

CRISIL 10 Year Gilt Index

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About the Index

CRISIL 10 Year Gilt Index seeks to track the performance of the 10 year benchmark government security

Features and Characteristics

- Base date for the index: September 01, 2001
- Total Return Index seeking to capture coupon and price return of the on-the-run 10-year benchmark government security
- Index marked to market on a daily basis using CRISIL Gilt Valuations
- Fully invested at all points of time with no cash component

Key Characteristics

- **Rich history:** CRISIL 10 Year Gilt Index has an inception date of September 01, 2001. Thus the index has been in existence for over a decade and seen multiple interest rate cycles
- **Replicability:** The index seeks to track the movement of the most actively traded government security in the market

Methodology

- The on-the-run 10 year government security considered as the 10 year benchmark security
- Market participants (banks, insurance, mutual funds and primary dealers) polled on a weekly basis to ascertain the 10 year benchmark government security. If there is a change in the benchmark security, the same is reflected in the index
- Index computed on daily basis using the gross price return of 10 year benchmark government security and its coupon cash flow return

Historical Benchmarks used in the Index

ISIN	Benchmark Security Name	Maturity	From	To
IN0020000116	11.50% CGL 2011	24-Nov-11	01-Sep-01	31-Jan-02
IN0020000066	11.03% CGL 2012	18-Jul-12	01-Feb-02	19-May-02
IN0020020056	07.40% CGL 2012	03-May-12	20-May-02	31-Dec-02
IN0020010032	09.81% CGL 2013	30-May-13	01-Jan-03	31-Aug-03
IN0020020122	07.27% CGL 2013	03-Sep-13	01-Sep-03	31-Dec-03
IN0020020049	07.37% CGL 2014	16-Apr-14	01-Jan-04	31-Dec-04
IN0020020130	07.38% CGL 2015	03-Sep-15	01-Jan-05	12-Apr-06
IN0020060219	07.59% CGL 2016	12-Apr-16	13-Apr-06	01-Jan-07
IN0020010107	08.07% CGL 2017	15-Jan-17	02-Jan-07	18-Jul-07
IN0020020031	07.49% CGL 2017	16-Apr-17	19-Jul-07	04-Sep-07
IN0020070010	07.99% CGL 2017	09-Jul-17	05-Sep-07	21-Apr-08
IN0020080019	08.24% CGL 2018	22-Apr-18	22-Apr-08	12-Feb-09

ISIN	Benchmark Security Name	Maturity	From	To
IN0020080068	06.05% CGL 2019 FEB	02-Feb-19	13-Feb-09	13-Jul-09
IN0020090042	06.90% CGL 2019	13-Jul-19	14-Jul-09	02-Nov-09
IN0020020171	06.35% CGL 2020	02-Jan-20	03-Nov -09	09-May-10
IN0020100015	07.80% CGL 2020	03-May-20	10-May-10	10-Apr-11
IN0020110022	07.80% CGL 2021	11-Apr-21	11-Apr-11	07-Nov-11
IN0020110030	08.79% CGL 2021	08-Nov-21	08-Nov-11	01-Jul-12
IN0020120013	08.15% CGL 2022	11-Jun-22	02-Jul-12	24-June-13
IN0020130012	07.16% CGL 2023	20-May-23	25-June-13	15-Dec-13
IN0020130061	08.83% GS 2023	25-Nov-23	16-Dec-13	10-Aug-14
IN0020140045	08.40% GS 2024	28-Jul-24	11-Aug-14	21-Jun-2015
IN0020150036	07.72% GS 2025	25-May-25	22-Jun-2015	08-Feb-2016
IN0020150093	07.59% GS 2026	11-Jan-26	09-Feb-2016	04-Oct-2016
IN0020160035	06.97% GS 2026	06-Sep-26	05-Oct-2016	19-Jun-2017
IN0020170026	06.79% GS 2027	15-May-27	20-Jun-2017	Till Date

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