

March 2026

Nifty Fixed Income Aggregate Indices consist of 13 indices which measure the performance of various fixed income portfolios covering Government securities, Corporate bonds of different credit rating categories, Commercial papers, Certificate of deposits, T-Bills and Overnight rate.

Index Characteristics

Methodology	Total Returns
Launch Date	February 09, 2018
Base Date	September 03, 2001
Base Value	1000
Calculation Frequency	Daily - End of day
Weight Reset Frequency	Monthly

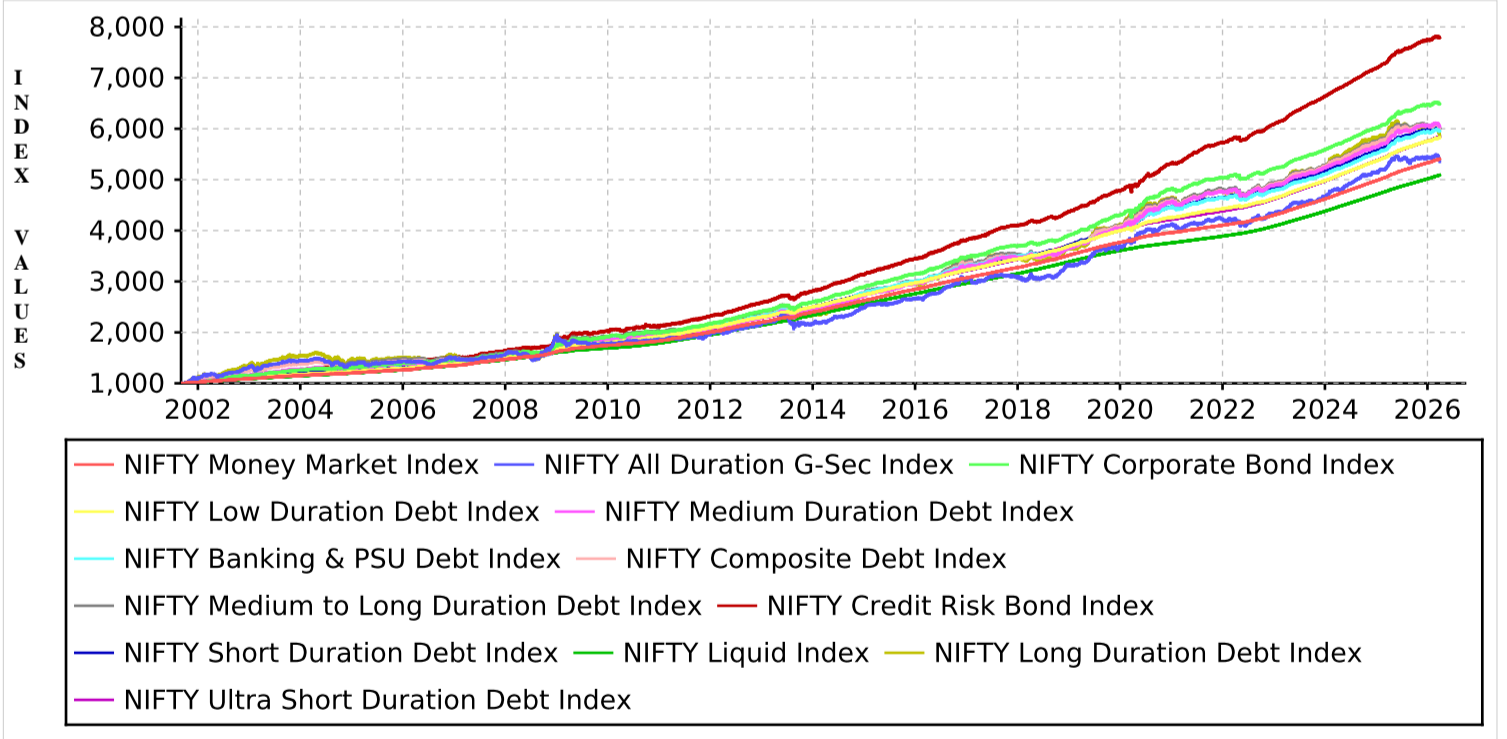
Statistics

(Returns as on Mar 31, 2026)

Index Name	Avg. Macaulay Duration*	Avg. Modified Duration*	Avg. Maturity*	Avg. Yield %*	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY Credit Risk Bond Index	1.85	1.74	2.04	9.05	0.66	2.09	5.99	7.86	8.71
NIFTY Banking & PSU Debt Index	2.77	2.58	3.33	7.56	0.33	1.73	5.66	7.04	7.53
NIFTY All Duration G-Sec Index	7.69	7.42	15.56	7.29	-1.67	-0.60	1.00	6.59	7.06
NIFTY Short Duration Debt Index	1.82	1.70	1.95	7.51	0.58	1.92	6.00	7.13	7.57
NIFTY Composite Debt Index	5.23	4.97	8.60	7.56	-0.88	-0.06	2.42	6.41	7.56
NIFTY Corporate Bond Index	2.38	2.22	2.63	7.81	0.35	1.63	5.65	7.08	7.90
NIFTY Medium Duration Debt Index	3.35	3.15	3.89	7.46	-0.24	0.93	4.74	6.87	7.59
NIFTY Medium to Long Duration Debt Index	5.76	5.46	7.60	7.49	-1.04	-0.47	1.79	6.22	7.56
NIFTY Long Duration Debt Index	8.56	8.15	17.52	7.75	-2.37	-2.10	-1.87	5.46	7.46
NIFTY Liquid Index	0.11	0.10	0.11	7.34	1.53	3.07	6.37	7.02	6.84
NIFTY Ultra Short Duration Debt Index	0.34	0.31	0.34	7.69	1.46	3.05	6.79	7.52	7.45
NIFTY Low Duration Debt Index	0.70	0.66	0.71	7.59	1.22	2.71	6.55	7.34	7.43
NIFTY Money Market Index	0.38	0.36	0.39	7.36	1.45	3.00	6.65	7.31	7.11

Note: Returns for periods longer than 1 year are annualized
*As on March 31, 2026

NIFTY Fixed Income Aggregate Indices



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Contact us :

Email: indices@nse.co.in | Tel: +91 22 26598386 | Fax: +91 22 26598120