

September 2020

NIFTY G-Sec Indices represent Government of India bonds across 6 distinct duration buckets. Up to 3 liquid securities, within each duration bucket, shall be eligible to be part of the indices. The indices are rebalanced and reconstituted on monthly basis.

Index Characteristics	
Methodology	Total Return
No. of Constituents	Up to 3
Launch Date	February 09, 2018
Base Date	September 03,2001
Base Value	1000
Calculation Frequency	Daily - End of Day
Reconstitution Frequency	Monthly

Index Constituents (Effective 01st September 2020)

Sr No	ISIN	Bond Name	Maturity Bucket
NIFTY Ultra Short Duration G-Sec Index			
1	IN0020000124	11.60% GS 2020	Ultra-Short Duration (0.25 to 0.5 years)
2	IN0020180470	7.00% GS 2021	
3	IN0020120054	8.12% GS 2020	
NIFTY Low Duration G-Sec Index			
1	IN0020190099	6.17% GS 2021	Low Duration (0.5 to 1 year)
2	IN0020110022	7.80% GS 2021	
3	IN0020060318	7.94% GS 2021	
NIFTY Short Duration G-Sec Index			
1	IN0020160050	6.84% GS 2022	Short Term (1 to 3 years)
2	IN0020180025	7.37% GS 2023	
3	IN0020150010	7.68% GS 2023	
NIFTY Medium Duration G-Sec Index			
1	IN0020190396	6.18% GS 2024	Medium Duration (3 to 4 years)
2	IN0020180488	7.32% GS 2024	
3	IN0020150036	7.72% GS 2025	
NIFTY Medium to Long Duration G-Sec Index			
1	IN0020200112	5.22% GS 2025	Medium to Long Duration (4 to 7 years)
2	IN0020200153	5.77% GS 2030	
3	IN0020190362	6.45% GS 2029	
NIFTY Long Duration G-Sec Index			
1	IN0020200070	5.79% GS 2030	Long Duration (Above 7 years)
2	IN0020200096	6.19% GS 2034	
3	IN0020190065	7.57% GS 2033	

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