

August 31, 2020

The NIFTY 10 yr Benchmark G-Sec (Clean Price) Index is constructed using the clean price of 10 year bond issued by the Central Government of India. The index seeks to track the clean price 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. The Index tracks only one single 10 year on the run GSEC Bond identified as benchmark by FIMMDA.
- ii. The index is computed using a clean price return methodology
- iii. The index values will be published at end of the day
- iv. The FIMMDA prices are used for valuation of the bond in the index.

Features

- > Methodology: null
- > Selection: Benchmark security as announced by FIMMDA
- > No. of Constituents: 1
- > Base Value: 0
- > Base Date: null
- > First Value Date: April 03, 1998
- > Calculation Frequency: null

	1 Year	5 Years	Since Inception
Returns %	-0.44	0.47	0.39

