

October 2024

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**

<b>No. of Constituents</b>	Most recently issued T-Bills
<b>Launch Date</b>	February 09, 2018
<b>Base Date</b>	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)
<b>Base Value</b>	1000
<b>Calculation Frequency</b>	Daily - End of day
<b>Reconstitution Frequency</b>	On every auction

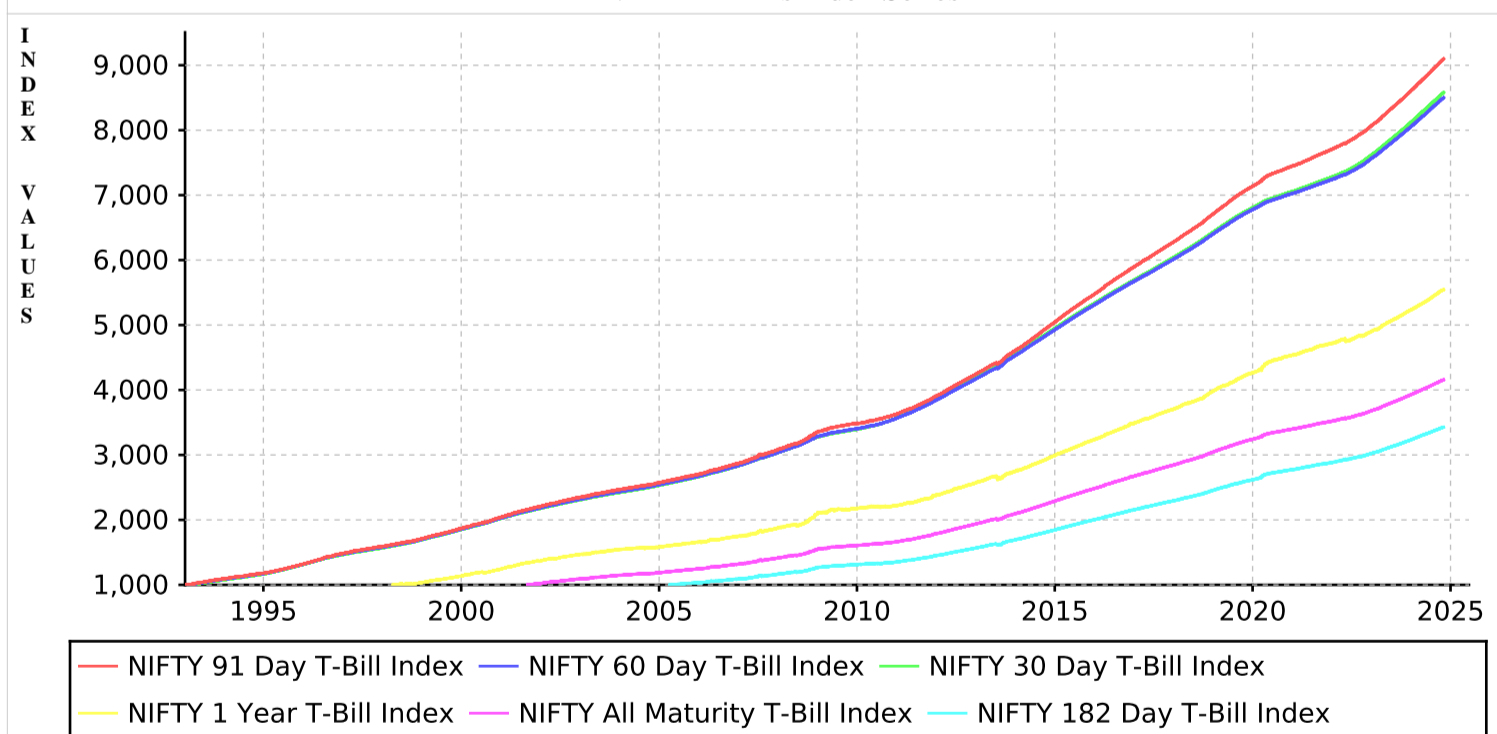
**Statistics**

( Returns as on Oct 31, 2024 )

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	6.45	0.09	0.10	1.65	3.37	6.89	5.83	7.03
NIFTY 60 Day T-Bill Index	6.48	0.17	0.17	1.59	3.35	6.74	5.69	6.97
NIFTY 91 Day T-Bill Index	6.50	0.25	0.25	1.67	3.46	7.00	5.91	7.18
NIFTY 182 Day T-Bill Index	6.61	0.50	0.50	1.71	3.48	7.32	6.18	6.49
NIFTY 1 Year T-Bill Index	6.59	0.99	1.00	1.77	3.73	7.17	5.73	6.66
NIFTY All Maturity T-Bill Index	6.54	0.46	0.47	1.69	3.51	7.08	5.92	6.34

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

NIFTY T-Bills Index Series



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