

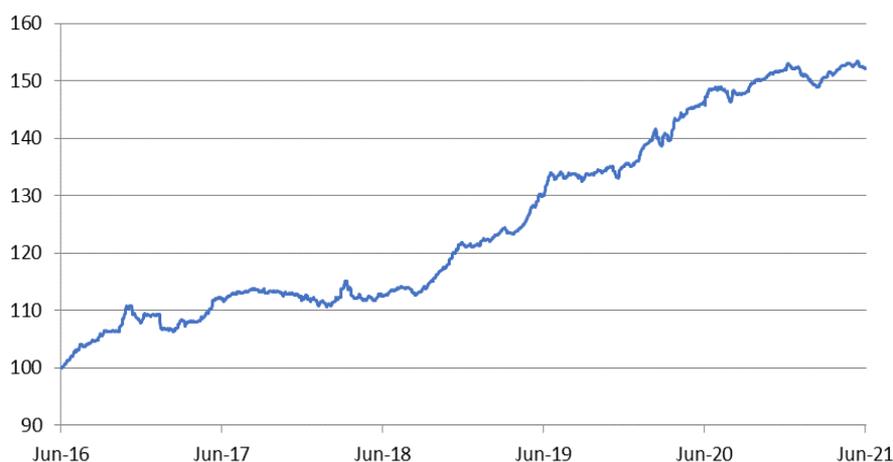
FTSE SBI GOVERNMENT BOND INDEX

Data as at: 30 June 2021

The FTSE SBI index series is a set of benchmarks for the Indian Sovereign Bond Fixed Income markets. They are transparent indexes and are designed to be replicable with individual security holdings and prices disclosed electronically each day. The indexes serve as the reference for numerous financial instruments such as exchange traded funds (ETFs), structured products, bond funds and index certificates.

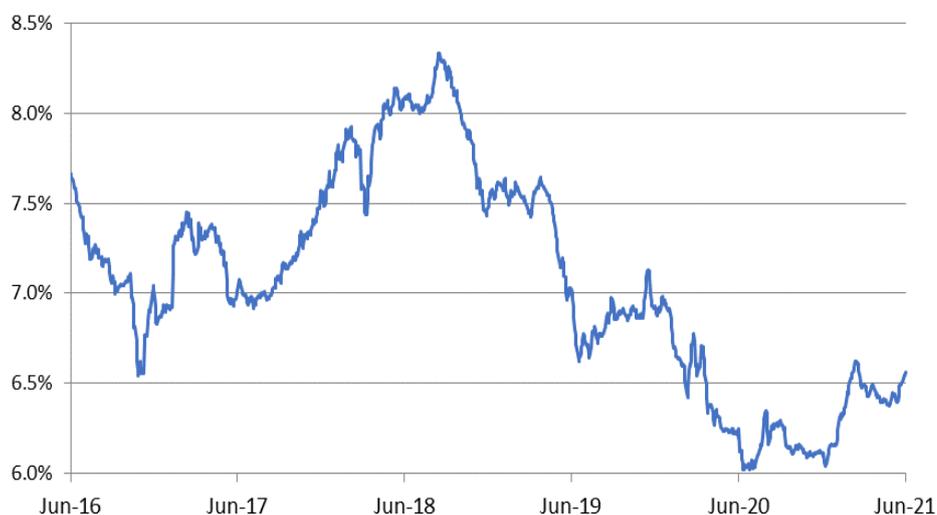
The Index Series is designed to reflect the performance of Indian fixed income securities issued in Indian Rupees (INR), in India, by the Indian Government. The history for the series begins from January 2012.

5-Year Performance - Total Return Index*



*Index rebased to 100

Yield



FEATURES

Objective

A replicable exposure to Indian government bonds.

Eligibility

INR denominated bonds issued by Indian government, with a minimum outstanding size of ₹50bn and at least 1 year to maturity.

Rebalancing

Monthly

Pricing

Refinitiv evaluated prices.

Transparency

The index uses a transparent, rules-based methodology. Index rules are freely available on the FTSE website.

Performance and Volatility - Total Return

Index (INR)	Return %						Return pa %*		Volatility pa %**		
	3M	6M	YTD	1YR	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE SBI GOVERNMENT BONDS INDEX	0.97	-0.09	-0.09	3.86	35.06	52.05	10.54	8.74	2.34	2.61	3.04
FTSE SBI GOVERNMENT BONDS 1-3Y INDEX	-4.54	-3.55	-3.55	-1.04	20.15	36.55	6.31	6.43	5.87	3.53	2.80
FTSE SBI GOVERNMENT BONDS 3-5Y INDEX	1.55	0.74	0.74	4.23	32.11	49.17	9.73	8.33	2.02	2.03	2.01
FTSE SBI GOVERNMENT BONDS 5-7Y INDEX	1.83	0.21	0.21	4.35	33.50	50.67	10.11	8.54	2.40	2.84	2.88
FTSE SBI GOVERNMENT BONDS 7-10Y INDEX	1.81	0.28	0.28	3.94	35.32	50.97	10.61	8.59	2.54	3.10	3.64
FTSE SBI GOVERNMENT BONDS 10-20Y INDEX	4.25	2.30	2.30	6.48	41.78	59.66	12.34	9.81	4.12	3.99	4.34
FTSE SBI GOVERNMENT BONDS 10Y+ INDEX	1.87	0.42	0.42	4.99	40.53	57.84	12.01	9.56	4.31	4.05	4.43
FTSE SBI GOVERNMENT BONDS 20Y+ INDEX	-0.53	-1.49	-1.49	3.42	39.92	56.56	11.85	9.38	6.26	5.46	5.69

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – based on daily data.

Index Characteristics

Attributes	ALL	1 – 3Y	3 – 5Y	5 – 7Y	7 – 10Y	10 – 20Y	10Y+	20Y+
Number of Constituents	81	14	12	10	13	16	32	16
MCap (INR bln)	69,668	7,854	10,232	8,868	12,874	15,414	29,839	14,426
Yield %	6.56	4.56	5.61	6.14	6.39	6.69	6.87	7.00
Modified Duration	6.68	1.66	3.37	4.55	6.28	8.20	9.94	11.79
Convexity	82.68	3.93	14.20	26.04	50.06	92.80	157.79	227.24
Ave. Maturity	11.95	1.80	3.94	5.77	8.51	13.09	20.82	29.02
Coupon %	7.41	7.25	6.99	7.75	7.15	7.55	7.60	7.66
Maturity Band Weight %								
1-3Y	11.15	98.78	0.00	0.00	0.00	0.00	0.00	0.00
3-5Y	14.52	0.00	99.51	0.00	0.00	0.00	0.00	0.00
5-7Y	12.58	0.00	0.00	100.00	0.00	0.00	0.00	0.00
7-10Y	18.27	0.00	0.00	0.00	98.91	0.00	0.00	0.00
10-20Y	21.87	0.00	0.00	0.00	0.00	98.98	50.78	0.00
20Y+	20.47	0.00	0.00	0.00	0.00	0.00	47.52	97.58
Cash	1.14	1.22	0.49	0.00	1.09	1.02	1.70	2.42
Weight of Largest Constituent (%)	1.93	11.68	12.76	14.20	9.91	8.75	4.49	8.14
Top 10 Holdings (% Index MCap)	17.86	90.75	94.36	100.00	85.43	72.83	38.23	71.81

INFORMATION

Index Calculation

The index series is calculated end of day

End-of-Day Distribution

Via FTP and email

Currency

INR

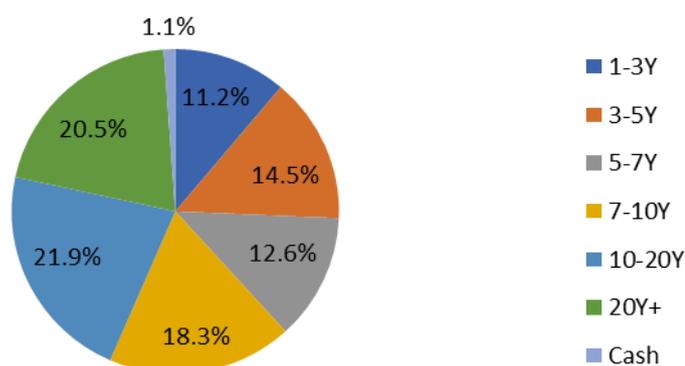
Index Launch Date

September 2017

Index Base Date

30 December 2011

Maturity Band Weight



Largest Constituents

Bond	Weight (%)
INGV 7.950 Aug 2032	1.93
INGV 7.590 Jan 2026	1.86
INGV 7.570 Jun 2033	1.84
INGV 7.260 Jan 2029	1.83
INGV 6.790 May 2027	1.79
INGV 8.240 Feb 2027	1.79
INGV 5.770 Aug 2030	1.73
INGV 6.790 Dec 2029	1.72
INGV 8.300 Dec 2042	1.71
INGV 6.450 Oct 2029	1.66



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Data definitions available from
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