

October 13, 2015

Press Release

IISL Launches Four New Fixed Income Indices

Indices aim to provide benchmarks across G-Sec tenors

IISL in its continuous efforts to expand suite of fixed income indices for Indian capital market, has launched following four new indices tracking the Government of India Securities (G-Sec).

1. Nifty 4-8 yr G-Sec Index
2. Nifty 11-15 yr G-Sec Index
3. Nifty 15 yr and above G-Sec Index
4. Nifty Composite G-sec Index

These total return indices shall consider price movement of securities and accrued interest income on a daily basis. The base date of these indices is January 03, 2011 and base value is 1000.

The new G-sec indices along with existing G-sec indices would cover various maturities on the yield curve. This will make it easy to track the performance of G-sec in various maturity buckets. The Asset management companies may use these indices for launching G-Sec ETFs, index funds or as a benchmark for their funds.

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

For more details, contact:

Arindam Saha

Head - Corporate Communications

cc_nse@nse.co.in

+91-(022)-2659 8164

About IISL: India Index Services & Products Ltd. (IISL), a NSE group company, was setup in May 1998 to provide a variety of indices and index related services for the capital markets. IISL is India's first specialised company focused upon the index as a core product. IISL maintains more than 100 equity indices comprising broad-based benchmark indices, sectoral indices and customised indices. IISL also maintains fixed income indices based on Government of India bonds. Many investment and risk management products based on IISL indices have been developed in the recent past, within India and abroad. These include index based derivatives traded on NSE, Singapore Exchange Ltd. (SGX), Chicago Mercantile Exchange Inc. (CME) and Osaka Exchange Inc. (OSE) and a number of index funds and exchange traded funds. The flagship 'Nifty 50' index is widely tracked and traded as the benchmark for Indian Capital Markets.



About NSE: In its 20 year history, NSE has transformed the capital market, based on technology, innovation, high standards of governance and management practices. NSE's business practices and high levels of integrity have earned it the trust of the financial markets worldwide. Besides being a platform of choice for all exchange traded financial products in India, NSE's flagship index, the Nifty 50, has become a benchmark national level economic parameter. Since inception, the exchange has been covered extensively by global media and has won many accolades as recognition of this remarkable journey.