

**March 2024**

The Nifty Fixed Income PRC (Potential Risk Class) Indices are based on SEBI guidelines on Potential Risk Class Matrix for debt schemes based on Interest Rate Risk and Credit Risk and have been prepared for various categories of MFs as per SEBI guidelines on 'Categorization and Rationalization of Mutual Fund Schemes' with respect to Macaulay's Duration and Credit Rating range for each debt fund category. The indices are rebalanced on a monthly basis.

**Index Characteristics**

<b>Launch Date</b>	April 04, 2022
<b>Base Date</b>	September 03, 2001
<b>Base Value</b>	1000
<b>Calculation Frequency</b>	Daily - End of day
<b>Reconstitution Frequency</b>	Monthly

**Statistics**

( Returns as on Mar 31, 2024 )

Index Name	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	Avg. Duration*	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY Liquid Index A-I	7.51	0.16	0.16	0.15	1.85	3.67	7.32	5.51	6.92
NIFTY Liquid Index B-I	7.84	0.14	0.14	0.13	1.88	3.74	7.46	5.62	6.95
NIFTY Liquid Index C-I	8.27	0.15	0.15	0.14	1.99	3.99	7.95	6.00	7.06
NIFTY Money Market Index A-I	7.63	0.42	0.42	0.39	1.89	3.68	7.45	5.49	7.08
NIFTY Money Market Index B-I	7.94	0.35	0.35	0.33	1.93	3.76	7.62	5.64	7.12
NIFTY Money Market Index C-I	8.33	0.35	0.35	0.32	2.03	4.00	8.09	5.99	7.22
NIFTY Ultra Short Duration Debt Index A-I	7.63	0.32	0.32	0.30	1.90	3.70	7.58	5.66	7.37
NIFTY Ultra Short Duration Debt Index A-II	7.78	0.44	0.46	0.41	1.91	3.71	7.59	5.67	7.39
NIFTY Ultra Short Duration Debt Index A-III	7.77	0.51	0.59	0.47	1.94	3.75	7.63	5.70	7.41
NIFTY Ultra Short Duration Debt Index B-I	8.08	0.42	0.43	0.39	1.96	3.84	7.87	5.99	7.52
NIFTY Ultra Short Duration Debt Index B-II	8.14	0.47	0.48	0.43	1.98	3.88	7.97	6.16	7.62
NIFTY Ultra Short Duration Debt Index B-III	8.16	0.52	0.58	0.48	2.00	3.95	8.06	6.30	7.69
NIFTY Ultra Short Duration Debt Index C-I	8.52	0.42	0.43	0.39	2.13	4.25	8.70	6.93	7.87
NIFTY Ultra Short Duration Debt Index C-II	8.49	0.47	0.48	0.43	2.12	4.24	8.69	6.93	7.87
NIFTY Ultra Short Duration Debt Index C-III	8.50	0.53	0.66	0.49	2.15	4.29	8.63	6.89	7.91
NIFTY Low Duration Debt Index A-I	7.56	0.64	0.64	0.59	1.91	3.61	7.51	5.37	7.30
NIFTY Low Duration Debt Index A-II	7.79	0.86	0.88	0.80	1.92	3.61	7.51	5.35	7.31
NIFTY Low Duration Debt Index A-III	7.79	0.92	0.97	0.85	1.94	3.63	7.52	5.35	7.32
NIFTY Low Duration Debt Index B-I	8.23	0.77	0.78	0.71	2.00	3.78	7.97	5.94	7.52
NIFTY Low Duration Debt Index B-II	8.31	0.87	0.90	0.81	2.00	3.77	8.10	6.20	7.60
NIFTY Low Duration Debt Index B-III	8.32	0.93	1.02	0.86	2.01	3.78	8.07	6.16	7.59
NIFTY Low Duration Debt Index C-I	8.76	0.76	0.78	0.71	2.11	4.07	8.58	6.50	7.74
NIFTY Low Duration Debt Index C-II	8.76	0.86	0.89	0.79	2.11	4.05	8.56	6.51	7.74
NIFTY Low Duration Debt Index C-III	8.77	0.92	1.01	0.85	2.11	4.06	8.53	6.48	7.73
NIFTY Short Duration Debt Index A-II	7.61	1.86	2.04	1.74	1.90	3.70	7.46	5.27	7.48
NIFTY Short Duration Debt Index A-III	7.62	2.14	2.45	2.01	1.91	3.75	7.50	5.28	7.40
NIFTY Short Duration Debt Index B-II	8.03	1.82	1.99	1.70	1.88	3.67	7.77	5.95	7.70
NIFTY Short Duration Debt Index B-III	8.13	2.07	2.45	1.93	1.90	3.67	7.80	6.09	7.73
NIFTY Short Duration Debt Index C-II	8.91	1.55	1.73	1.45	2.18	4.41	9.20	7.40	8.37
NIFTY Short Duration Debt Index C-III	8.91	1.79	2.00	1.69	2.08	4.27	8.99	7.22	8.30
NIFTY Medium Duration Debt Index A-III	7.33	3.49	4.01	3.33	2.15	3.82	7.57	5.02	7.78
NIFTY Medium Duration Debt Index B-III	8.03	3.85	4.64	3.60	2.06	3.77	8.35	6.47	7.99
NIFTY Medium Duration Debt Index C-III	9.06	3.70	4.35	3.46	2.00	4.07	9.47	7.63	8.51
NIFTY Medium to Long Duration Debt Index A-III	7.34	5.86	7.66	5.59	2.55	4.33	8.19	5.30	7.61
NIFTY Medium to Long Duration Debt Index B-III	8.16	5.75	7.86	5.36	2.33	3.86	8.34	7.02	8.19
NIFTY Medium to Long Duration Debt Index C-III	9.05	5.28	7.03	4.94	2.11	4.06	6.31	7.08	8.65
NIFTY Long Duration Debt Index A-III	7.30	10.21	21.88	9.75	4.12	5.99	10.03	5.78	7.94
NIFTY Long Duration Debt Index B-III	8.06	9.38	19.00	8.85	3.60	5.60	8.90	5.78	7.60
NIFTY Long Duration Debt Index C-III	9.16	7.26	11.31	6.73	2.03	3.76	4.52	5.48	8.17
NIFTY Corporate Bond Index A-I	7.74	0.65	0.65	0.60	1.90	3.66	7.54	5.64	7.53
NIFTY Corporate Bond Index A-II	7.53	2.16	2.36	2.03	1.87	3.60	7.41	5.20	7.63
NIFTY Corporate Bond Index A-III	7.66	2.52	2.77	2.35	1.86	3.58	7.36	5.12	7.67
NIFTY Corporate Bond Index B-I	8.00	0.62	0.63	0.58	1.93	3.77	7.91	6.29	7.88
NIFTY Corporate Bond Index B-II	8.05	2.07	2.23	1.92	1.87	3.60	7.75	6.05	7.99
NIFTY Corporate Bond Index B-III	8.06	2.52	2.80	2.34	1.87	3.56	7.76	6.11	8.01
NIFTY Credit Risk Bond Index B-I	8.68	0.86	0.91	0.81	2.00	3.85	8.70	7.42	8.41
NIFTY Credit Risk Bond Index B-II	8.27	1.97	2.15	1.85	2.04	3.96	8.75	7.53	8.57
NIFTY Credit Risk Bond Index B-III	8.79	2.28	2.53	2.12	2.05	3.98	8.86	7.63	8.67
NIFTY Credit Risk Bond Index C-I	9.15	0.91	0.98	0.86	2.16	4.20	9.22	7.82	8.75
NIFTY Credit Risk Bond Index C-II	9.22	1.53	1.68	1.43	2.22	4.40	9.46	7.98	8.90
NIFTY Credit Risk Bond Index C-III	9.28	2.04	2.30	1.91	2.26	4.51	9.83	8.50	9.14
NIFTY Banking & PSU Debt Index A-I	7.64	0.41	0.42	0.38	1.85	3.62	7.36	5.40	7.03
NIFTY Banking & PSU Debt Index A-II	7.51	1.80	1.99	1.70	1.91	3.63	7.22	5.01	7.49
NIFTY Banking & PSU Debt Index A-III	7.52	2.52	2.85	2.36	1.95	3.65	7.24	4.99	7.53
NIFTY Banking & PSU Debt Index B-I	7.74	0.41	0.42	0.38	1.86	3.66	7.43	5.50	7.06
NIFTY Banking & PSU Debt Index B-II	7.74	2.19	2.42	2.05	1.93	3.96	7.46	5.27	7.53
NIFTY Banking & PSU Debt Index B-III	7.74	2.53	2.86	2.36	1.95	4.01	7.54	5.29	7.58
NIFTY Banking & PSU Debt Index C-I	8.08	0.42	0.42	0.39	1.90	3.76	7.70	5.70	7.10
NIFTY Banking & PSU Debt Index C-II	9.06	2.19	2.46	2.05	1.98	4.13	6.66	5.70	7.65
NIFTY Banking & PSU Debt Index C-III	9.05	2.60	2.95	2.42	1.97	4.13	6.81	5.75	7.69
NIFTY Composite Debt Index A-III	7.38	4.30	5.41	4.09	2.47	4.30	8.12	5.35	7.67
NIFTY Composite Debt Index B-III	7.99	4.82	7.35	4.53	2.35	4.05	8.32	6.35	8.06
NIFTY Composite Debt Index C-III	8.97	4.33	6.17	4.05	2.19	4.13	9.04	7.78	8.65
NIFTY G-Sec Index A-I	6.94	0.46	0.46	0.43	1.71	3.46	6.98	5.25	6.32
NIFTY G-Sec Index A-II	7.14	1.80	1.97	1.73	1.74	3.82	7.25	5.11	6.71
NIFTY G-Sec Index A-III	7.20	6.53	12.92	6.31	2.94	5.21	8.90	5.79	7.15

Note: Returns for periods longer than 1 year are annualized \*As on March 31, 2024

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