

## CCIL Indices

**TABLE 7: INDEX COMPOSITION**

No.	Liquid Index	Broad Index	CASBI Index	SDL Index
1	6.54% GS 2032	6.54% GS 2032	8.83% GS 2023	7.34% UTTAR PRADESH SDL 2032
2	6.67% GS 2035	6.67% GS 2035	4.56% GS 2023	7.14% PUNJAB SDL 2032
3	6.10% GS 2031	6.10% GS 2031	7.32% GS 2024	7.30% KARNATAKA SDL 2032
4	5.74% GS 2026	5.74% GS 2026	5.22% GS 2025	7.29% GUJARAT SDL 2032
5	5.63% GS 2026	5.63% GS 2026	5.15% GS 2025	6.85% MADHYA PRADESH SDL 2031
6		5.22% GS 2025	5.63% GS 2026	7.3% TAMILNADU SDL 2032
7		6.95% GS 2061	5.74% GS 2026	6.78% MAHARASHTRA SDL 2031
8		8.15% GS 2026	6.79% GS 2027	7.36% WEST BENGAL SDL 2032
9		6.79% GS 2027	7.17% GS 2028	6.43% ANDHRA PRADESH SDL 2030
10		6.97% GS 2026	7.59% GS 2029	7.34% UTTARAKHAND SDL 2032
11		8.33% GS 2026	8.97% GS 2030	7.31% KERALA SDL 2032
12		7.59% GS 2026	6.10% GS 2031	7.03% HIMACHAL PRADESH SDL 2031
13		7.59% GS 2029	6.54% GS 2032	7.29% RAJASTHAN SDL 2032
14		5.15% GS 2025	8.24% GS 2033	7.26% HARYANA SDL 2032
15		7.5% GS 2034	7.50% GS 2034	
16		7.17% GS 2028	6.64% GS 2035	
17		6.67% GS 2050	6.67% GS 2035	
18		8.97% GS 2030	8.33% GS 2036	
19		6.64% GS 2035	6.83% GS 2039	
20		7.61% GS 2030	8.30% GS 2040	
21			8.83% GS 2041	
22			8.30% GS 2042	
23			9.23% GS 2043	
24			8.17% GS 2044	
25			8.13% GS 2045	
26			7.06% GS 2046	
27			7.72% GS 2049	
28			6.67% GS 2050	
29			6.99% GS 2051	
30			6.80% GS 2060	
31			6.95% GS 2061	

TABLE 8: INDEX PERFORMANCE ANALYSIS

Percent

Indices		2013-14		2014-15		2015-16		2016-17		2017-18		2018-19		2019-20		2020-21		2021-22		2022-23 (May-2022)	
		Yearly Return (%)	Annualized Return (%)	Yearly Return (%)	Annualized Return (%)	Yearly Return (%)	Annualized Return (%)	Yearly Return (%)	Annualized Return (%)	Yearly Return (%)	Annualized Return (%)	Yearly Return (%)	Annualized Return (%)	Yearly Return (%)	Annualized Return (%)	Yearly Return (%)	Annualized Return (%)	Yearly Return (%)	Annualized Return (%)	Yearly Return (%)	Annualized Return (%)
		Bond Index Broad	TRI	1.8420	5.7391	17.9715	6.7967	7.5897	6.8625	11.0304	7.1775	4.3998	6.9767	9.1187	7.1180	12.8904	7.4701	8.2669	7.5168	5.6755	7.4130
	PRI	-6.1462	-2.3102	9.4740	-1.2935	-0.2737	-1.2089	3.2763	-0.8709	-3.0063	-1.0250	1.1734	-0.8801	5.2266	-0.5089	1.4572	-0.3943	-0.9066	-0.4234	-5.1767	-0.6227
Bond Index Liquid	TRI	0.1164	5.1011	17.1786	6.1456	7.4502	6.2537	12.5535	6.7255	3.0525	6.4589	8.2976	6.5803	13.5368	7.0025	2.1565	6.7112	4.4518	6.5844	-0.2573	6.3558
	PRI	-7.8284	-2.5434	8.1415	-1.6173	-0.6877	-1.5402	4.7291	-1.0715	-3.9979	-1.2835	0.6431	-1.1564	6.0213	-0.7222	-0.0654	-0.6837	-1.6703	-0.7388	-6.2983	-0.9492
CASBI	TRI	2.0880	4.9412	18.0029	6.0663	7.2960	6.1683	11.6337	6.5790	4.5328	6.4315	8.5826	6.5734	14.8782	7.0746	6.6456	7.0493	3.4143	6.8441	-0.4051	6.6222
	PRI	-5.9231	-2.8734	9.4904	-1.8096	-0.1996	-1.6765	3.7745	-1.2675	-2.7222	-1.3721	0.7752	-1.2306	7.3227	-0.7164	-0.0570	-0.6777	-3.1864	-0.8188	-6.8986	-1.0258
Tenor Index (upto 5 yrs)	TRI	5.7791	6.2557	11.0039	6.6789	9.1140	6.8797	9.4471	7.0750	5.5970	6.9688	9.0549	7.1064	10.5583	7.3191	6.4711	7.2690	5.0023	7.1418	1.2653	6.9510
	PRI	-2.2476	-2.1724	3.1155	-1.7031	1.1600	-1.4677	1.5884	-1.2359	-2.1442	-1.3010	0.9308	-1.1540	2.6372	-0.9210	-0.6998	-0.9080	-1.9267	-0.9649	-5.5500	-1.1379
Tenor Index (5 -10 yrs)	TRI	2.0363	5.5609	15.9285	6.4638	8.6360	6.6431	11.5919	7.0159	4.1392	6.8078	9.3223	6.9734	12.1092	7.2876	7.2290	7.2841	4.5362	7.1296	0.2884	6.9300
	PRI	-5.9413	-2.5709	7.0973	-1.7293	0.3633	-1.5566	3.5733	-1.1712	-3.4212	-1.3336	1.1800	-1.1682	4.5510	-0.8199	0.2908	-0.7549	-2.3221	-0.8426	-6.3975	-1.0254
Tenor Index (10-15 yrs)	TRI	0.6273	5.1861	18.9252	6.3666	7.6530	6.4732	11.3622	6.8415	3.9927	6.6355	8.1708	6.7610	14.8325	7.2273	6.7110	7.1968	4.2273	7.0297	-0.4301	6.8097
	PRI	-7.6428	-2.6156	10.3908	-1.4994	-0.2331	-1.3945	3.7173	-1.0104	-3.2681	-1.1734	0.3958	-1.0680	7.1705	-0.5735	-0.3909	-0.5627	-2.8308	-0.6901	-7.3082	-0.8960
Tenor Index (15-20 yrs)	TRI	-0.0401	4.6660	22.1676	6.1476	7.1293	6.2291	12.7853	6.7196	4.3787	6.5506	8.8868	6.7046	15.7354	7.2480	7.8783	7.2850	3.3689	7.0636	-0.1710	6.8648
	PRI	-8.1866	-2.9954	12.7647	-1.6587	-1.1418	-1.6157	4.8149	-1.1354	-3.1114	-1.2779	0.8002	-1.1409	7.8811	-0.5996	0.7469	-0.5209	-3.8112	-0.7066	-7.2532	-0.8949
Tenor Index (20-30 yrs)	TRI	-0.7621	4.6651	22.6906	6.1880	6.3691	6.2031	13.0991	6.7183	4.8474	6.5835	7.8827	6.6694	17.2239	7.3005	6.8358	7.2731	1.5102	6.9445	-2.1249	6.6813
	PRI	-8.7343	-3.3868	13.9646	-1.9252	-1.2247	-1.8670	5.0834	-1.3491	-2.1580	-1.4071	0.4038	-1.2876	9.7961	-0.6287	-0.1601	-0.6012	-5.0162	-0.8517	-8.5643	-1.0994
T-Bill Index	Liquidity Weight	11.0666	8.7579	11.5784	9.0082	10.1342	9.1018	9.0972	9.1015	7.9534	9.0132	8.4903	8.9888	8.4113	8.9500	5.0825	8.7195	4.2661	8.4695	3.8577	8.3992
	Equal Weight	10.8000	8.7440	12.0361	9.0367	10.5240	9.1602	9.6757	9.1998	7.9508	9.1031	8.8345	9.0941	9.2297	9.1002	5.6948	8.8925	4.2444	8.6315	3.2091	8.5308
SDL Index	TRI	2.5543	7.2472	18.9297	8.6423	8.5516	8.6322	11.4257	8.9084	6.3922	8.6772	6.5867	8.5016	14.2380	8.8161	9.0643	8.8338	4.3837	8.5313	-1.1689	8.2119
	PRI	-6.1907	-1.2453	8.8717	-0.0340	0.3361	0.0071	3.4148	0.3428	-1.1482	0.2063	-1.6760	0.0481	7.4799	0.4922	1.9392	0.5948	-2.2808	0.4005	-7.6760	0.1058

**Notes:**

1. Annualized return for bond index, casbi index ,tenor index and T-Bill are calculated from 31-March-2004.
2. Annualized return for SDL index is calculated from 31-March-2007.

**Example:**

For the month of Oct-2018

Bond Index Yearly Return(%) = ((2680.04-2598.27)/2598.27)\*100= 3.14%

Bond Index Annualized TRI Return(%)=(2680.04/1016.01)^(1/14.58)-1 =6.877%