



FTSE Saudi Arabian Government Bond Index

Sovereign | Saudi Riyal

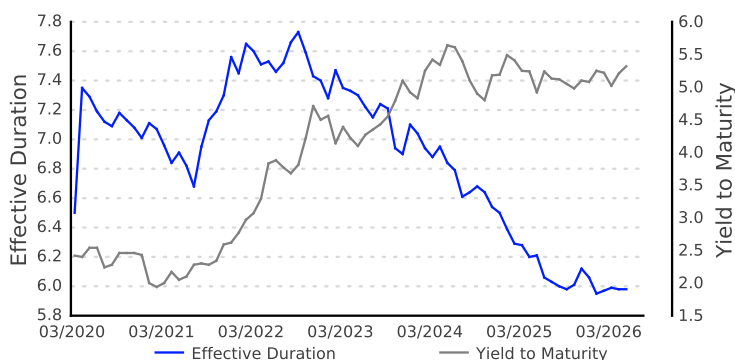
The FTSE Saudi Arabian Government Bond Index (SAGBI) measures the performance of fixed-rate, local currency Saudi Arabian government bonds. Sub-indices are available by maturity, and for Sukuk and non-Sukuk

INDEX PROFILE

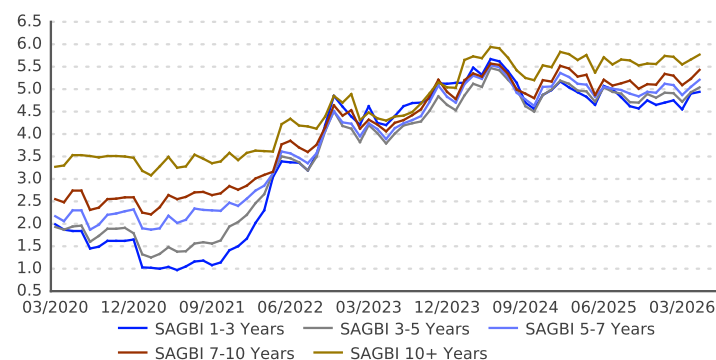
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
SAGBI	43	666.33	619.92	100.00	3.95	8.04	5.32	5.98
1-3 Years	12	83.48	81.22	13.10	3.22	2.29	4.94	2.10
3-5 Years	7	100.59	95.71	15.44	3.56	4.31	5.04	3.80
5-7 Years	7	146.44	135.10	21.79	3.53	6.00	5.21	5.13
7-10 Years	9	196.75	184.71	29.80	4.36	8.49	5.43	6.73
10+ Years	8	139.08	123.18	19.87	4.54	15.69	5.77	10.05

* In SAR billions

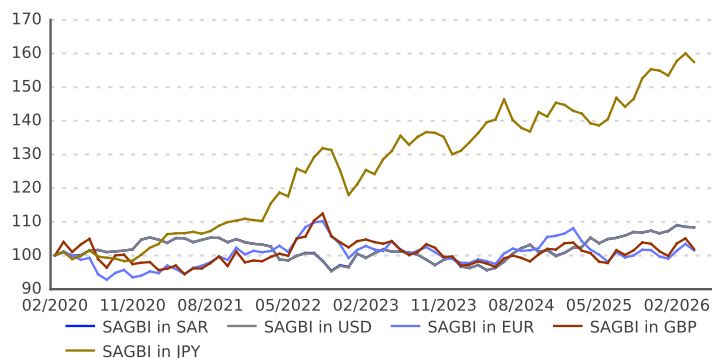
HISTORICAL EFFECTIVE DURATION and YIELD TO MATURITY



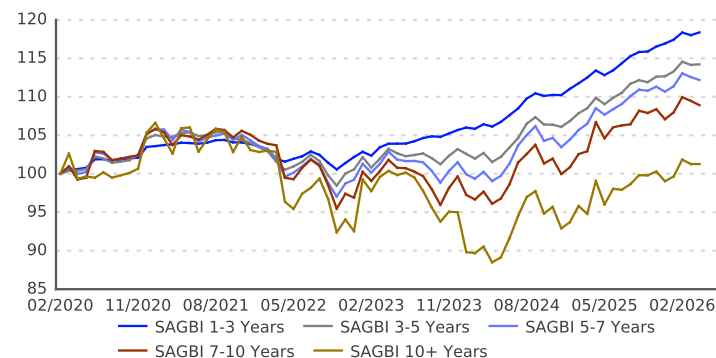
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Maturity Sector, in SAR)



	Return*	Standard Deviation*
SAGBI in SAR	1.31	4.75
SAGBI in USD	1.31	4.77
SAGBI in EUR	0.24	6.63
SAGBI in GBP	0.30	7.86
SAGBI in JPY	7.64	7.90

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
1-3 Years	2.77	1.70
3-5 Years	2.18	2.86
5-7 Years	1.88	3.96
7-10 Years	1.39	5.32
10+ Years	0.20	7.80

* Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	SAR	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	1.66	1.67	1.34	1.79	0.76	0.64	1.36	1.65	0.30
1 Year	2.90	2.91	2.02	-0.27	-0.13	1.16	1.92	13.06	-1.75
3 Years	2.09	2.09	1.53	0.05	-0.45	-0.53	1.22	6.99	-3.53
5 Years	0.60	0.60	0.11	1.12	-1.79	0.98	-0.32	8.12	-3.83
Since Inception	1.31	1.31	0.88	0.24	-0.87	0.30	0.47	7.64	-2.48

* 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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