

# FTSE Indian Government Bond Index

Sovereign | Indian Rupee

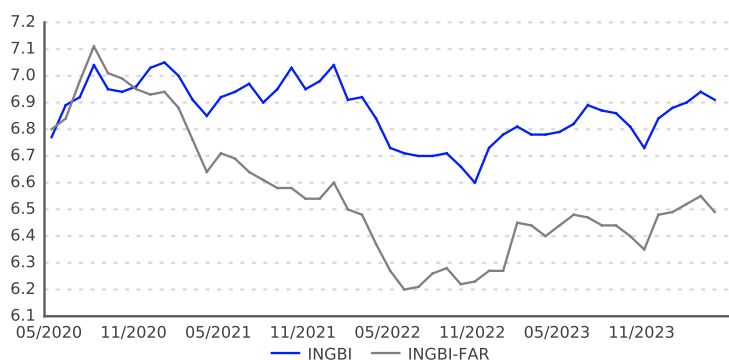
The FTSE Indian Government Bond Index (INGBI) measures the performance of fixed-rate, local currency Indian government bonds. Sub-indices are available by maturity, and for bonds specified under Fully Accessible Route (FAR).

## INDEX PROFILE

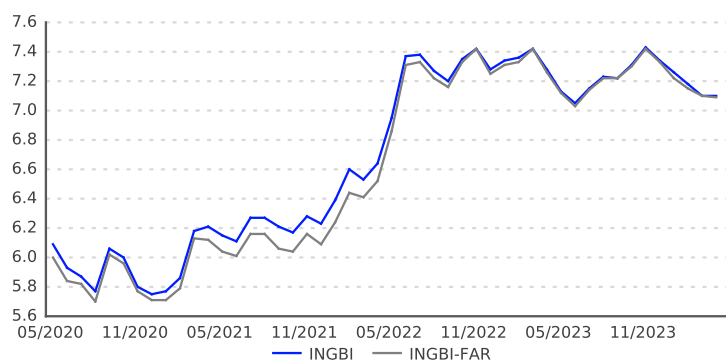
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>INGBI</b>	<b>86</b>	<b>94,219.29</b>	<b>97,072.02</b>	<b>100.00</b>	<b>7.25</b>	<b>13.26</b>	<b>7.10</b>	<b>6.91</b>
1-3 Years	14	12,364.65	12,590.27	12.97	6.90	2.01	7.07	1.80
3-5 Years	10	11,119.70	11,498.59	11.85	7.54	3.94	7.07	3.30
5-7 Years	12	12,886.92	13,131.07	13.53	7.03	6.03	7.08	4.74
7-10 Years	12	16,213.99	16,639.88	17.14	7.29	8.51	7.09	6.20
10+ Years	38	41,634.04	43,212.22	44.52	7.33	23.18	7.13	10.29
<b>INGBI-FAR</b>	<b>30</b>	<b>37,607.61</b>	<b>38,010.25</b>	<b>100.00</b>	<b>6.78</b>	<b>11.28</b>	<b>7.09</b>	<b>6.49</b>

\* In INR billions

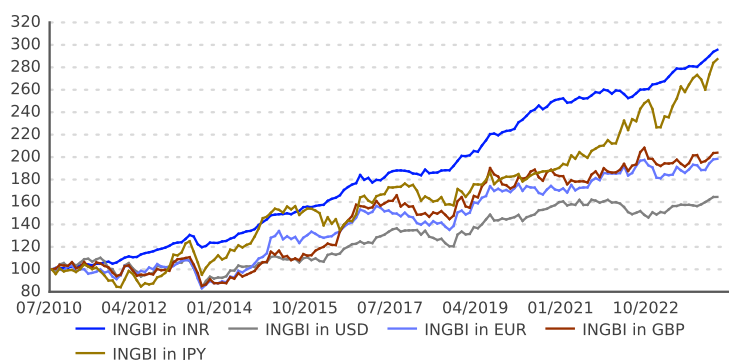
## HISTORICAL EFFECTIVE DURATION



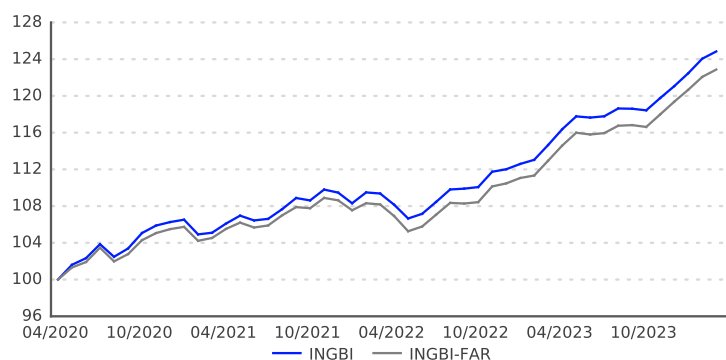
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in INR)



	Return*	Standard Deviation*
INGBI in INR	8.26	4.02
INGBI in USD	3.71	9.22
INGBI in EUR	5.14	10.18
INGBI in GBP	5.35	11.20
INGBI in JPY	8.03	12.32

\* In INR, Annualized Since Inception (in %)

	Return*	Standard Deviation*
INGBI	8.26	4.02
INGBI-FAR	5.40	2.84

\* In INR, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	INR	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	3.12	2.89	2.82	5.24	2.45	3.83	2.76	10.45	1.41
1 Year	8.88	7.28	7.46	7.92	5.62	5.01	7.03	22.00	1.52
3 Years	5.90	1.36	3.01	4.25	1.31	4.38	2.57	12.56	-0.20
5 Years	7.56	3.64	4.13	4.45	2.35	4.28	3.54	10.33	1.51
Since Inception	8.26	3.71	2.74	5.14	1.59	5.35	2.39	8.03	1.23

\* 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:	Refinitiv
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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