

September 30, 2021

NIFTY Composite G-sec Index is constructed using the prices of top 10 (in terms of traded value) liquid Government of India bonds with residual maturity greater than 1 year 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	IN0020210020	16/06/2035	0.07	22.62
2	IN0020210012	12/04/2026	0.06	20.68
3	IN0020200112	15/06/2025	0.05	8.13
4	IN0020200278	09/11/2025	0.05	8.09
5	IN0020150093	11/01/2026	0.08	7.83
6	IN0020200252	17/12/2050	0.07	7.25
7	IN0020170026	15/05/2027	0.07	7.15
8	IN0020170174	08/01/2028	0.07	7.02
9	IN0020200294	01/12/2030	0.06	6.93
10	IN0020210095	12/07/2031	0.06	4.30

Features

- > Methodology: Total Returns
- > Index Review: Monthly
- > No. of Constituents: 10
- > Base Value: 1000
- > Base Date: January 03, 2011
- > Calculation Frequency: Real-Time

	1 Year	5 Years	Since Inception
Returns %	5.13	7.24	8.30

