

March 2025

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 Returns
No. of Constituents	3
Launch Date	February 09, 2018
Base Date	September 03, 2001
Base Value	1000
Calculation Frequency	Daily - End of day
Reconstitution Frequency	Monthly

Statistics

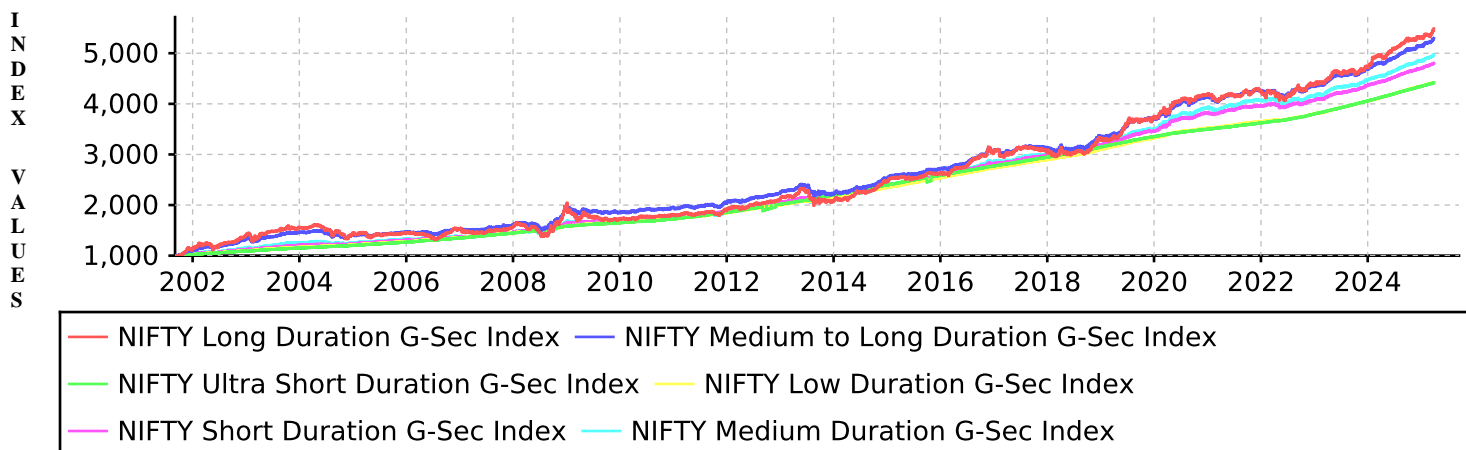
(Returns as on Mar 31, 2025)

Index Name	Avg. coupon %	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY Ultra Short Duration G-Sec Index	6.81	6.45	0.27	0.27	1.70	3.34	7.00	6.49	6.50
NIFTY Low Duration G-Sec Index	6.52	6.52	0.91	0.95	1.95	3.46	7.41	6.32	6.51
NIFTY Short Duration G-Sec Index	7.17	6.53	2.38	2.63	2.16	3.80	8.22	6.28	6.88
NIFTY Medium Duration G-Sec Index	7.15	6.56	3.43	3.97	2.59	4.13	9.12	6.62	7.04
NIFTY Medium to Long Duration G-Sec Index	7.04	6.71	6.65	8.93	2.92	4.34	9.96	7.56	7.33
NIFTY Long Duration G-Sec Index	7.20	7.01	12.47	32.36	3.21	3.93	10.42	8.98	7.49

Note: Returns for periods longer than 1 year are annualized

*As on March 31, 2025

NIFTY G-Sec Index Series



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