

March 2025

Nifty T-Bills Indices consist of 6 indices which individually track the performance of 'on-the-run' T-bill representing 5 distinct maturity segment (30 day, 60 day, 91 day, 182 day and 1 year) and aggregated performance across maturities through an all maturity index. The most recently issued T-Bills are considered as the constituents of the indices. The indices are rebalanced and reconstituted on every auction.

Index Characteristics

No. of Constituents	Most recently issued T-Bills
Launch Date	February 09, 2018
Base Date	12th March 1993 (NIFTY 30 Day T-Bill Index) 5th February 1993 (NIFTY 60 Day T-Bill Index) 08th January 1993 (NIFTY 91 Day T-Bill Index) 07th April 2005 (NIFTY 182 Day T-Bill Index) 10th April 1998 (NIFTY 1 Year T-Bill Index) 3rd September 2001 (NIFTY All Maturity T-Bill Index)
Base Value	1000
Calculation Frequency	Daily - End of day
Reconstitution Frequency	On every auction

Statistics

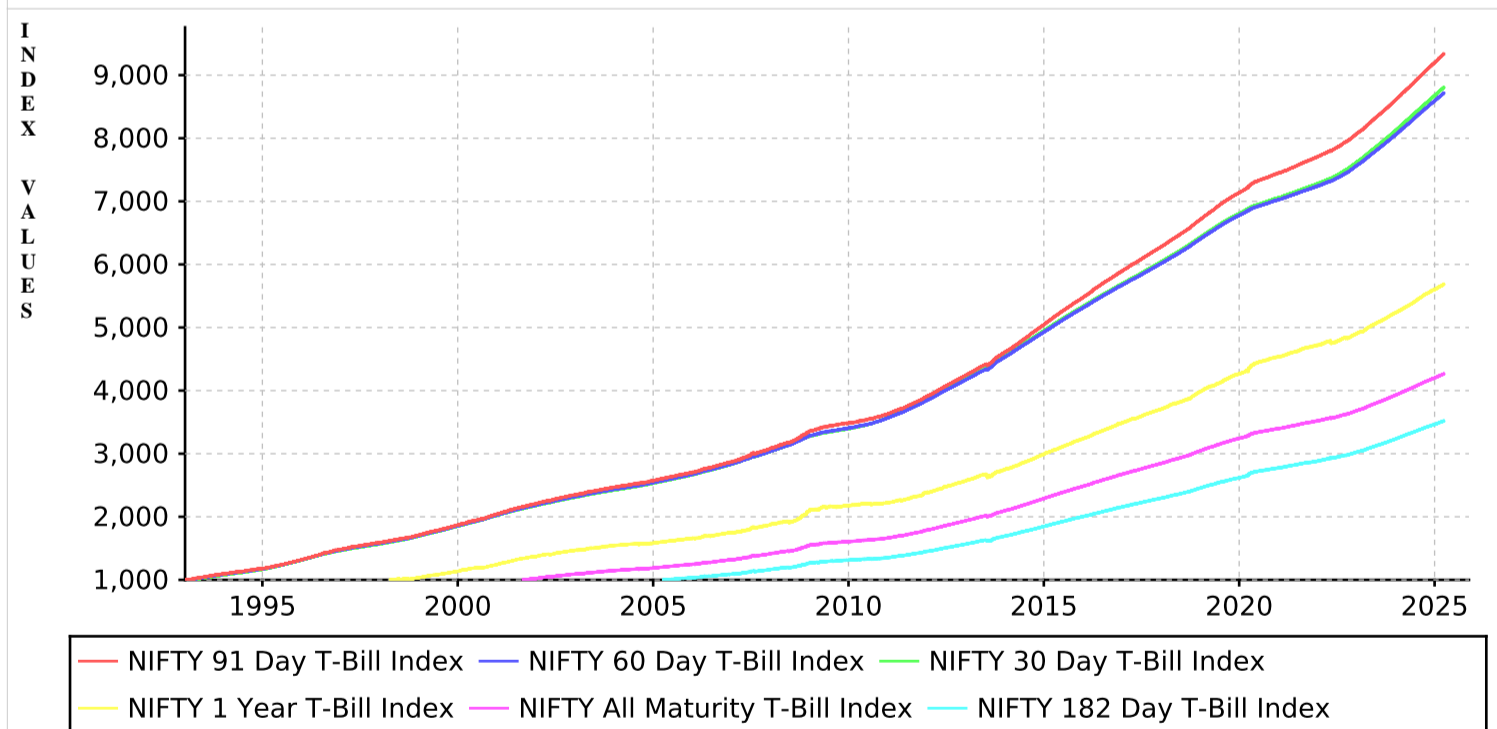
(Returns as on Mar 31, 2025)

Index Name	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY 30 Day T-Bill Index	6.35	0.08	0.08	1.57	3.20	6.69	6.28	7.02
NIFTY 60 Day T-Bill Index	6.35	0.16	0.16	1.53	3.10	6.55	6.11	6.96
NIFTY 91 Day T-Bill Index	6.28	0.24	0.24	1.60	3.22	6.81	6.31	7.18
NIFTY 182 Day T-Bill Index	6.50	0.48	0.49	1.66	3.21	6.89	6.47	6.50
NIFTY 1 Year T-Bill Index	6.44	0.98	0.99	1.60	3.05	7.02	6.01	6.65
NIFTY All Maturity T-Bill Index	6.37	0.41	0.41	1.61	3.17	6.85	6.28	6.35

Note: Returns for periods longer than 1 year are annualized

*As on March 31, 2025

NIFTY T-Bills Index Series



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