



# FTSE Asian Government Extended Bond Index (AGBI Extended)

Sovereign | Multi-Currency

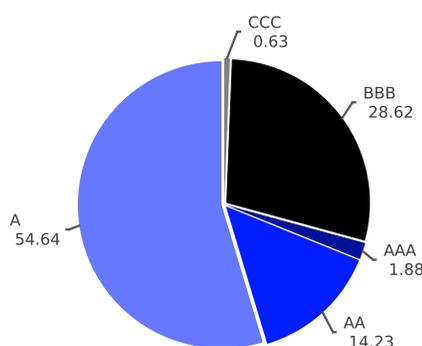
The FTSE Asian Government Extended Bond Index (AGBI Extended) measures the performance of government bonds from eleven Asian markets, denominated in local currencies. The index, which covers the same countries as the FTSE Asian Government Bond Index (AGBI) with the addition of India, Sri Lanka, and Taiwan, provides a broad benchmark for Asian sovereign markets. Sub-indices are available in any combination of currency, maturity, and rating.

## INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>AGBI Extended</b>	<b>519</b>	<b>5,140.39</b>	<b>5,252.86</b>	<b>100.00</b>	<b>4.05</b>	<b>9.43</b>	<b>3.81</b>	<b>6.58</b>
Investment-Grade	464	5,103.95	5,219.77	99.37	3.99	9.45	3.76	6.60
High-Yield	55	36.43	33.10	0.63	12.23	6.91	12.37	3.82
1-3 Years	112	1,259.41	1,280.56	24.38	3.24	1.94	2.98	1.85
3-5 Years	94	948.92	977.46	18.61	3.75	4.00	3.29	3.67
5-7 Years	68	766.78	785.40	14.95	3.92	6.02	3.69	5.30
7-10 Years	93	872.46	894.49	17.03	4.25	8.54	4.02	7.12
10+ Years	152	1,292.82	1,314.96	25.03	5.01	23.35	4.95	13.75
China	78	2,494.14	2,613.86	49.76	2.79	6.77	2.19	5.74
Hong Kong	14	10.45	9.77	0.19	1.90	4.76	3.75	4.13
India	86	1,129.69	1,163.90	22.16	7.25	13.26	7.10	6.91
Indonesia	46	222.63	234.44	4.46	7.23	8.99	6.68	5.91
Korea	65	684.36	630.10	12.00	2.61	13.98	3.39	9.77
Malaysia	28	113.27	117.38	2.23	4.11	10.30	3.80	7.58
Philippines	45	104.27	105.26	2.00	5.81	6.94	6.22	5.18
Singapore	20	103.25	98.99	1.88	2.42	10.59	3.17	7.85
Sri Lanka	55	36.43	33.10	0.63	12.23	6.91	12.37	3.82
Taiwan	56	106.45	107.36	2.04	1.29	6.95	1.37	6.50
Thailand	26	135.45	138.72	2.64	2.74	7.64	2.39	6.44

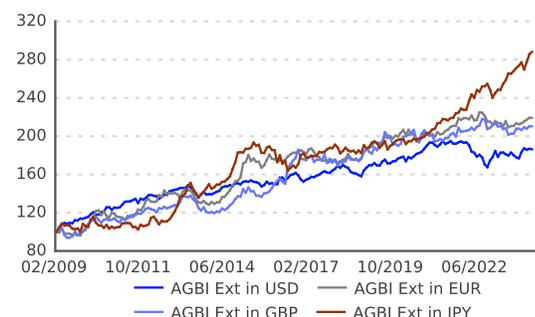
\* In USD billions

## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

## HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
AGBI Ext in USD	4.21	5.54
AGBI Ext in EUR	5.34	7.48
AGBI Ext in JPY	7.27	8.53
AGBI Ext in GBP	5.05	8.20

\* Annualized Since Base Date (in %)

**ANNUALIZED RETURNS (in %)**

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.50	2.03	1.77	1.66	6.81	0.60	0.41	1.97
1 Year	2.00	8.06	2.61	6.15	15.99	2.00	-0.16	7.57
2 Years	-1.16	5.51	0.32	3.32	10.37	0.75	0.90	4.82
3 Years	-0.47	3.55	2.37	1.81	10.53	0.25	2.50	3.06

\* Not annualized

**DESIGN CRITERIA AND CALCULATION METHODOLOGY**

Coupon:	Fixed-rate
Currency:	CNY, HKD, INR, IDR, KRW, MYR, PHP, SGD, LKR, TWD, and THB
Minimum Maturity:	At least one year
Minimum Size Outstanding:	China: CNY 35 billion (issued on or after 01 Jan 2020); CNY 100 billion (issued before 01 Jan 2020), Hong Kong: HKD 800 million, India: INR 250 billion, Indonesia: IDR 7.5 trillion, Korea: KRW 1 trillion, Malaysia: MYR 4 billion, Philippines: PHP 25 billion, Singapore: SGD 1.5 billion, Sri Lanka: LKR 50 billion, Taiwan: TWD 40 billion, Thailand: THB 25 billion
Minimum Quality:	C by S&P and Ca by Moody's (excludes defaulted 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:	Refinitiv pricing except for: - Thailand (provided by Thai Bond Market Association "ThaiBMA") - Singapore (provided by the Monetary Authority of Singapore)
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, 2009

**VENDOR CODES**

Bloomberg SBI <GO>; SBBI <GO>	Reuters
AGBI Ext in USD	SBAGBEU <INDEX>
	AGBI Ext in USD
	.SBAGBEU

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