

## CCIL Indices

**TABLE 7: INDEX COMPOSITION**

No.	Liquid Index	Broad Index	CASBI Index	SDL Index
1	7.26% GS 2032	7.26% GS 2032	6.18% GS 2024	7.79% UTTAR PRADESH SGS 2033
2	7.38% GS 2027	7.38% GS 2027	5.22% GS 2025	7.62% PUNJAB SGS 2032
3	7.41% GS 2036	7.41% GS 2036	5.63% GS 2026	7.73% BIHAR SGS 2033
4	7.10% GS 2029	7.10% GS 2029	5.74% GS 2026	7.68% GUJARAT SGS 2033
5	7.26% GS 2033	7.26% GS 2033	7.38% GS 2027	7.64% MADHYA PRADESH SGS 2033
6		7.54% GS 2036	7.17% GS 2028	7.65% TAMIL NADU SGS 2033
7		7.36% GS 2052	7.10% GS 2029	7.66% MAHARASHTRA SGS 2033
8		5.63% GS 2026	8.97% GS 2030	7.64% WEST BENGAL SGS 2032
9		6.54% GS 2032	6.10% GS 2031	7.71% ANDHRA PRADESH SGS 2033
10		5.74% GS 2026	7.26% GS 2032	7.60% KARNATAKA SGS 2033
11		7.40% GS 2062	7.26% GS 2033	7.63% KERALA SGS 2032
12		5.22% GS 2025	6.19% GS 2034	7.76% HIMACHAL PRADESH SGS 2033
13		6.89% GS 2025	6.67% GS 2035	7.78% RAJASTHAN SGS 2033
14		6.10% GS 2031	7.41% GS 2036	7.77% HARYANA SGS 2033
15		6.68% GS 2031	6.83% GS 2039	
16		8.20% GS 2025	8.30% GS 2040	
17		7.59% GS 2026	8.83% GS 2041	
18		6.67% GS 2035	8.30% GS 2042	
19		6.97% GS 2026	9.23% GS 2043	
20		8.28% GS 2027	8.17% GS 2044	
21			8.13% GS 2045	
22			7.06% GS 2046	
23			7.72% GS 2049	
24			6.67% GS 2050	
25			6.99% GS 2051	
26			7.36% GS 2052	
27			7.72% GS 2055	
28			7.63% GS 2059	
29			7.19% GS 2060	
30			6.95% GS 2061	
31			7.40% GS 2062	

TABLE 8: INDEX PERFORMANCE ANALYSIS

Percent

Indices		2014-15		2015-16		2016-17		2017-18		2018-19		2019-20		2020-21		2021-22		2022-23 (Mar-2023)		2023-24 (Apr-2023)	
		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	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	4.5640	7.2612	7.4425	7.3082
	PRI	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	-2.4809	-0.5327	0.2327	-0.4856
Bond Index Liquid	TRI	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	3.4087	6.4148	6.4965	6.4658
	PRI	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	-2.8434	-0.8507	0.0537	-0.8025
CASBI	TRI	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	4.9105	6.7414	7.9451	6.8029
	PRI	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	-2.1843	-0.8911	0.6958	-0.8314
Tenor Index (upto 5 yrs)	TRI	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	3.5804	6.9514	5.6828	6.9791
	PRI	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	-3.6714	-1.1092	-1.6868	-1.0802
Tenor Index (5 -10 yrs)	TRI	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	4.4207	6.9853	7.3533	7.0321
	PRI	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	-2.7103	-0.9418	0.0633	-0.8954
Tenor Index (10-15 yrs)	TRI	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	5.0824	6.9263	8.2108	6.9878
	PRI	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	-2.3093	-0.7760	0.6574	-0.7163
Tenor Index (15-20 yrs)	TRI	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	5.4468	6.9778	7.4231	7.0289
	PRI	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	-2.3332	-0.7929	-0.4682	-0.7441
Tenor Index (20-30 yrs)	TRI	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	5.4169	6.8636	9.0647	6.9467
	PRI	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	-1.7887	-0.9013	1.6832	-0.8213
T-Bill Index	Liquidity Weight	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	5.8795	8.3324	6.5372	8.3421
	Equal Weight	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	5.2965	8.4546	5.9878	8.4622
SDL Index	TRI	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	2.7208	8.1587	5.7094	8.2522
	PRI	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	-3.8686	0.1282	-1.0479	0.2181

**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%