

## ZyFin India Sovereign Bond Liquid Index

Bloomberg Ticker: <ZYFNISBL Index>

### Component Details: (As on 14-February-2020)

Sr. No.	ISIN	Maturity Date	Coupon Rate	Weight
1	IN0020190362	7-Oct-2029	6.45	0 %

### Index Levels: (As on 14-February-2020)

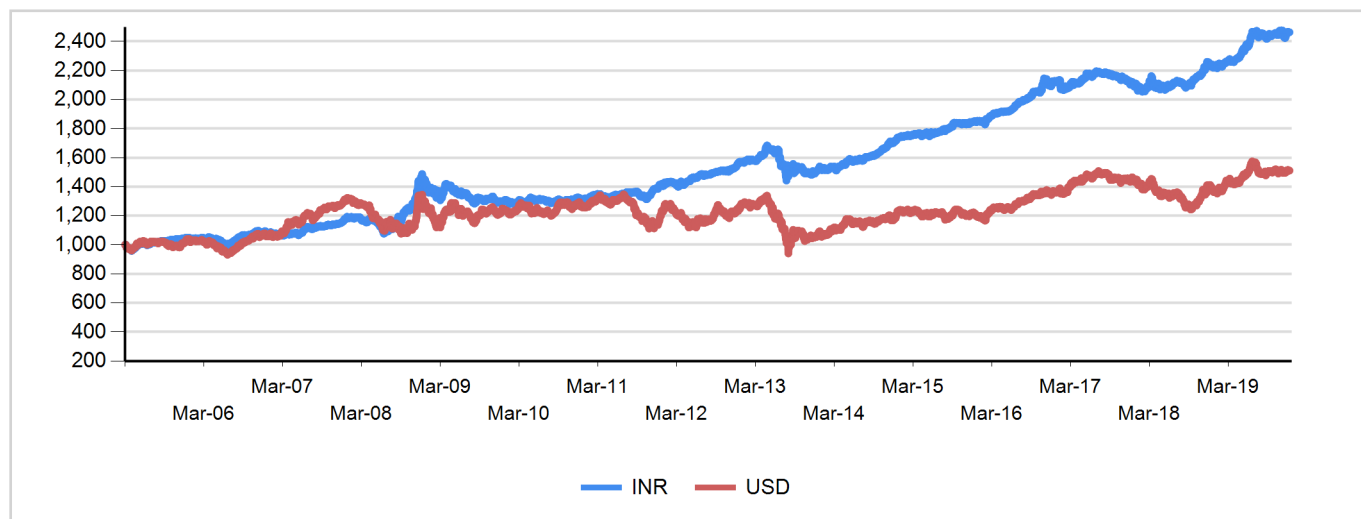
Index Variant	Index Value*	% Change **
TR Index (INR)	0	0 %
TR Index (USD)	0	0 %

\* Please note that the index is calculated on end of the day basis and the index levels are updated at 10.30 am IST on next business day.

\*\* % change = Change in percentage term in index level over the previous business day's index level.

For historical time series, please [Click Here](#).

### Historical Index Chart: (in INR & USD)



## ZyFin India Sovereign Bond Liquid Index

*The Index - ZyFin India Sovereign Bond Liquid Index tracks total returns performance of the most liquid fixed rate, local currency sovereign bond issued by the Government of India. The Index is a comprehensive, transparent and rule based benchmark of the Indian sovereign bond market.*

### About the Index:

Growing interest in Indian debt makes it necessary to provide robust benchmark indices tracking this market in India.

The Index has been designed to identify and represent movement of the most liquid Indian sovereign bond traded in local markets. The presence of most liquid bond makes the index replicable and investable.

### Methodology:

**Eligible Universe:** The universe is comprised of all securities issued by the Government of India subject to eligibility rules as follows:

1. Principal and interest payment in local currency
2. Bond pays fixed-rate coupon
3. Market of Issue is India
4. Years to Maturity is between 8 to 13 years
5. Outstanding amount is greater than or equal to INR 50000 Mn.
6. Bond is not a 'special bond', such as Oil Bonds, issued by the Government of India.

### Selection Rule:

From the pool of Eligible Universe, a security which has reported highest aggregate traded value for the month is selected as Index constituent.

The index has single constituent at all points of time.

**Rebalance:** The Index is reviewed monthly (i.e. on the last day each month) and coupon received during the month is re-invested in the index during the rebalance.

**Base Period:** Base date of the Index is March 31, 2005 with base value of 1000.

**Currency:** The Total Return Index numbers are reported in INR and USD (Unhedged)

**Issuer Details :-**

Sr. No.	ISIN	Issuer Name
1	IN0020190362	India Government

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