



Press Release

IISL Launches NSE GSECBM Clean Price Index

Mumbai - March 18, 2015 - IISL, a group company of National Stock Exchange of India Limited (NSEIL), today launched NSE GSECBM Clean Price Index adding to the existing suite of its Fixed Income Indices.

The NSE GSECBM Clean Price index is based on 10 year on the run benchmark Government bond as identified by FIMMDA. The Index is calculated using only the clean price of the bond. Accrued interest and coupon payment are not taken into consideration for index calculation.

The NSE GSECBM Clean Price index is a clean price version of the existing GSECBM NSE index. This index aims to provide a measure of price movement of a 10 year benchmark bond.

The base date is January 03, 2011 and base value is 1000. The index is rebalanced from effective date of change in the benchmark security.

The index will be maintained by IISL and calculated on an end-of-day basis. For information on index methodology and factsheet, please visit us at www.nseindia.com

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India Index Services & Products Limited (IISL), a subsidiary of NSE Strategic Investment Corporation Limited was setup in May 1998 to provide a variety of indices and index related services and products for the Indian capital markets. IISL provides a broad range of services, products and professional index services. It maintains over 80 equity indices comprising broad-based benchmark indices, sectoral indices and customised indices.

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