

March 2024

Nifty CD Indices consist of 5 indices which individually track the performance of Certificate of Deposits in 1 month, 2 month, 3 month, 6 month & 1 year maturity segment and 1 all maturity index tracking aggregated performance across maturities. Further, based on the credit risk profiles for each of the six CD indices, there are 3 more indices with different levels of credit risks. The indices are rebalanced and reconstituted on monthly basis.

Index Characteristics

Launch Date	February 09, 2018
Base Date	September 03, 2001
Base Value	1000
Calculation Frequency	Daily - End of day
Reconstitution Frequency	Monthly

Statistics

(Returns as on Mar 31, 2024)

Index Name	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY 1 Month CD Index	7.86	0.12	0.13	1.84	3.69	7.35	5.64	6.83
NIFTY 2 Month CD Index	7.76	0.18	0.18	1.85	3.67	7.32	5.63	7.00
NIFTY 3 Month CD Index	7.75	0.21	0.22	1.89	3.70	7.47	5.73	7.08
NIFTY 6 Month CD Index	7.83	0.49	0.49	1.83	3.61	7.44	5.68	7.18
NIFTY 1 Year CD Index	7.69	0.82	0.83	1.88	3.60	7.47	5.28	7.16
NIFTY All Maturity CD Index	7.75	0.37	0.38	1.87	3.65	7.43	5.55	7.10
NIFTY 1 Month CD Index - A	7.88	0.12	0.12	1.82	3.65	7.27	5.47	6.77
NIFTY 2 Month CD Index - A	7.74	0.18	0.18	1.85	3.65	7.27	5.47	6.93
NIFTY 3 Month CD Index - A	7.71	0.22	0.23	1.89	3.69	7.45	5.59	7.18
NIFTY 6 Month CD Index - A	7.70	0.50	0.51	1.82	3.58	7.39	5.48	7.16
NIFTY 1 Year CD Index - A	7.65	0.80	0.81	1.86	3.61	7.42	5.18	7.15
NIFTY All Maturity CD Index - A	7.71	0.38	0.38	1.86	3.64	7.38	5.40	7.05
NIFTY 1 Month CD Index - B	7.92	0.12	0.13	1.83	3.69	7.34	5.54	6.79
NIFTY 2 Month CD Index - B	7.80	0.17	0.17	1.86	3.67	7.33	5.53	6.96
NIFTY 3 Month CD Index - B	7.75	0.21	0.21	1.89	3.71	7.46	5.65	7.04
NIFTY 6 Month CD Index - B	7.87	0.51	0.51	1.83	3.62	7.48	5.64	7.17
NIFTY 1 Year CD Index - B	7.83	0.86	0.86	1.87	3.58	7.50	5.28	7.16
NIFTY All Maturity CD Index - B	7.80	0.38	0.39	1.87	3.65	7.44	5.49	7.08
NIFTY 1 Month CD Index - C	8.07	0.12	0.12	1.91	3.83	7.63	5.74	6.84
NIFTY 2 Month CD Index - C	8.10	0.17	0.18	1.90	3.78	7.57	5.73	7.01
NIFTY 3 Month CD Index - C	8.04	0.21	0.22	1.92	3.80	7.70	5.81	7.08
NIFTY 6 Month CD Index - C	8.14	0.48	0.48	1.87	3.74	7.75	5.83	7.20
NIFTY 1 Year CD Index - C	8.19	0.87	0.87	1.87	3.65	7.69	5.40	7.18
NIFTY All Maturity CD Index - C	8.10	0.38	0.39	1.89	3.74	7.67	5.65	7.12

Note: Returns for periods longer than 1 year are annualized *As on March 31, 2024
Index with suffix A, B and C are launched on April 01, 2022

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