



# FTSE Indian Government Bond Index

Sovereign | Indian Rupee

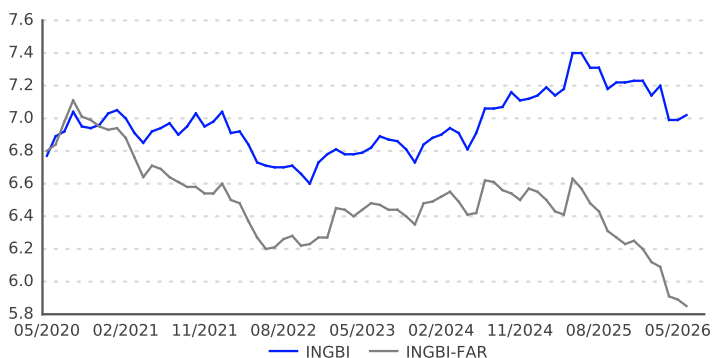
The FTSE Indian Government Bond Index (INGBI) measures the performance of fixed-rate, local currency Indian government bonds. Sub-indices are available by maturity, and for bonds specified under Fully Accessible Route (FAR).

## INDEX PROFILE

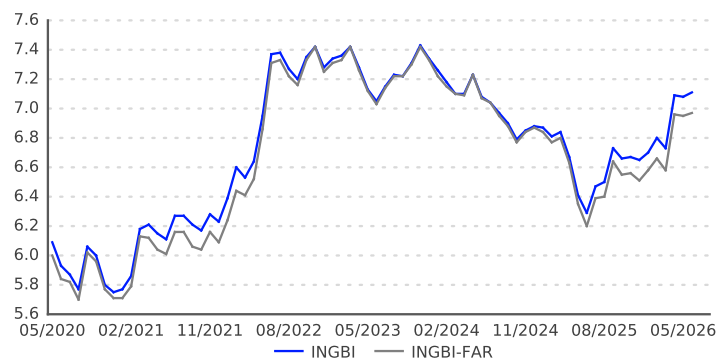
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>INGBI</b>	<b>98</b>	<b>113,931.51</b>	<b>115,512.92</b>	<b>100.00</b>	<b>7.19</b>	<b>14.59</b>	<b>7.11</b>	<b>7.02</b>
1-3 Years	13	11,315.11	11,750.45	10.17	7.39	2.04	6.38	1.82
3-5 Years	15	14,990.93	15,366.56	13.30	6.90	3.96	6.73	3.37
5-7 Years	12	13,535.91	14,006.84	12.13	7.17	5.87	6.94	4.66
7-10 Years	17	25,850.02	26,179.70	22.66	6.96	8.51	7.02	6.25
10+ Years	41	48,239.54	48,209.37	41.74	7.36	26.54	7.50	10.55
<b>INGBI-FAR</b>	<b>39</b>	<b>47,123.65</b>	<b>47,491.24</b>	<b>100.00</b>	<b>6.87</b>	<b>9.63</b>	<b>6.97</b>	<b>5.85</b>

\* In INR billions

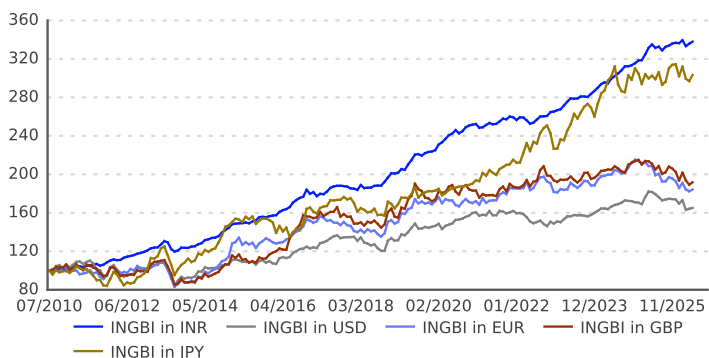
### HISTORICAL EFFECTIVE DURATION



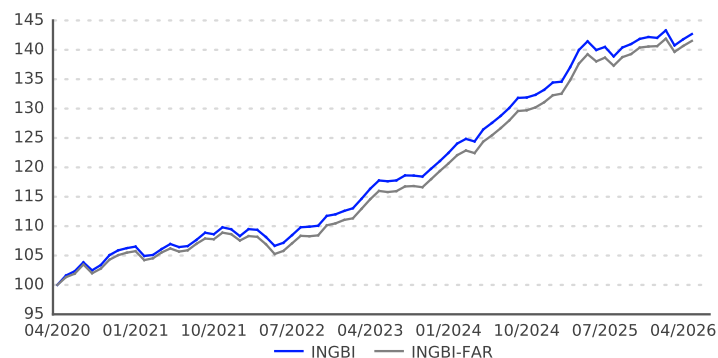
### HISTORICAL YIELD TO MATURITY



### HISTORICAL INDEX LEVEL (By Currency)



### HISTORICAL INDEX LEVEL (in INR)



**ANNUALIZED RETURNS (in %)**

	INR	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.36	-5.05	-0.71	-4.44	-1.47	-5.25	-0.73	-3.57	-2.03
1 Year	0.88	-9.13	-1.22	-11.60	-3.19	-9.09	-1.30	0.25	-4.74
3 Years	6.61	1.81	4.76	-1.21	2.85	-1.00	4.56	6.33	-0.13
5 Years	5.93	0.39	3.49	1.33	1.65	1.47	3.16	8.21	-0.36
Since Inception	7.99	3.22	2.95	3.94	1.69	4.20	2.63	7.26	1.04

\* Not annualized

**DESIGN CRITERIA AND CALCULATION METHODOLOGY**

Coupon:	Fixed-rate
Currency:	INR
Minimum Maturity:	At least one year
Minimum Issue Size:	INR 250 billion
Composition	INGBI: Indian government securities. INGBI-FAR: Indian government securities as specified by the Reserve Bank of India.
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:	INGBI: July 31, 2010 INGBI-FAR: April 30, 2020

**VENDOR CODES**

SBINL FTSE Indian Government Bond Index, in INR terms

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