

March 2025

Nifty CP Indices consist of 5 indices which individually track the performance of Commercial Papers 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 CP 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, 2025)

Index Name	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY 1 Month CP Index	7.84	0.11	0.12	1.85	3.78	7.76	7.15	7.42
NIFTY 2 Month CP Index	7.65	0.18	0.18	1.87	3.77	7.79	7.14	7.27
NIFTY 3 Month CP Index	7.70	0.22	0.23	1.93	3.89	8.11	7.38	7.53
NIFTY 6 Month CP Index	7.83	0.52	0.53	1.94	3.90	8.19	7.36	7.53
NIFTY 1 Year CP Index	7.84	0.85	0.85	2.02	3.97	8.03	6.98	7.37
NIFTY All Maturity CP Index	7.73	0.30	0.30	1.92	3.88	8.04	7.28	7.42
NIFTY 1 Month CP Index - A	7.68	0.11	0.11	1.80	3.67	7.52	6.98	7.34
NIFTY 2 Month CP Index - A	7.45	0.19	0.19	1.81	3.65	7.51	6.96	7.20
NIFTY 3 Month CP Index - A	7.38	0.22	0.22	1.86	3.74	7.73	7.10	7.44
NIFTY 6 Month CP Index - A	7.48	0.50	0.51	1.87	3.73	7.83	7.07	7.45
NIFTY 1 Year CP Index - A	7.41	0.88	0.89	1.92	3.75	7.63	6.68	7.27
NIFTY All Maturity CP Index - A	7.43	0.30	0.30	1.86	3.72	7.68	7.02	7.34
NIFTY 1 Month CP Index - B	7.92	0.11	0.12	1.87	3.83	7.86	7.22	7.41
NIFTY 2 Month CP Index - B	7.83	0.18	0.18	1.90	3.83	7.91	7.22	7.27
NIFTY 3 Month CP Index - B	7.84	0.22	0.22	1.96	3.97	8.26	7.46	7.52
NIFTY 6 Month CP Index - B	7.99	0.52	0.52	1.99	4.01	8.37	7.51	7.54
NIFTY 1 Year CP Index - B	7.93	0.84	0.84	2.06	4.08	8.24	7.13	7.39
NIFTY All Maturity CP Index - B	7.87	0.30	0.30	1.96	3.96	8.20	7.37	7.42
NIFTY 1 Month CP Index - C	8.56	0.12	0.12	2.04	4.20	8.62	7.97	7.53
NIFTY 2 Month CP Index - C	8.82	0.17	0.17	2.08	4.23	8.65	7.95	7.38
NIFTY 3 Month CP Index - C	8.74	0.23	0.23	2.18	4.40	9.08	8.24	7.65
NIFTY 6 Month CP Index - C	9.04	0.48	0.49	2.13	4.34	8.97	8.19	7.64
NIFTY 1 Year CP Index - C	8.52	0.84	0.84	2.19	4.31	8.63	7.56	7.47
NIFTY All Maturity CP Index - C	8.74	0.30	0.30	2.15	4.35	8.93	8.10	7.53

Note: Returns for periods longer than 1 year are annualized *As on March 31, 2025
Index with suffix A, B and C are launched on April 01, 2022

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