

August 2024

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 30th August 2024)

Sr No	ISIN	Bond Name	Maturity Bucket
NIFTY Ultra Short Duration G-Sec Index			
1	IN0020110048	9.15% GOVT. STOCK 2024	Ultra Short Duration (0.25 to 0.5 years)
2	IN0020190396	6.18% GOVT. STOCK 2024	
3	IN0020220128	6.89% GOVT. STOCK 2025	
NIFTY Low Duration G-Sec Index			
1	IN0020200112	5.22% GOVT. STOCK 2025	Low Duration (0.5 to 1 year)
2	IN0020150036	7.72% GOVT. STOCK 2025	
3	IN0020120047	8.20% GOVT. STOCK 2025	
NIFTY Short Duration G-Sec Index			
1	IN0020230028	6.99% GOVT. STOCK 2026	Short Term (1 to 3 years)
2	IN0020220037	7.38% GOVT. STOCK 2027	
3	IN0020230119	7.33% GOVT. STOCK 2026	
NIFTY Medium Duration G-Sec Index			
1	IN0020230101	7.37% GOVT. STOCK 2028	Medium Duration (3 to 4 years)
2	IN0020230010	7.06% GOVT. STOCK 2028	
3	IN0020220011	7.10% GOVT. STOCK 2029	
NIFTY Medium to Long Duration G-Sec Index			
1	IN0020230085	7.18% GOVT. STOCK 2033	Medium to Long Duration (4 to 7 years)
2	IN0020230135	7.32% GOVT. STOCK 2030	
3	IN0020240019	7.10% GOVT. STOCK 2034	
NIFTY Long Duration G-Sec Index			
1	IN0020230077	7.18% GOVT. STOCK 2037	Long Duration (Above 7 years)
2	IN0020230051	7.30% GOVT. STOCK 2053	
3	IN0020240027	7.23% GOVT. STOCK 2039	

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