

Press Release: G-Sec-Rev_Methodology /2020-21

August 30, 2020

FBIL Benchmark – Revised G-Sec Valuation Methodology (Draft)

The Financial Benchmarks India Pvt. Ltd. has released today, the <u>draft G-sec Valuation</u> <u>methodology</u> along with the following documents for public consultation:

- 1. Concept note on revision to G-sec Valuation methodology
- 2. G-sec Valuation data for quarters ended June 2019, September 2019, December 2019, March 2020 and June 2020.

Comments on the Revised G-Sec Valuation Methodology (Draft) are invited from market participants and other interested parties by September 25, 2020.

Feedback on the draft policy may please be forwarded to:

The Chief Executive Officer
Financial Benchmarks India Pvt. Ltd,
55 C, 5th Floor, Mittal Tower, Nariman Point
Mumbai – 400 021
Or by email ceo@fbil.org.in with subject line "Feedback on Revised G-Sec Valuation Methodology (Draft)

Chief Executive Officer