

FTSE Indian Government Bond FAR Short Duration Capped Index

Sovereign | Indian Rupee

The FTSE Indian Government Bond FAR Short Duration Capped Index measures the returns of fixed rate, local currency bonds specified under Fully Accessible Route (FAR) by the Reserve Bank of India that have an average life of 6 months to 5 years. These bonds do not have any foreign ownership restrictions.

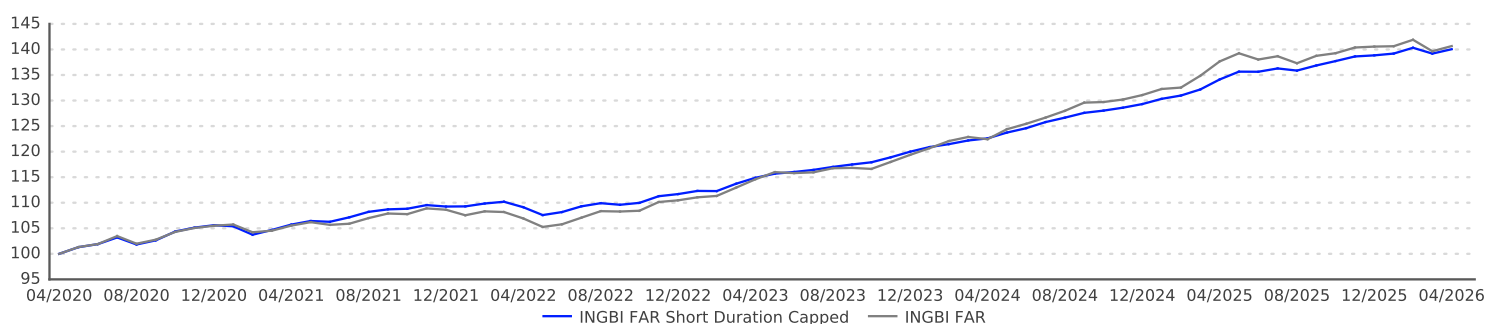
The membership of this index is drawn from FTSE Indian Government Bond FAR Index.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
INGBI FAR Short Duration Capped	16	15,656.50	15,928.72	100.00	6.65	3.32	6.46	2.87
INGBI FAR	38	46,354.18	46,607.21	100.00	6.87	9.73	6.95	5.89

* In INR billions

HISTORICAL INDEX LEVEL



ANNUALIZED RETURNS (in %)

	INR	USD	
	Unhedged	Unhedged	Hedged
YTD*	0.87	-4.48	-0.00
1 Year	4.42	-7.05	2.21
3 Years	6.83	1.68	4.98
5 Years	5.79	0.67	3.27

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	INR
Minimum Maturity:	6 months
Maximum Maturity:	5 years
Minimum Issue Size:	INR 250 billion (except Benchmark bonds, which are included regardless of size)
Composition:	Indian government securities as specified by the Reserve Bank of India under the Fully Accessible Route (FAR)
Weighting:	Market capitalization
Rebalancing:	Once a month at the end of the month
Capping:	No capping prior to May 2022 profile Effective May 2022, issue cap of 25%
Transaction costs:	Bonds enter at Ask and exit at Bid
Reinvestment of Cash Flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service 6:00 pm (Tokyo) Bid side, except when bond enters the index, ask price is used.
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.
Fixing Date:	Each month, the upcoming month's index constituents are "fixed" on the profile fixing date. The profile fixing dates for each year are available on the website at www.lseg.com/en/ftse-russell/indices .
Base Date:	April 30, 2017

VENDOR CODES

CFIIFSDL	FTSE Indian Government Bond FAR Short Duration Capped Index, in INR
CFIIFSDU	FTSE Indian Government Bond FAR Short Duration Capped Index, in USD
CFIIFSUC	FTSE Indian Government Bond FAR Short Duration Capped Index, in USD Hedged

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