

FTSE Indian Government Bond Index

Sovereign | Indian Rupee

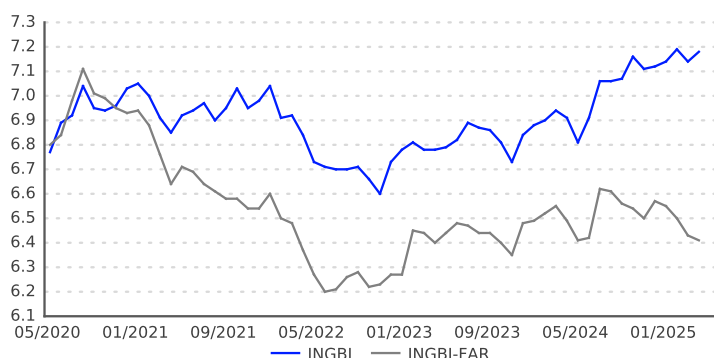
The FTSE Indian Government Bond Index (INGBI) measures the performance of fixed-rate, local currency Indian government bonds. Sub-indices are available by maturity, and for bonds specified under Fully Accessible Route (FAR).

INDEX PROFILE

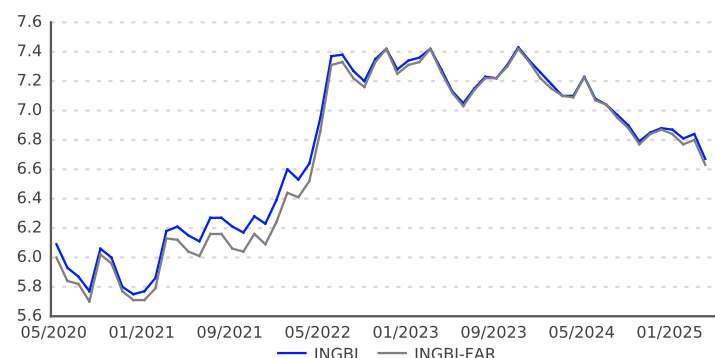
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
INGBI	95	103,435.86	109,299.88	100.00	7.26	14.02	6.67	7.18
1-3 Years	16	12,615.05	13,050.51	11.94	7.25	1.84	6.47	1.66
3-5 Years	11	12,077.75	12,655.39	11.58	7.29	4.06	6.49	3.40
5-7 Years	14	14,410.47	14,941.74	13.67	6.95	5.92	6.54	4.72
7-10 Years	14	19,075.68	20,152.13	18.44	7.25	8.60	6.60	6.29
10+ Years	40	45,256.92	48,500.11	44.37	7.36	24.93	6.85	10.79
INGBI-FAR	34	41,228.95	42,906.26	100.00	6.91	10.71	6.63	6.41

* In INR billions

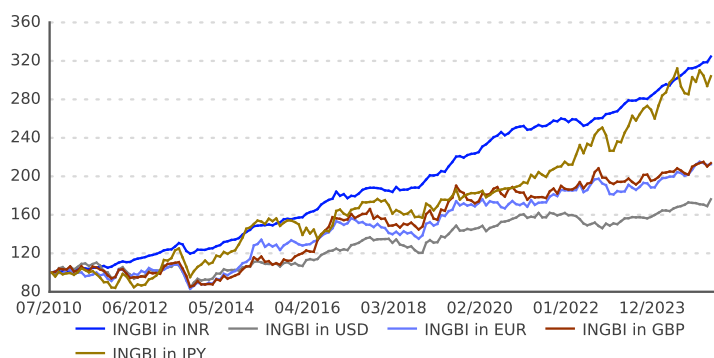
HISTORICAL EFFECTIVE DURATION



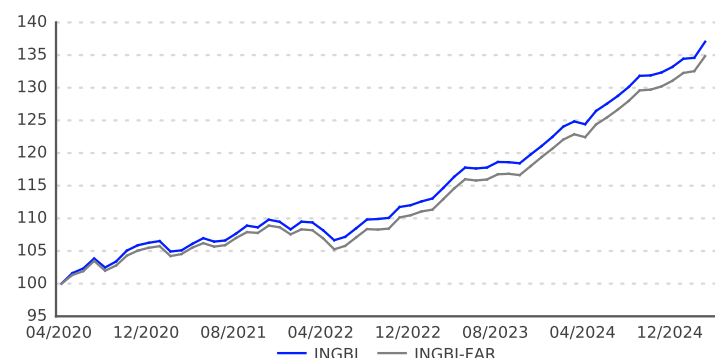
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in INR)



	Return*	Standard Deviation*
INGBI in INR	8.36	3.93
INGBI in USD	3.94	8.98
INGBI in EUR	5.28	9.89
INGBI in GBP	5.32	10.91
INGBI in JPY	7.88	12.31

* In INR, Annualized Since Inception (in %)

	Return*	Standard Deviation*
INGBI	8.36	3.93
INGBI-FAR	6.27	2.74

* In INR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	INR	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.90	3.07	2.16	-1.20	1.70	0.00	2.18	-1.93	1.10
1 Year	9.78	7.12	7.93	7.10	6.11	4.84	7.75	5.84	2.54
3 Years	7.81	3.57	5.73	4.59	3.71	4.26	5.26	11.03	0.85
5 Years	6.83	4.25	3.91	4.58	2.34	3.42	3.55	11.27	0.78
Since Inception	8.36	3.94	3.09	5.28	1.89	5.32	2.74	7.88	1.32

* 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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