

August 31, 2020

NIFTY 11-15 yr G-Sec Index is constructed using the prices of top 3 (in terms of traded value) liquid Government of India bonds with residual maturity between 11 to 15 years and having outstanding issuance more than Rs. 5000 crores. The individual bonds are assigned weights based on the traded value and outstanding issuance in the ratio of 40:60. The index measures change in the dirty prices of the bond basket.

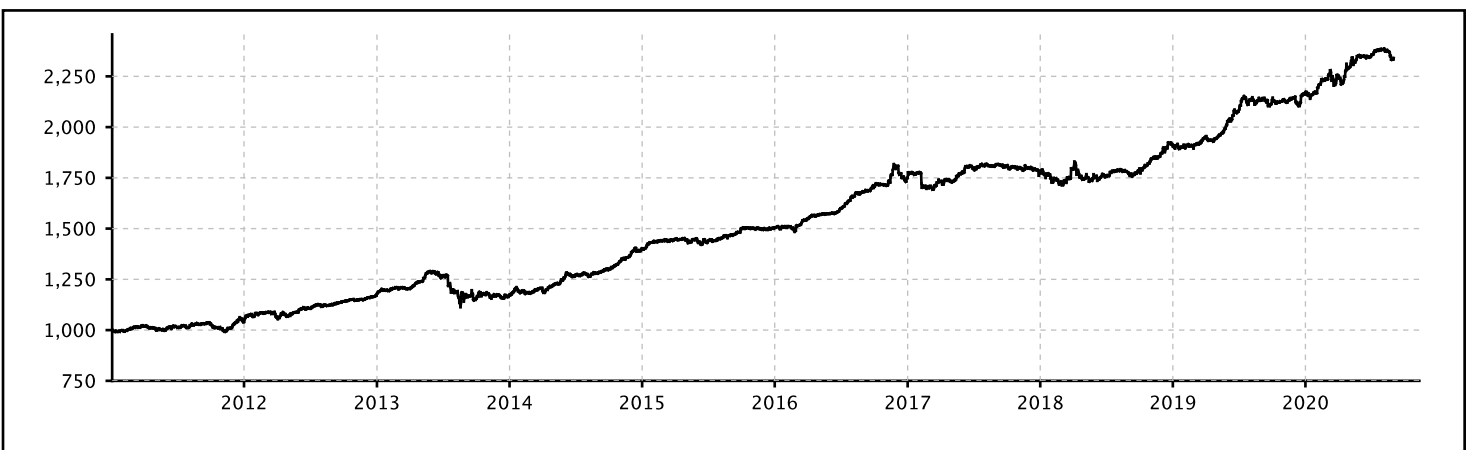
Index Composition

| Sr.No | ISIN | Redemption Date | Coupon | Index Weights |
|-------|--------------|-----------------|--------|---------------|
| 1 | IN0020200096 | 16/09/2034 | 6.19 | 42.50 |
| 2 | IN0020190065 | 17/06/2033 | 7.57 | 33.89 |
| 3 | IN0020170042 | 17/09/2031 | 6.68 | 23.61 |

Features

- > Methodology: Total Returns
- > Index Review: Monthly
- > No. of Constituents: 3
- > Base Value: 1000
- > Base Date: January 03, 2011
- > Calculation Frequency: Online Daily

| | 1 Year | 5 Years | Since Inception |
|-----------|--------|---------|-----------------|
| Returns % | 9.86 | 9.83 | 9.20 |



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