



# Indexogram

# NIFTY G-Sec Indices

**November 2018**

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

<b>Methodology</b>	Total Return
<b>No. of Constituents</b>	Up to 3
<b>Launch Date</b>	February 09, 2018
<b>Base Date</b>	September 03,2001
<b>Base Value</b>	1000
<b>Calculation Frequency</b>	Daily - End of Day
<b>Reconstitution Frequency</b>	Monthly

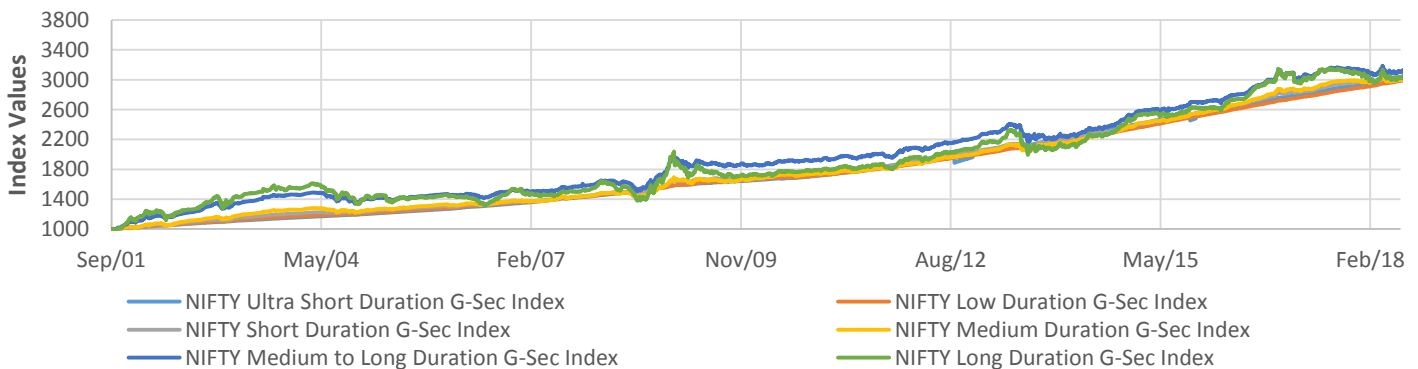
### Statistics

Index Name	Avg. coupon	Avg. Yield*	Avg. Macaulay Duration*	Avg. Maturity*	Returns as on 30 <sup>th</sup> November 2018				
					3 M	6 M	1 Yr.	3 Yr.	Since inception
NIFTY G-Sec Ultra Short Duration Bond	5.98%	6.74%	0.16	0.16	1.79%	3.44%	6.62%	6.73%	6.83%
NIFTY G-Sec Low Duration Bond	7.00%	7.09%	0.54	0.55	1.96%	3.56%	6.47%	6.80%	6.73%
NIFTY G-Sec Short Duration Bond	7.79%	7.35%	2.31	2.56	3.02%	4.72%	6.33%	7.14%	6.88%
NIFTY G-Sec Medium Duration Bond	7.43%	7.44%	3.32	3.86	3.79%	5.35%	5.45%	7.26%	6.88%
NIFTY G-Sec Medium to Long Duration Bond	7.17%	7.60%	6.14	8.11	4.74%	6.13%	4.91%	7.00%	7.16%
NIFTY G-Sec Long Duration Bond	7.22%	7.77%	10.01	21.30	6.61%	7.32%	4.81%	7.43%	7.05%

Note: Returns for periods longer than 1 year are annualized

\* As on 30<sup>th</sup> November 2018

### NIFTY G-Sec Index Series



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