

# FTSE Saudi Arabian Government Bond Index

Sovereign | Saudi Riyal

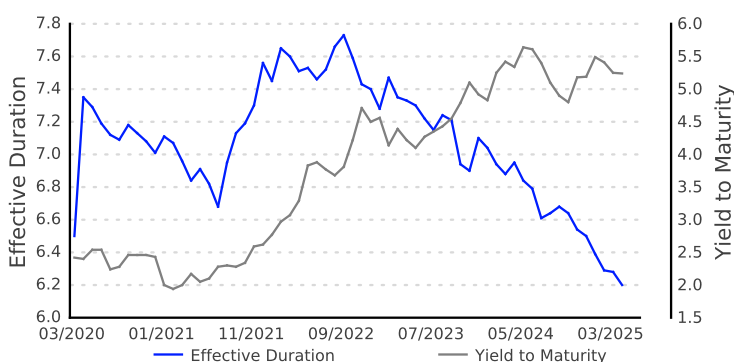
The FTSE Saudi Arabian Government Bond Index (SAGBI) measures the performance of fixed-rate, local currency Saudi Arabian government bonds. Sub-indices are available by maturity, and for Sukuk and non-Sukuk

## INDEX PROFILE

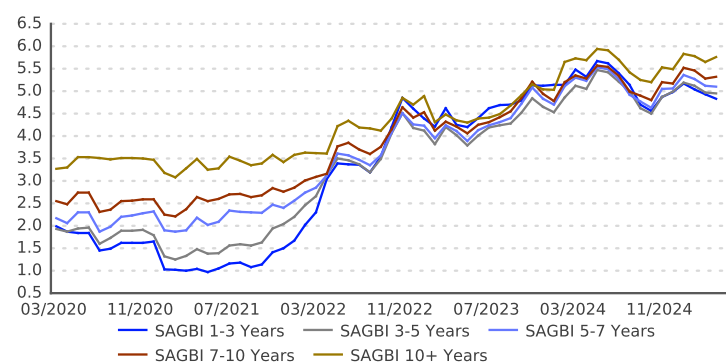
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>SAGBI</b>	<b>45</b>	<b>529.16</b>	<b>477.45</b>	<b>100.00</b>	<b>3.54</b>	<b>8.38</b>	<b>5.24</b>	<b>6.20</b>
1-3 Years	8	51.58	49.53	10.37	2.87	2.47	4.83	2.27
3-5 Years	10	102.10	95.67	20.04	3.09	4.17	4.95	3.71
5-7 Years	8	105.17	96.36	20.18	3.44	6.30	5.10	5.38
7-10 Years	10	149.52	133.64	27.99	3.67	8.51	5.32	6.93
10+ Years	9	120.78	102.26	21.42	4.11	16.12	5.76	10.24

\* In SAR billions

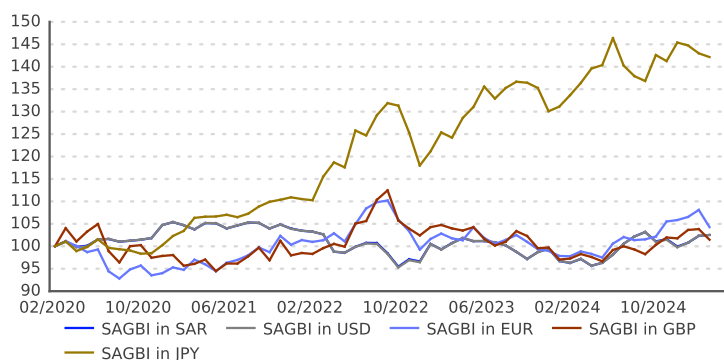
## HISTORICAL EFFECTIVE DURATION and YIELD TO MATURITY



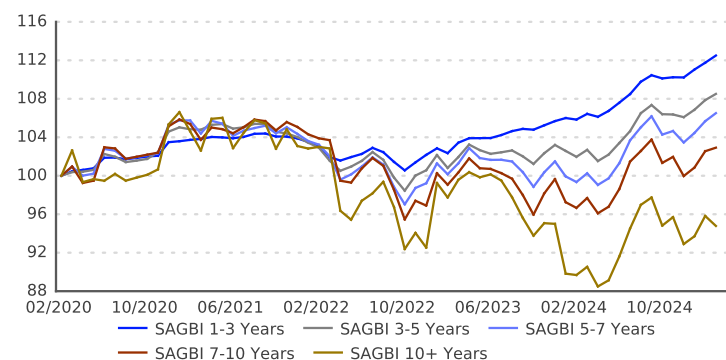
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (By Maturity Sector, in SAR)



	Return*	Standard Deviation*		Return*	Standard Deviation*
SAGBI in SAR	0.49	4.92	1-3 Years	2.34	1.73
SAGBI in USD	0.49	4.95	3-5 Years	1.62	2.98
SAGBI in EUR	0.82	6.69	5-7 Years	1.25	4.16
SAGBI in GBP	0.29	7.90	7-10 Years	0.57	5.38
SAGBI in JPY	7.16	8.01	10+ Years	-1.05	8.07

\* Annualized Since Inception (in %)

\* Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	SAR	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.58	2.75	2.36	-1.50	1.96	-0.30	2.40	-2.23	1.27
1 Year	5.51	5.50	5.07	5.48	3.24	3.25	4.76	4.24	-0.59
3 Years	-0.05	-0.04	-0.50	0.95	-2.57	0.62	-1.10	7.16	-5.47
5 Years	0.27	0.30	-0.07	0.62	-1.70	-0.50	-0.53	7.06	-3.32
Since Inception	0.49	0.49	0.16	0.82	-1.49	0.29	-0.30	7.16	-3.08

\* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	SAR
Minimum Maturity:	At least one year
Minimum Issue Size:	SAR 1 billion
Composition	Sukuk and non-Sukuk government bonds
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:	February 28, 2020

VENDOR CODES

SBSAL FTSE Saudi Arabian Government Bond Index, in SAR terms

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