

March 2025

Nifty Fixed Income Aggregate Indices consist of 13 indices which measure the performance of various fixed income portfolios covering Government securities, Corporate bonds of different credit rating categories, Commercial papers, Certificate of deposits, T-Bills and Overnight rate.

**Index Characteristics**

<b>Methodology</b>	Total Returns
<b>Launch Date</b>	February 09, 2018
<b>Base Date</b>	September 03, 2001
<b>Base Value</b>	1000
<b>Calculation Frequency</b>	Daily - End of day
<b>Weight Reset Frequency</b>	Monthly

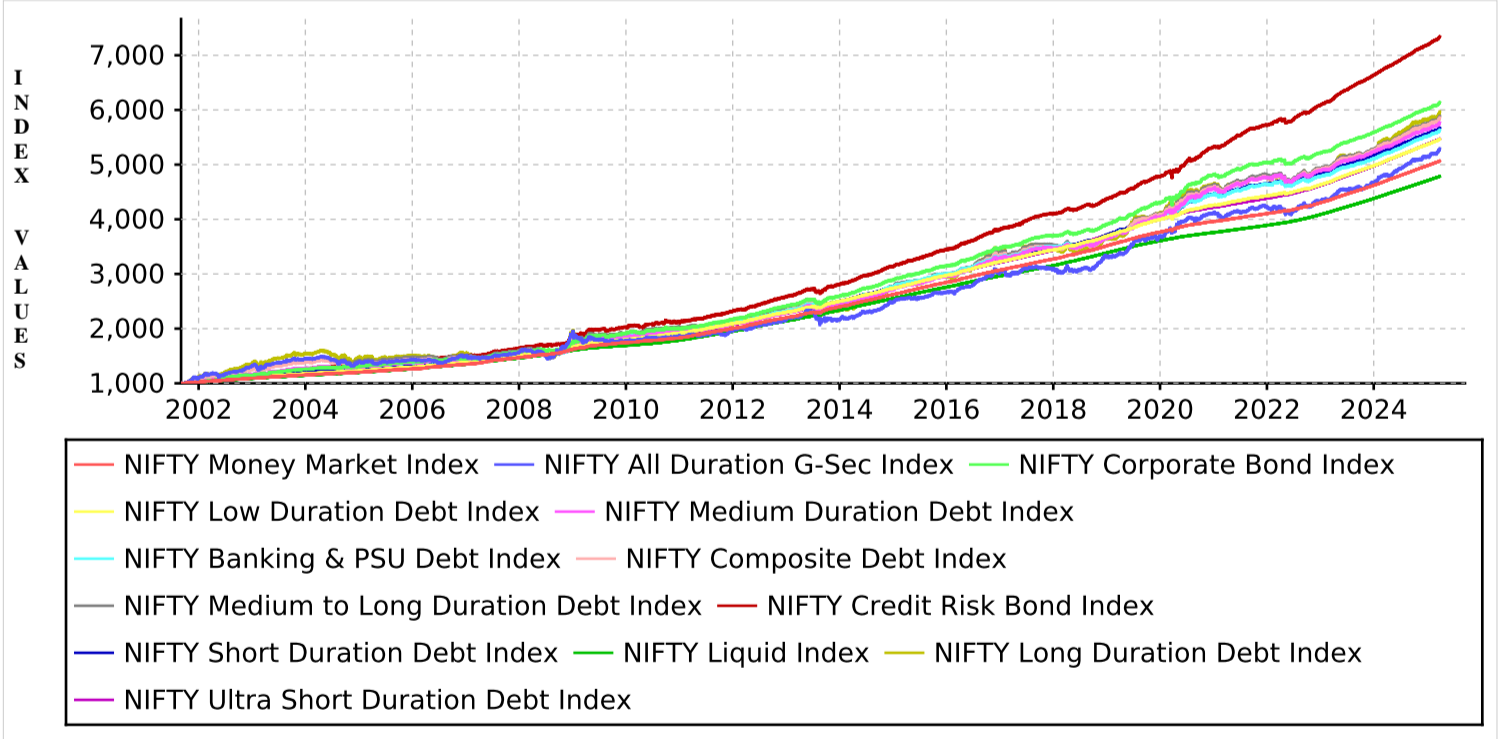
**Statistics**

(Returns as on Mar 31, 2025)

Index Name	Avg. Macaulay Duration*	Avg. Modified Duration*	Avg. Maturity*	Avg. Yield %*	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY Liquid Index	0.11	0.10	0.11	7.33	1.76	3.57	7.36	6.84	6.86
NIFTY Ultra Short Duration Debt Index	0.33	0.31	0.34	7.54	1.91	3.84	7.97	7.30	7.47
NIFTY Low Duration Debt Index	0.65	0.61	0.66	7.50	1.91	3.80	7.76	6.94	7.47
NIFTY Money Market Index	0.35	0.33	0.36	7.39	1.86	3.72	7.73	6.98	7.13
NIFTY Short Duration Debt Index	2.02	1.89	2.19	7.33	2.10	3.86	7.90	6.50	7.64
NIFTY Medium Duration Debt Index	3.36	3.17	3.86	7.08	2.35	3.77	8.22	6.30	7.72
NIFTY Medium to Long Duration Debt Index	5.69	5.41	7.39	7.09	2.54	3.86	8.78	6.80	7.81
NIFTY Long Duration Debt Index	9.24	8.83	19.51	7.13	2.50	3.56	9.06	7.54	7.87
NIFTY Composite Debt Index	5.49	5.23	9.30	7.15	2.48	3.83	8.63	6.87	7.79
NIFTY Corporate Bond Index	2.64	2.46	2.91	7.59	2.16	3.82	7.89	6.44	8.00
NIFTY Credit Risk Bond Index	2.05	1.92	2.27	8.93	2.26	4.15	8.45	8.02	8.82
NIFTY Banking & PSU Debt Index	2.75	2.56	3.26	7.35	2.22	3.93	8.18	6.37	7.61
NIFTY All Duration G-Sec Index	8.22	7.95	17.47	6.80	2.90	4.07	9.81	7.79	7.32

Note: Returns for periods longer than 1 year are annualized  
\*As on March 31, 2025

**NIFTY Fixed Income Aggregate Indices**



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**Contact us :**

Email: [indices@nse.co.in](mailto:indices@nse.co.in) | Tel: +91 22 26598386 | Fax: +91 22 26598120