

August 31, 2020

The NIFTY 10 yr Benchmark G-Sec is constructed using the price of 10 year bond issued by the Central Government of India. The index seeks to track the performance of the 10 year benchmark G-Sec security as may have been declared as a Nodal points by Fixed Income Money Market and Derivatives Association of India (FIMMDA).

Constituent: 5.77% GS 2030(IN0020200153)

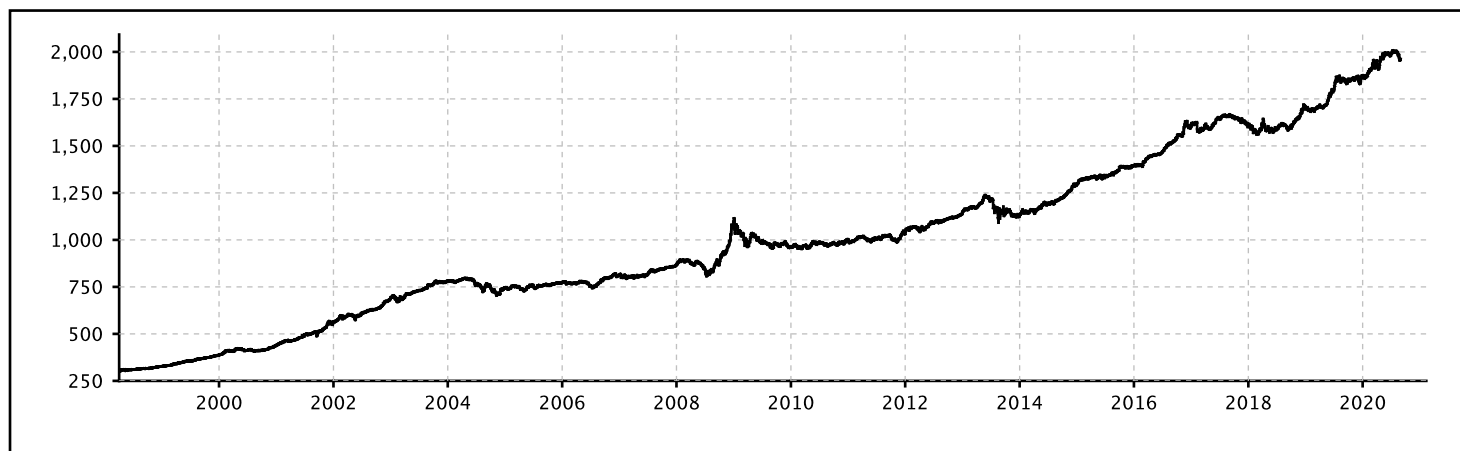
Methodology:

- i. Index represents Government of India Bond.
- ii. The government bond identified as "Benchmark" security by FIMMDA shall represent the index.
- iii. The FIMMDA prices are used for valuation of the bonds in the index.
- iv. Accrued interest is calculated using 30/360 day count convention index is reviewed on monthly basis.

Features

- > Methodology: Total Returns
- > Selection: Benchmark security as announced by FIMMDA
- > No. of Constituents: 1
- > Base Value: 1000
- > Base Date: January 03, 2011
- > First Value Date: April 03, 1998
- > Calculation Frequency: Online Daily

	1 Year	5 Years	Since Inception
Returns %	6.01	7.67	8.71



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