

June 2025

Nifty Financial Services 3 to 6 Months Debt Index seeks to measure the performance of portfolio of Commercial Papers (CPs) & Certificates of Deposit (CDs) with long term credit rating of AAA, issued by entities from the financial services sector with residual maturity of 3 to 6 months.

Methodology	Features
<p>I. Index Includes portfolio of AAA rated securities issued by financial services issuers with residual maturity of 3 to 6 months</p> <p>II. Index will be reviewed on quarterly basis</p>	<p>➤ Methodology: Total Return</p> <p>➤ No. of Constituents: 14</p> <p>➤ No. of Issuers in the index: 14</p> <p>➤ Base Value: 1000</p> <p>➤ Base Date: June 12, 2006</p>

#### Index Level Average Statistics

Index Name	Yield	Residual Maturity	Macaulay's Duration
Nifty Financial Services 3 to 6 Months Debt Index	6.37%	0.41	0.41

As on June 20, 2025

#### Issuer Level Average Statistics

Sr. no.	Issuer Name	Yield	Residual Maturity	Macaulay's Duration
1	CANARA BANK	6.10%	0.46	0.46
2	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	6.17%	0.46	0.46
3	HDFC BANK LIMITED	6.14%	0.46	0.46
4	AXIS BANK LIMITED	6.14%	0.41	0.41
5	STANDARD CHARTERED CAPITAL LIMITED	6.63%	0.47	0.47
6	SUNDARAM FINANCE LIMITED	6.52%	0.45	0.45
7	BARCLAYS INVESTMENTS AND LOANS (INDIA) PRIVATE LIMITED	6.96%	0.45	0.45
8	LIC HOUSING FINANCE LIMITED	6.24%	0.42	0.42
9	BAJAJ FINANCE LIMITED	6.44%	0.41	0.41
10	EXPORT-IMPORT BANK OF INDIA	6.15%	0.41	0.41
11	TATA CAPITAL LIMITED	6.46%	0.38	0.38
12	KOTAK MAHINDRA PRIME LIMITED	6.46%	0.38	0.38
13	TOYOTA FINANCIAL SERVICES INDIA LIMITED	6.66%	0.32	0.32
14	TATA CAPITAL HOUSING FINANCE LIMITED	6.16%	0.31	0.31

As on June 20, 2025

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