

FTSE Russell Launches FTSE Indian Government Bond FAR Index

FTSE Russell are pleased to announce the launch of the FTSE Indian Government Bond FAR ("Fully Accessible Route") Index.

The FTSE Indian Government Bond FAR index is being launched to complement the existing FTSE Indian Government Bond Index and provide additional transparency for bonds issued under the Fully Accessible Route programme.

The index has been launched with base date of April 30, 2020 with comprehensive daily historical time series data supported by Refinitiv pricing and reference data.

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
INGBI	74	882.72	957.68	100.00	7.43	11.97	6.21	6.85
1-3 Years	12	113.69	121.80	12.72	7.35	1.97	4.52	1.79
3-5 Years	9	116.48	124.49	13.00	7.05	4.09	5.60	3.52
5-7 Years	9	116.70	127.08	13.27	7.70	5.96	6.21	4.79
7-10 Years	12	161.89	172.33	17.99	7.18	8.77	6.46	6.50
10+ Years	32	373.97	411.99	43.02	7.59	20.72	6.78	10.13
INGBI-FAR	12	163.27	167.89	17.53	6.31	10.93	6.12	6.64

April 2021 Profile (as at March 31, 2021)

* In INR billions

For further information, please see the methodology documents and factsheets for these new indexes which are available at www.ftserussell.com.

Please contact us at fi.index@lseg.com with any comments or questions.

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