

FTSE Indian Government Bond Index

Sovereign | Indian Rupee

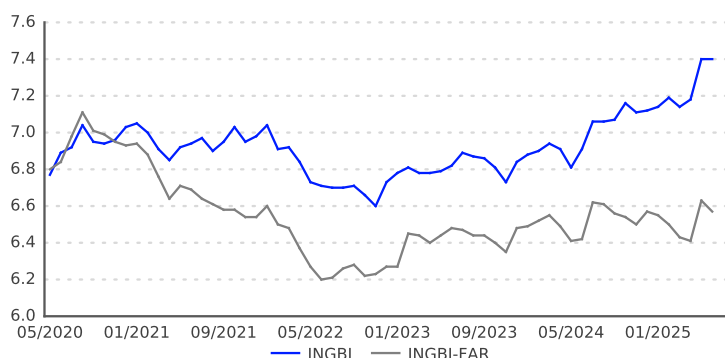
The FTSE Indian Government Bond Index (INGBI) measures the performance of fixed-rate, local currency Indian government bonds. Sub-indices are available by maturity, and for bonds specified under Fully Accessible Route (FAR).

INDEX PROFILE

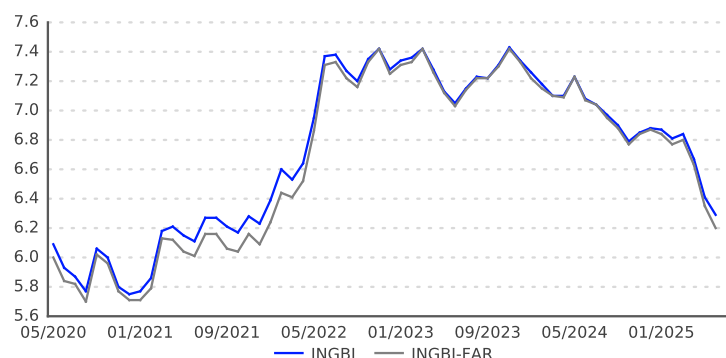
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
INGBI	94	103,618.27	112,089.83	100.00	7.27	14.34	6.29	7.40
1-3 Years	14	11,019.90	11,550.72	10.30	7.44	1.99	5.73	1.80
3-5 Years	13	14,223.83	15,134.60	13.50	7.19	4.22	5.87	3.56
5-7 Years	11	11,474.38	12,290.77	10.97	6.98	5.99	6.01	4.79
7-10 Years	15	20,003.71	21,660.13	19.32	7.22	8.48	6.22	6.28
10+ Years	41	46,896.45	51,453.60	45.90	7.36	24.86	6.63	10.88
INGBI-FAR	34	40,885.36	43,504.77	100.00	6.94	10.80	6.20	6.57

* In INR billions

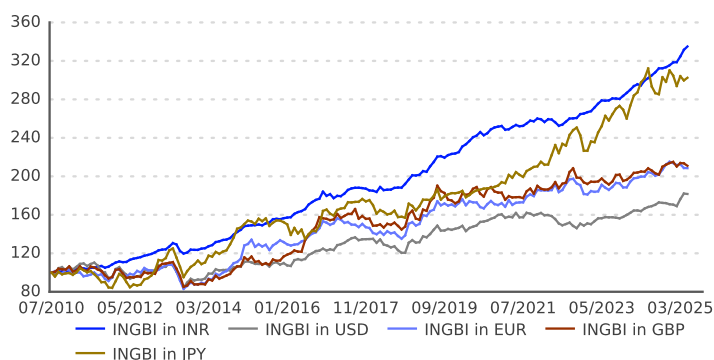
HISTORICAL EFFECTIVE DURATION



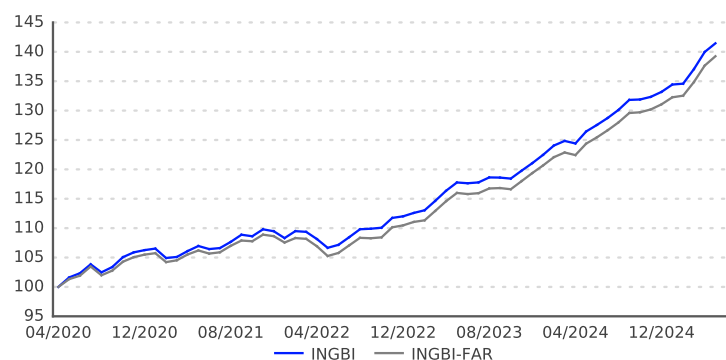
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in INR)



	Return*	Standard Deviation*
INGBI in INR	8.49	3.92
INGBI in USD	4.11	8.97
INGBI in EUR	5.08	9.86
INGBI in GBP	5.16	10.85
INGBI in JPY	7.75	12.25

* In INR, Annualized Since Inception (in %)

	Return*	Standard Deviation*
INGBI	8.49	3.92
INGBI-FAR	6.73	2.79

* In INR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	INR	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	6.20	6.25	4.95	-3.09	4.03	-1.33	4.90	-2.45	3.09
1 Year	11.86	9.11	9.67	4.34	7.65	3.01	9.47	0.19	4.41
3 Years	9.87	6.36	7.79	4.33	5.69	3.99	7.32	10.51	2.66
5 Years	6.84	4.23	3.96	3.80	2.34	2.43	3.60	10.50	0.72
Since Inception	8.49	4.11	3.24	5.08	2.02	5.16	2.90	7.75	1.44

* 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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