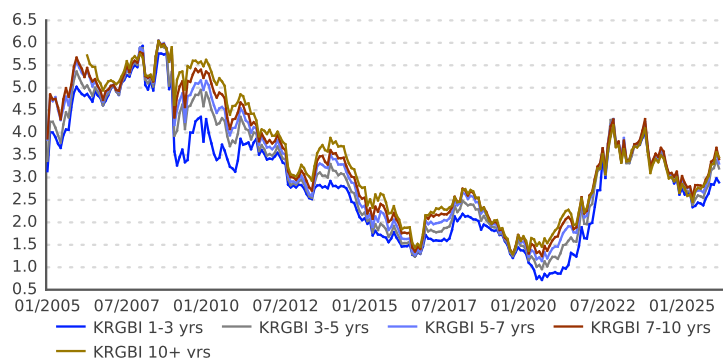
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
KRGBI	65	1,054,701.1	982,313.84	100.00	2.69	13.54	3.28	9.64
1-3 Years	16	207,310.17	209,172.84	21.29	2.86	1.82	2.89	1.75
3-5 Years	10	150,349.60	147,668.04	15.03	2.53	4.03	3.20	3.80
5-7 Years	5	79,716.52	79,878.70	8.13	3.16	5.93	3.31	5.39
7-10 Years	8	107,518.35	107,240.16	10.92	3.29	8.43	3.41	7.34
10+ Years (incl. 50 yrs)	31	549,341.37	470,034.25	47.85	2.46	24.98	3.45	17.24
KRGBI (incl. 50 yrs)**	70	1,094,236.1	1,013,993.5	100.00	2.68	14.70	3.28	10.11

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

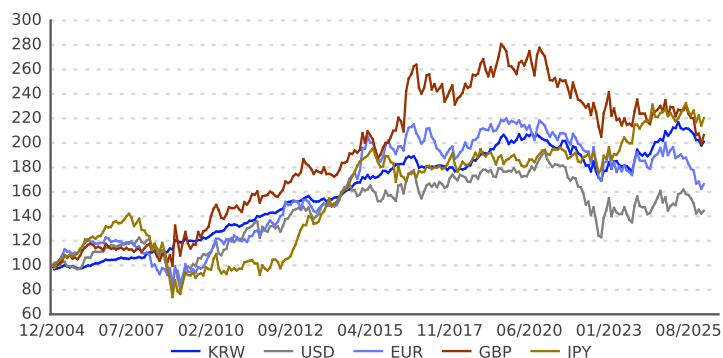
HISTORICAL EFFECTIVE DURATION and YIELD TO MATURITY



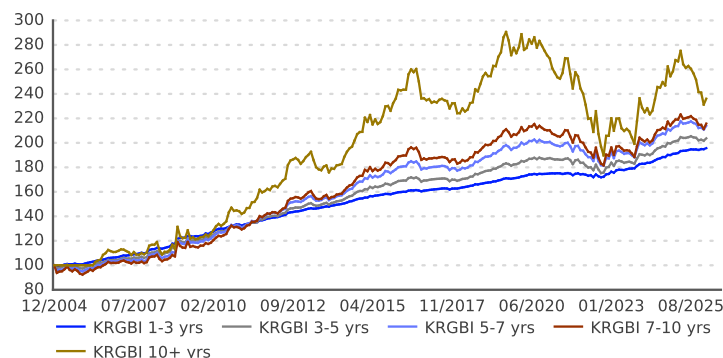
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in KRW)



	Return*	Standard Deviation*
KRGBI in KRW	3.35	5.05
KRGBI in USD	1.76	13.18
KRGBI in EUR	2.44	11.11
KRGBI in GBP	3.48	13.50
KRGBI in JPY	3.80	12.59

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
KRGBI 1-3 Years	3.22	1.47
KRGBI 3-5 Years	3.42	2.95
KRGBI 5-7 Years	3.66	4.28
KRGBI 7-10 Years	3.70	5.70
KRGBI 10+ Years	4.41	10.08

* in KRW, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	KRW	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.71	-0.57	-0.49	-1.09	-0.73	-0.52	-0.41	-0.96	-0.95
1 Year	-5.37	-3.77	-3.45	-15.24	-5.50	-9.87	-3.50	-0.30	-7.28
3 Years	3.91	1.06	6.13	-2.50	4.07	-2.41	5.76	5.76	0.67
5 Years	0.22	-4.61	1.71	-4.08	-0.20	-3.86	1.19	2.97	-2.38

* 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

CFIIKRGL FTSE Korean Government Bond Index, in KRW terms

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