

October 31, 2024

The Nifty 10 yr Benchmark G-Sec is constructed using the price of 10 year bond issued by the Central Government of India. The index seeks to track the performance of the 10 year benchmark security.

Constituent: 6.79% GS 2034(IN0020240126)

Methodology:

- i. The newly issued (on-the-run) 10 year G-sec will be identified as a benchmark G-sec when:
 - 1. The amount outstanding of the newly issued (on-the-run) 10 year G-sec equals or exceeds Rs.15,000 crores, OR
 - 2. The rolling 3 working-days simple average traded volume of the newly issued (onthe-run) 10 year G-sec exceeds that of the current 10 year benchmark G-sec.
- ii. The index is computed using a clean price return methodology
- iii. The index values will be published at end of the day
- iv. The bond valuation is sourced from the NSE Data and Analytics Limited (FIMMDA valuations prior to 01st August 2018).

Features

- > Methodology: Price Returns
- > Selection: The newly issued (on-the-run) 10 year G-sec will be identified as a benchmark G-sec
- > No. of Constituents: 1
- > Base Value: 1000
- > Base Date: January 03, 2011
- > First Value Date: April 03, 1998
- > Calculation Frequency: Real-Time

	1 Year	5 Years	Since Inception
Returns %	3.16	-1.38	-0.86

