NSE Indices

Nifty50

Fixed Income Indices Dashboard

October 31, 2026

Index Name	Index Statistics				Index Return (%)					
	Yield (%)	Mac D(yrs)	Maturity(yrs)	Mod D(yrs)	1 M	3 M	6 M	1 Y	3 Y	5 Y
Aggregate Indices										
NIFTY Liquid Index	7.05	0.11	0.11	0.10	0.48	1.54	3.23	6.52	6.93	6.48
NIFTY Ultra Short Duration Debt Index	8.02	0.33	0.33	0.30	0.39	1.62	3.52	6.93	7.47	6.95
NIFTY Money Market Index	7.76	0.37	0.38	0.35	0.37	1.51	3.34	6.61	7.22	6.65
NIFTY Low Duration Debt Index	8.27	0.64	0.64	0.59	0.21	1.29	3.12	6.08	7.13	6.58
NIFTY Short Duration Debt Index	8.12	1.63	1.76	1.52	-0.15	0.27	2.09	3.95	6.58	5.96
NIFTY Credit Risk Bond Index	9.48	1.80	1.98	1.68	-0.26	0.13	1.63	3.58	6.75	6.98
NIFTY Corporate Bond Index	8.50	2.25	2.48	2.09	-0.41	-0.28	1.58	2.84	6.24	5.74
NIFTY Banking & PSU Debt Index	8.16	2.61	3.12	2.42	-0.40	-0.41	1.99	3.30	6.53	5.76
NIFTY Medium Duration Debt Index	8.14	3.24	3.68	3.05	-0.70	-1.16	0.82	1.35	5.88	5.27
NIFTY Composite Debt Index	8.13	4.94	7.09	4.67	-0.93	-1.93	0.24	-0.05	5.30	4.99
NIFTY Medium to Long Duration Debt Index	8.15	5.63	7.46	5.32	-1.28	-2.88	-0.70	-1.92	4.66	4.51
NIFTY Long Duration Debt Index	8.11	8.20	13.96	7.77	-1.58	-3.71	-1.28	-3.11	4.03	4.18
NIFTY Banking & PSU Debt Index - A	8.06	2.67	3.20	2.47	-0.60	-0.73	1.34	2.27	5.76	5.22
NIFTY Banking & PSU Debt Index - B	8.37	2.80	3.34	2.58	-0.37	-0.58	1.79	2.87	6.31	5.72
NIFTY Banking & PSU Debt Index - C	9.74	2.73	3.09	2.53	-0.30	-0.50	1.86	2.79	6.86	6.23
G-Sec Indices										
NIFTY Ultra Short Duration G-Sec Index	6.58	0.44	0.45	0.42	0.37	1.26	2.65	5.42	6.31	6.02
NIFTY Low Duration G-Sec Index	6.75	0.70	0.72	0.68	0.18	0.83	2.33	4.98	6.43	5.89
NIFTY Short Duration G-Sec Index	7.00	1.97	2.13	1.90	-0.18	-0.23	1.28	2.67	6.36	5.54
NIFTY Medium Duration G-Sec Index	7.35	3.42	3.85	3.30	-0.79	-1.47	0.28	1.76	6.45	5.49
NIFTY Medium to Long Duration G-Sec Index	7.54	6.15	8.12	5.93	-1.10	-2.38	0.42	0.45	6.32	5.42
NIFTY Long Duration G-Sec Index	7.73	9.66	18.00	9.31	-1.03	-2.62	0.58	-0.12	5.72	5.30
NIFTY All Duration G-Sec Index	7.53	6.81	11.02	6.57	-0.93	-2.13	0.58	0.61	6.02	5.33
SDL Index										
NIFTY 10 Year SDL Index	8.23	6.74	9.44	6.47	-1.89	-5.40	-5.45	-12.20	-0.50	1.55
NIFTY 3 Year SDL Index	7.92	2.92	3.24	2.81	-0.74	-0.40	2.13	3.46	6.73	5.85
NIFTY 5 Year SDL Index	8.07	3.96	4.63	3.80	-0.59	-1.48	0.90	2.50	6.61	5.83
Money Market Indicies										
NIFTY 1 Month CP Index	7.71	0.11	0.11	0.10	0.53	1.70	3.57	7.28	7.45	6.88
NIFTY 1 Month CP Index - A	7.41	0.11	0.11	0.10	0.49	1.62	3.39	6.95	7.18	6.65
NIFTY 1 Month CP Index - B	7.93	0.11	0.11	0.10	0.54	1.75	3.67	7.46	7.58	6.95
NIFTY 1 Month CP Index - C	8.58	0.12	0.12	0.11	0.63	1.93	4.03	8.35	8.44	7.73
NIFTY 2 Month CP Index	7.94	0.18	0.18	0.17	0.47	1.68	3.60	7.30	7.47	6.88
NIFTY 2 Month CP Index - A	7.58	0.16	0.16	0.15	0.43	1.58	3.42	6.94	7.19	6.66
NIFTY 2 Month CP Index - B	8.12	0.18	0.18	0.16	0.49	1.76	3.73	7.50	7.62	6.97
NIFTY 2 Month CP Index - C	8.74	0.17	0.18	0.16	0.54	1.91	4.04	8.29	8.45	7.72
NIFTY 3 Month CP Index	8.36	0.27	0.27	0.25	0.48	1.79	3.77	7.45	7.72	7.09
NIFTY 3 Month CP Index - A	7.85	0.26	0.27	0.25	0.43	1.65	3.50	6.98	7.32	6.77
NIFTY 3 Month CP Index - B	8.53	0.26	0.27	0.24	0.48	1.79	3.78	7.51	7.81	7.16
NIFTY 3 Month CP Index - C	9.12	0.26	0.26	0.24	0.54	2.00	4.16	8.44	8.79	7.98
NIFTY 6 Month CP Index	8.37	0.42	0.43	0.39	0.34	1.57	3.51	6.97	7.64	7.03
NIFTY 6 Month CP Index - A	7.97	0.38	0.39	0.36	0.32	1.48	3.34	6.55	7.29	6.72
NIFTY 6 Month CP Index - B	8.60	0.41	0.41	0.38	0.35	1.59	3.52	7.06	7.78	7.15
NIFTY 6 Month CP Index - C	9.26	0.44	0.44	0.40	0.41	1.76	3.93	8.02	8.66	7.90
NIFTY 1 Year CP Index	8.84	0.83	0.83	0.76	0.15	1.27	3.23	6.20	7.40	6.58
NIFTY 1 Year CP Index - A	8.34	0.81	0.81	0.75	0.12	1.16	3.00	5.65	6.95	6.23
NIFTY 1 Year CP Index - B	8.98	0.82	0.82	0.75	0.20	1.38	3.29	6.22	7.54	6.69
NIFTY 1 Year CP Index - C	9.51	0.80	0.81	0.73	0.25	1.48	3.55	7.01	8.13	7.23
NIFTY All Maturity CP Index	8.30	0.32	0.32	0.29	0.44	1.70	3.65	7.24	7.63	6.99
NIFTY All Maturity CP Index - A	7.84	0.31	0.31	0.28	0.40	1.57	3.42	6.80	7.25	6.69
NIFTY All Maturity CP Index - B	8.48	0.31	0.31	0.29	0.45	1.73	3.69	7.33	7.74	7.06
NIFTY All Maturity CP Index - C	9.08	0.31	0.31	0.28	0.51	1.91	4.05	8.23	8.64	7.84
NIFTY 1 Month CD Index	7.36	0.11	0.12	0.10	0.49	1.60	3.44	6.99	7.18	6.64
NIFTY 1 Month CD Index - A	7.30	0.11	0.12	0.11	0.49	1.60	3.42	6.92	7.11	6.54
NIFTY 1 Month CD Index - B	7.37	0.11	0.12	0.11	0.49	1.61	3.46	7.04	7.20	6.63
NIFTY 1 Month CD Index - C	7.82	0.11	0.11	0.10	0.52	1.69	3.61	7.37	7.51	6.89
NIFTY 2 Month CD Index	7.63	0.19	0.19	0.17	0.43	1.63	3.50	7.01	7.19	6.64
NIFTY 2 Month CD Index - A	7.56	0.19	0.19	0.17	0.42	1.63	3.48	6.98	7.15	6.56
NIFTY 2 Month CD Index - B	7.55	0.18	0.19	0.17	0.44	1.65	3.51	7.03	7.20	6.62
NIFTY 2 Month CD Index - C	8.07	0.18	0.18	0.16	0.46	1.71	3.67	7.38	7.51	6.89
NIFTY 3 Month CD Index	7.66	0.26	0.27	0.25	0.39	1.64	3.53	6.88	7.27	6.73
NIFTY 3 Month CD Index - A	7.60	0.26	0.27	0.24	0.38	1.63	3.51	6.83	7.23	6.67
NIFTY 3 Month CD Index - B	7.74	0.28	0.28	0.26	0.40	1.66	3.57	6.96	7.31	6.74
NIFTY 3 Month CD Index - C	8.12	0.28	0.29	0.26	0.44	1.78	3.76	7.33	7.63	6.99
NIFTY 6 Month CD Index	7.76	0.40	0.40	0.37	0.30	1.48	3.41	6.45	7.23	6.66
NIFTY 6 Month CD Index - A	7.74	0.41	0.41	0.38	0.30	1.47	3.39	6.44	7.20	6.60
NIFTY 6 Month CD Index - B	7.83	0.39	0.39	0.36	0.29	1.47	3.36	6.43	7.22	6.69
NIFTY 6 Month CD Index - C	8.29	0.42	0.42	0.39	0.31	1.54	3.50	6.74	7.51	6.91
NIFTY 1 Year CD Index	8.17	0.75	0.75	0.70	0.15	1.17	3.06	5.53	6.93	6.25
NIFTY 1 Year CD Index - A	8.16	0.75	0.75	0.69	0.19	1.18	3.04	5.58	6.92	6.23
NIFTY 1 Year CD Index - B	8.32	0.81	0.81	0.74	0.13	1.18	3.10	5.53	6.93	6.27
NIFTY 1 Year CD Index - C	8.60	0.83	0.83	0.77	0.11	1.23	3.24	5.91	7.26	6.54
NIFTY All Maturity CD Index	7.81	0.42	0.42	0.38	0.31	1.47	3.35	6.46	7.14	6.54
NIFTY All Maturity CD Index - A	7.76	0.42	0.42	0.38	0.33	1.46	3.33	6.44	7.11	6.49
NIFTY All Maturity CD Index - B	7.88	0.44	0.44	0.40	0.31	1.48	3.38	6.49	7.17	6.56
NIFTY All Maturity CD Index - C	8.26	0.45	0.45	0.41	0.33	1.56	3.54	6.85	7.48	6.81
NIFTY 30 Day T-Bill Index	5.60	0.09	0.09	0.08	0.40	1.22	2.52	5.20	6.04	5.75
NIFTY 60 Day T-Bill Index	5.66	0.16	0.17	0.16	0.37	1.17	2.46	5.11	5.90	5.60
NIFTY 91 Day T-Bill Index	5.90	0.24	0.24	0.23	0.41	1.20	2.51	5.31	6.19	5.87
NIFTY 182 Day T-Bill Index	6.53	0.49	0.49	0.46	0.32	1.12	2.43	5.29	6.40	6.09
NIFTY 1 Year T-Bill Index	6.66	0.99	0.99	0.93	0.12	0.71	2.19	4.76	6.23	5.75
NIFTY All Maturity T-Bill Index	6.12	0.41	0.41	0.38	0.33	1.09	2.43	5.17	6.21	5.86
NIFTY Financial Services 9 to 12 Months Debt	8.08	0.45	0.46	0.42	0.28	1.41	3.28	6.37	7.33	6.77
NIFTY Financial Services 3 to 6 Months Debt	7.94	0.33	0.33	0.31	0.31	1.40	3.27	6.72	7.46	7.01
NIFTY 1D Rate Index	5.74	-	-	-	0.47	1.30	2.63	5.25	6.02	5.80

Non-Confidential

Fixed Income Indices Dashboard

October 31, 2026

Index Name	Index Statistics				Index Return (%)					
	Yield (%)	Mac D(yrs)	Maturity(yrs)	Mod D(yrs)	1 M	3 M	6 M	1 Y	3 Y	5 Y
Corporate Bond Indices										
NIFTY AAA Ultra Short Duration Bond Index	7.82	0.36	0.37	0.34	0.33	1.49	3.24	6.57	7.27	6.80
NIFTY AAA Low Duration Bond Index	8.30	0.83	0.84	0.77	0.07	0.98	2.62	5.33	6.75	6.24
NIFTY AAA Short Duration Bond Index	8.27	1.97	2.12	1.82	-0.32	-0.07	1.87	3.35	6.35	5.66
NIFTY AAA Medium Duration Bond Index	8.33	3.48	3.98	3.24	-0.83	-1.40	0.93	0.64	5.51	4.83
NIFTY AAA Medium to Long Duration Bond Index	8.49	6.12	8.30	5.64	-1.60	-3.59	-1.07	-2.21	4.42	4.11
NIFTY AAA Long duration Bond Index	8.20	9.17	16.45	8.48	-3.08	-6.16	-3.84	-6.50	1.89	2.51
NIFTY AA+ Ultra Short Duration Bond Index	8.55	0.29	0.30	0.27	0.44	1.67	3.42	6.93	7.68	7.31
NIFTY AA+ Low Duration Bond Index	8.84	0.89	0.90	0.82	0.14	1.17	3.05	6.04	7.17	6.78
NIFTY AA+ Short Duration Bond Index	8.82	1.61	1.72	1.48	-0.17	0.30	1.94	3.65	6.53	6.06
NIFTY AA+ Medium Duration Bond Index	9.03	3.62	4.20	3.32	-0.76	-1.36	-0.35	-0.16	4.99	5.17
NIFTY AA+ Medium to Long Duration Bond Index	9.03	5.62	7.78	5.15	-1.27	-3.40	-2.76	-4.75	2.88	4.10
NIFTY AA+ Long Duration Bond Index	10.29	7.62	12.79	6.91	-2.68	-6.03	-3.68	-7.01	1.68	4.38
NIFTY AA Ultra Short Duration Bond Index	9.06	0.28	0.28	0.26	0.42	1.79	3.79	7.70	8.19	8.21
NIFTY AA Low Duration Bond Index	9.36	0.78	0.78	0.71	0.32	1.37	3.35	6.49	7.39	7.76
NIFTY AA Short Duration Bond Index	9.13	2.02	2.23	1.85	-0.34	0.20	1.54	3.26	6.43	6.81
NIFTY AA Medium Duration Bond Index	9.55	3.45	4.13	3.27	-0.01	-0.12	1.56	1.07	4.60	6.01
NIFTY AA Medium to Long Duration Bond Index	9.09	5.31	7.19	4.87	-1.54	-3.08	-2.69	-5.33	0.51	4.38
NIFTY AA Long Duration Bond Index	9.57	7.32	10.92	6.68	-2.63	-5.73	-4.84	-8.36	-1.41	0.32
NIFTY AA- Ultra Short Duration Bond Index	8.92	0.41	0.41	0.38	0.28	1.59	3.77	8.56	9.43	9.25
NIFTY AA- Low Duration Bond Index	9.58	0.84	0.86	0.79	0.17	1.24	3.65	7.67	8.66	8.33
NIFTY AA- Short Duration Bond Index	9.87	1.89	2.08	1.81	-0.49	-0.35	0.89	3.50	7.22	7.50
NIFTY AA- Medium Duration Bond Index	10.01	3.36	4.10	3.05	-1.31	-2.18	-1.38	-0.03	6.07	6.08
NIFTY AA- Medium to Long Duration Bond Index	10.59	5.08	6.76	4.59	-1.71	-3.41	-1.93	-2.97	2.40	4.80
NIFTY AA- Long Duration Bond Index	9.42	7.91	7.92	7.23	-3.76	-8.77	-9.22	-17.33	-7.00	-1.63
NIFTY AA Category Ultra Short Duration Bond Index	8.76	0.32	0.33	0.30	0.40	1.67	3.60	7.55	8.20	8.12
NIFTY AA Category Low Duration Bond Index	9.31	0.85	0.86	0.78	0.19	1.24	3.42	6.73	7.61	7.52
NIFTY AA Category Short Duration Bond Index	9.17	1.82	1.99	1.69	-0.31	0.12	1.56	3.58	6.71	6.72
NIFTY AA Category Medium Duration Bond Index	9.36	3.52	4.16	3.26	-0.59	-1.07	0.13	0.26	5.11	5.82
NIFTY AA Category Medium to Long Duration Bond Index	9.13	5.48	7.51	5.02	-1.39	-3.28	-2.69	-4.82	1.89	4.49
NIFTY AA Category Long Duration Bond Index	10.19	7.60	12.43	6.90	-2.72	-6.12	-4.01	-7.57	0.97	3.36
NIFTY A Short-Term Bond Index	11.08	1.39	1.57	1.31	0.08	0.49	2.03	3.81	6.93	8.22
NIFTY A Long-Term Bond Index	11.96	3.82	5.97	3.66	-1.19	-3.92	-3.62	-6.56	2.19	2.43
NIFTY Banking & PSU Long Duration Bond Index	8.26	8.60	14.07	7.95	-2.27	-4.91	-1.54	-2.87	4.20	3.99
NIFTY Banking & PSU Long Duration Bond Index - A	8.24	9.40	16.58	8.68	-2.94	-6.27	-3.78	-6.45	1.65	2.39
NIFTY Banking & PSU Long Duration Bond Index - B	8.60	8.35	10.71	7.69	-2.15	-5.18	-2.12	-4.74	3.35	3.34
NIFTY Banking & PSU Long Duration Bond Index - C	9.49	8.10	9.11	7.40	-2.06	-5.54	-3.06	-6.67	2.49	3.19
NIFTY Banking & PSU Low Duration Bond Index	8.48	0.81	0.82	0.75	0.13	1.14	2.90	5.83	7.12	6.49
NIFTY Banking & PSU Low Duration Bond Index - A	8.19	0.82	0.83	0.76	0.05	0.99	2.56	5.26	6.68	6.14
NIFTY Banking & PSU Low Duration Bond Index - B	8.74	0.84	0.85	0.77	0.13	1.12	2.91	5.94	7.44	6.71
NIFTY Banking & PSU Low Duration Bond Index - C	9.85	0.88	0.89	0.80	0.19	1.20	3.14	6.26	8.01	7.33
NIFTY Banking & PSU Medium Duration Bond Index	8.27	3.42	3.92	3.17	-0.66	-1.14	1.59	1.91	6.29	5.15
NIFTY Banking & PSU Medium Duration Bond Index - A	8.15	3.51	4.03	3.24	-0.88	-1.57	0.62	0.46	5.37	4.71
NIFTY Banking & PSU Medium Duration Bond Index - B	8.58	3.54	3.84	3.27	-0.57	-1.18	1.43	1.77	6.41	5.40
NIFTY Banking & PSU Medium Duration Bond Index - C	10.05	3.60	4.00	3.32	-0.55	-1.31	1.24	1.32	6.53	4.00
NIFTY Banking & PSU Medium to Long Duration Bond Index	8.26	5.68	7.46	5.24	-1.25	-2.91	0.16	-0.39	5.43	4.80
NIFTY Banking & PSU Medium to Long Duration Bond Index - A	8.21	5.82	7.70	5.38	-1.64	-3.67	-1.20	-2.89	3.78	3.71
NIFTY Banking & PSU Medium to Long Duration Bond Index - B	8.35	5.76	7.74	5.32	-1.24	-3.19	-0.37	-1.32	4.69	4.80
NIFTY Banking & PSU Medium to Long Duration Bond Index - C	9.72	5.81	6.88	5.35	-1.20	-3.41	-0.86	-2.73	4.53	5.24
NIFTY Banking & PSU Short Duration Bond Index	8.28	2.15	2.35	1.99	-0.33	-0.04	2.21	3.72	6.78	5.97
NIFTY Banking & PSU Short Duration Bond Index - A	8.15	2.19	2.38	2.04	-0.54	-0.28	1.64	3.03	6.05	5.38
NIFTY Banking & PSU Short Duration Bond Index - B	8.61	2.50	2.77	2.31	-0.29	-0.31	2.02	3.18	6.53	5.75
NIFTY Banking & PSU Short Duration Bond Index - C	10.57	2.29	2.50	2.13	-0.16	-0.02	2.42	3.68	7.75	7.18
NIFTY Banking & PSU Ultra Short Duration Bond Index	7.91	0.33	0.33	0.30	0.39	1.60	3.41	6.97	7.52	6.99
NIFTY Banking & PSU Ultra Short Duration Bond Index - A	7.70	0.30	0.31	0.28	0.37	1.49	3.23	6.68	7.29	6.75
NIFTY Banking & PSU Ultra Short Duration Bond Index - B	8.20	0.38	0.38	0.35	0.38	1.61	3.50	7.10	7.77	7.14
NIFTY Banking & PSU Ultra Short Duration Bond Index - C	9.46	0.40	0.40	0.37	0.47	1.81	3.84	7.84	8.64	7.98
NIFTY India Municipal Bond Index	9.31	2.64	3.21	2.53	-0.35	-0.45	1.99	2.08	6.63	6.19
NIFTY AA & AA- Ultra Short to Medium to Long Residual (ex Pvt Financial Services) Index	9.15	4.41	4.41	4.04	-1.67	-2.88	-1.71	-3.77	-	-
NIFTY AAA Ultra Short to Medium Residual (ex Pvt Financial Services) Index	8.16	2.68	2.72	2.48	-0.66	-0.72	1.58	1.72	-	-
NIFTY Banking & PSU Ultra Short to Medium Residual (ex Financial Services) Index - A	8.35	2.47	2.79	2.29	-0.69	-0.65	1.22	1.30	-	-
G-Sec Maturity Based Indices										
NIFTY 10 yr Benchmark G-Sec	7.56	6.85	9.53	6.60	-1.04	-2.25	0.47	-0.05	6.15	4.98
NIFTY 10 yr Benchmark G-Sec (Clean Price)	7.56	6.85	9.53	6.60	-1.65	-4.01	-3.00	-6.68	-0.76	-1.94
NIFTY 11-15 yr G-Sec Index	7.67	8.85	13.97	8.53	-0.83	-2.45	1.85	1.98	6.91	6.08
NIFTY 15 yr and above G-Sec Index	8.04	12.26	35.45	11.79	-1.35	-2.23	0.74	0.13	5.82	5.43
NIFTY 4-8 yr G-Sec Index	7.41	4.02	4.65	3.88	-0.70	-1.50	1.26	2.45	6.94	5.85
NIFTY 8-13 yr G-Sec	7.57	6.94	9.60	6.70	-1.09	-2.24	0.66	0.82	6.55	5.45
NIFTY Composite G-sec Index	7.65	8.02	14.68	7.73	-1.02	-2.11	0.91	1.13	6.49	5.51
NIFTY 5yr Benchmark G-sec Index	7.33	3.76	4.30	3.63	-0.68	-1.25	1.44	2.83	7.06	5.97
NIFTY India Government Fully Accessible Route (FAR) Select 7 Bonds Index (INR)	7.60	7.24	12.14	6.98	-1.14	-2.50	0.15	0.25	5.86	4.93
NIFTY India Government Fully Accessible Route (FAR) Select 7 Bonds Index (USD)	7.60	7.24	12.14	6.98	-0.38	-2.38	0.14	-6.62	1.22	-0.02

Non-Confidential

Fixed Income Indices Dashboard

October 31, 2026

Index Name	Index Statistics				Index Return (%)					
	Yield (%)	Mac D(yrs)	Maturity(yrs)	Mod D(yrs)	1 M	3 M	6 M	1 Y	3 Y	5 Y
PRC Indices										
NIFTY Liquid Index A-I	7.00	0.18	0.18	0.16	0.42	1.48	3.20	6.38	6.84	6.40
NIFTY Liquid Index B-I	7.41	0.15	0.15	0.14	0.48	1.61	3.39	6.83	7.17	6.63
NIFTY Liquid Index C-I	7.95	0.15	0.16	0.14	0.53	1.74	3.66	7.48	7.78	7.17
NIFTY Money Market Index A-I	7.41	0.32	0.32	0.30	0.34	1.44	3.28	6.34	7.04	6.49
NIFTY Money Market Index B-I	7.92	0.37	0.37	0.34	0.38	1.54	3.39	6.71	7.31	6.71
NIFTY Money Market Index C-I	8.46	0.38	0.38	0.35	0.42	1.69	3.68	7.37	7.93	7.23
NIFTY Ultra Short Duration Debt Index A-I	7.55	0.33	0.33	0.31	0.33	1.48	3.28	6.50	7.12	6.61
NIFTY Ultra Short Duration Debt Index A-II	7.71	0.43	0.44	0.40	0.32	1.41	3.19	6.35	7.11	6.60
NIFTY Ultra Short Duration Debt Index A-III	7.68	0.52	0.67	0.48	0.29	1.34	3.12	6.26	7.06	6.58
NIFTY Ultra Short Duration Debt Index B-I	8.15	0.39	0.39	0.36	0.36	1.54	3.37	6.76	7.44	6.92
NIFTY Ultra Short Duration Debt Index B-II	8.24	0.43	0.44	0.39	0.36	1.53	3.36	6.75	7.47	7.00
NIFTY Ultra Short Duration Debt Index B-III	8.31	0.47	0.58	0.43	0.35	1.47	3.34	6.70	7.47	7.09
NIFTY Ultra Short Duration Debt Index C-I	8.70	0.40	0.40	0.37	0.40	1.67	3.69	7.59	8.24	7.78
NIFTY Ultra Short Duration Debt Index C-II	8.70	0.43	0.45	0.40	0.40	1.66	3.67	7.50	8.18	7.74
NIFTY Ultra Short Duration Debt Index C-III	8.69	0.48	0.56	0.44	0.36	1.57	3.55	7.36	8.11	7.68
NIFTY Low Duration Debt Index A-I	7.65	0.41	0.41	0.38	0.29	1.40	3.19	6.10	7.02	6.39
NIFTY Low Duration Debt Index A-II	8.03	0.79	0.81	0.73	0.14	1.08	2.85	5.57	6.88	6.28
NIFTY Low Duration Debt Index A-III	8.03	0.86	0.95	0.80	0.11	1.02	2.80	5.46	6.83	6.25
NIFTY Low Duration Debt Index B-I	8.52	0.72	0.72	0.66	0.22	1.30	3.15	6.18	7.29	6.76
NIFTY Low Duration Debt Index B-II	8.59	0.80	0.82	0.74	0.22	1.26	3.11	6.05	7.25	6.82
NIFTY Low Duration Debt Index B-III	8.60	0.85	0.91	0.78	0.20	1.20	3.04	5.92	7.17	6.76
NIFTY Low Duration Debt Index C-I	9.01	0.72	0.72	0.66	0.26	1.40	3.45	6.95	7.95	7.38
NIFTY Low Duration Debt Index C-II	9.00	0.81	0.83	0.75	0.23	1.33	3.36	6.74	7.86	7.32
NIFTY Low Duration Debt Index C-III	9.01	0.86	0.92	0.80	0.21	1.27	3.29	6.61	7.78	7.25
NIFTY Short Duration Debt Index A-II	7.90	1.87	1.96	1.74	-0.27	0.00	1.96	3.56	6.36	5.76
NIFTY Short Duration Debt Index A-III	7.90	1.95	2.32	1.83	-0.26	-0.03	1.85	3.63	6.44	5.79
NIFTY Short Duration Debt Index B-II	8.31	1.51	1.65	1.41	-0.05	0.50	2.26	4.27	6.66	6.21
NIFTY Short Duration Debt Index B-III	8.39	1.76	2.03	1.64	-0.11	0.30	2.03	3.76	6.32	6.04
NIFTY Short Duration Debt Index C-II	9.21	1.43	1.59	1.35	-0.07	0.45	2.07	4.49	7.16	7.12
NIFTY Short Duration Debt Index C-III	9.21	1.68	1.86	1.57	-0.21	0.10	1.63	3.62	6.65	6.76
NIFTY Medium Duration Debt Index A-III	7.74	3.45	3.90	3.28	-0.80	-1.44	0.54	1.31	6.03	5.15
NIFTY Medium Duration Debt Index B-III	8.68	3.70	4.60	3.44	-0.69	-1.40	0.25	-0.07	4.90	5.15
NIFTY Medium Duration Debt Index C-III	9.51	3.56	4.24	3.29	-0.88	-1.67	-0.35	-0.49	4.49	5.43
NIFTY Medium to Long Duration Debt Index A-III	7.91	5.73	7.54	5.44	-1.19	-2.55	0.09	-0.23	5.63	4.90
NIFTY Medium to Long Duration Debt Index B-III	8.82	5.62	7.66	5.19	-1.37	-3.14	-1.75	-3.36	3.16	4.34
NIFTY Medium to Long Duration Debt Index C-III	9.95	5.10	6.94	4.74	-1.49	-3.56	-2.60	-4.72	2.21	3.70
NIFTY Long Duration Debt Index A-III	7.92	9.47	17.38	8.98	-1.85	-4.04	-1.20	-2.71	4.11	4.08
NIFTY Long Duration Debt Index B-III	8.84	8.50	14.68	7.96	-2.05	-4.60	-2.36	-4.66	2.37	3.34
NIFTY Long Duration Debt Index C-III	9.85	7.03	10.29	6.52	-2.44	-5.80	-4.96	-9.20	-0.77	1.30
NIFTY Corporate Bond Index A-I	7.87	0.58	0.59	0.54	0.21	1.22	2.88	5.87	6.93	6.45
NIFTY Corporate Bond Index A-II	7.88	2.12	2.23	1.98	-0.36	-0.25	1.67	2.78	6.06	5.54
NIFTY Corporate Bond Index A-III	8.15	2.13	2.34	1.98	-0.36	-0.23	1.70	3.03	6.27	5.57
NIFTY Corporate Bond Index B-I	8.20	0.55	0.55	0.51	0.27	1.34	3.08	6.22	7.17	6.85
NIFTY Corporate Bond Index B-II	8.49	1.66	1.78	1.54	-0.18	0.28	1.99	3.83	6.54	6.14
NIFTY Corporate Bond Index B-III	8.50	2.02	2.22	1.87	-0.29	-0.03	1.64	3.04	6.22	5.92
NIFTY Credit Risk Bond Index B-I	8.91	0.78	0.79	0.72	0.25	1.22	3.09	6.13	7.25	7.32
NIFTY Credit Risk Bond Index B-II	8.59	2.42	2.54	2.26	-0.57	-0.49	0.89	2.63	6.14	6.55
NIFTY Credit Risk Bond Index B-III	9.19	2.00	2.23	1.86	-0.30	-0.01	1.45	3.06	6.45	6.65
NIFTY Credit Risk Bond Index C-I	9.25	0.88	0.92	0.82	0.20	1.08	2.97	5.96	7.41	7.55
NIFTY Credit Risk Bond Index C-II	9.48	1.40	1.52	1.32	-0.06	0.49	2.15	4.55	7.12	7.32
NIFTY Credit Risk Bond Index C-III	9.75	1.91	2.15	1.79	-0.25	-0.02	1.41	3.13	6.61	7.13
NIFTY Banking & PSU Debt Index A-I	7.62	0.43	0.43	0.40	0.31	1.40	3.20	6.27	7.01	6.42
NIFTY Banking & PSU Debt Index A-II	7.69	1.65	1.80	1.55	-0.20	0.15	1.98	3.64	6.40	5.59
NIFTY Banking & PSU Debt Index A-III	7.96	2.51	2.84	2.34	-0.57	-0.62	1.33	2.33	5.90	5.24
NIFTY Banking & PSU Debt Index B-I	7.77	0.45	0.45	0.42	0.31	1.43	3.27	6.36	7.11	6.52
NIFTY Banking & PSU Debt Index B-II	8.29	2.37	2.60	2.20	-0.26	-0.25	1.96	3.22	6.55	5.75
NIFTY Banking & PSU Debt Index B-III	8.31	2.69	3.02	2.49	-0.35	-0.53	1.74	2.76	6.42	5.65
NIFTY Banking & PSU Debt Index C-I	8.19	0.46	0.47	0.43	0.33	1.51	3.42	6.70	7.43	6.80
NIFTY Banking & PSU Debt Index C-II	9.88	2.34	2.56	2.18	-0.19	-0.14	2.18	3.41	7.34	6.35
NIFTY Banking & PSU Debt Index C-III	9.91	2.78	3.10	2.58	-0.32	-0.56	1.80	2.60	7.03	6.18
NIFTY Composite Debt Index A-III	7.95	4.98	7.39	4.67	-1.30	-2.08	0.08	0.59	5.76	5.13
NIFTY Composite Debt Index B-III	8.57	4.49	6.40	4.19	-0.94	-1.78	0.04	-0.13	4.88	5.08
NIFTY Composite Debt Index C-III	9.49	4.01	5.29	3.72	-0.94	-1.86	-0.48	-0.93	4.13	5.31
NIFTY G-Sec Index A-I	6.12	0.41	0.41	0.38	0.33	1.09	2.43	5.17	6.21	5.86
NIFTY G-Sec Index A-II	6.85	1.53	1.65	1.48	-0.04	0.16	1.64	3.42	6.35	5.66
NIFTY G-Sec Index A-III	7.47	5.73	9.06	5.53	-0.84	-1.84	0.51	1.07	6.19	5.43

Non-Confidential

Fixed Income Indices Dashboard

October 31, 2026

Index Name	Index Statistics				Index Return (%)					
	Yield (%)	Mac D(yrs)	Maturity(yrs)	Mod D(yrs)	1 M	3 M	6 M	1 Y	3 Y	5 Y
Target Maturity Index										
NIFTY BHARAT Bond Index - April 2030	8.20	2.62	2.91	2.43	-0.47	-0.65	2.01	2.51	6.83	6.03
NIFTY BHARAT Bond Index - April 2031	8.20	3.38	3.87	3.13	-0.64	-1.24	1.56	1.57	6.56	5.83
NIFTY BHARAT Bond Index - April 2032	8.19	4.21	5.03	3.89	-0.82	-2.04	1.10	0.65	6.26	-
NIFTY PSU Bond Plus SDL Apr 2027 50:50 Index	7.13	0.36	0.37	0.34	0.39	1.33	3.04	5.86	7.62	6.26
NIFTY PSU Bond Plus SDL Sep 2027 40:60 Index	7.51	0.74	0.76	0.71	0.18	1.07	2.95	5.46	7.74	6.32
NIFTY SDL Apr 2027 Index	6.51	0.39	0.39	0.36	0.41	1.20	2.67	5.74	7.64	-
NIFTY SDL Plus G-Sec Jun 2028 30:70 Index	7.08	1.26	1.33	1.22	0.04	0.54	2.16	4.59	7.54	-
NIFTY SDL Plus AAA PSU Bond Dec 2027 60:40 Index	7.60	0.97	1.02	0.92	0.22	0.92	2.70	4.90	7.54	-
NIFTY SDL Jun 2027 Index	6.76	0.54	0.56	0.52	0.32	1.10	2.87	5.82	7.88	-
NIFTY G-Sec Jun 2027 Index	6.29	0.43	0.44	0.41	0.43	1.19	2.72	5.42	7.38	-
NIFTY AAA CPSE Bond Plus SDL Apr 2027 60:40 Index	7.27	0.34	0.34	0.32	0.36	1.28	2.86	5.78	7.45	-
NIFTY SDL Sep 2027 Index	7.12	0.80	0.81	0.77	0.17	1.00	2.86	5.44	7.86	-
NIFTY AAA Bond Plus SDL Apr 2031 70:30 Index	8.26	3.60	4.16	3.38	-0.59	-1.07	1.78	2.88	7.16	6.34
NIFTY SDL Apr 2027 Top 12 Equal Weight Index	6.55	0.40	0.40	0.37	0.39	1.22	2.85	5.95	7.85	-
NIFTY SDL Apr 2032 Top 12 Equal Weight Index	8.05	4.35	5.21	4.18	-0.34	-1.40	1.83	3.38	7.31	-
NIFTY SDL Dec 2028 Index	7.73	1.71	1.84	1.65	-0.33	0.15	2.23	4.26	7.72	-
NIFTY G-Sec Dec 2030 Index	7.40	3.28	3.74	3.16	-0.66	-1.07	1.24	2.94	7.46	-
NIFTY SDL Plus AAA PSU Bond Jul 2028 60:40 Index	7.95	1.50	1.59	1.43	-0.23	0.38	2.23	4.22	7.46	-
NIFTY SDL Plus AAA PSU Bond Jul 2033 60:40 Index	8.15	5.04	6.34	4.78	-0.98	-1.80	1.35	1.67	6.65	-
NIFTY G-Sec Dec 2026 Index	5.12	0.06	0.06	0.05	0.89	1.80	3.27	6.22	7.58	-
NIFTY G-Sec Jul 2031 Index	7.46	3.95	4.56	3.81	-1.13	-1.86	1.16	2.62	7.37	-
NIFTY SDL Plus G-Sec Jun 2028 70:30 Index	7.33	1.21	1.27	1.16	0.01	0.62	2.28	4.66	7.59	-
NIFTY G-Sec Sep 2027 Index	6.76	0.57	0.59	0.55	0.20	0.93	2.55	5.18	7.46	-
NIFTY G-Sec Jun 2036 Index	7.57	6.82	9.10	6.57	-1.10	-2.23	0.83	0.97	6.79	-
NIFTY G-Sec Sep 2032 Index	7.49	4.49	5.37	4.33	-0.82	-1.97	1.64	2.56	7.40	-
NIFTY BHARAT Bond Index - April 2033	8.19	4.91	6.11	4.54	-0.98	-2.34	0.81	0.29	6.09	-
NIFTY G-Sec Dec 2029 Index	7.14	2.30	2.48	2.23	-0.21	-0.18	1.89	3.79	7.61	-
NIFTY SDL Plus G-Sec Jun 2029 70:30 Index	7.60	2.12	2.30	2.04	-0.30	-0.06	2.00	3.74	7.47	-
NIFTY SDL Jul 2033 Index	8.12	5.03	6.33	4.84	-0.72	-1.65	1.75	2.68	7.16	-
NIFTY G-Sec Oct 2028 Index	6.82	1.51	1.59	1.47	0.18	0.52	2.26	4.37	7.54	-
NIFTY G-Sec Apr 2029 Index	7.13	2.25	2.42	2.17	-0.19	-0.15	1.93	3.82	7.61	-
NIFTY SDL Plus AAA PSU Bond Apr 2028 75:25 Index	7.83	1.36	1.42	1.31	-0.12	0.54	2.30	4.50	7.58	-
NIFTY G-Sec May 2029 Index	7.14	2.18	2.35	2.11	-0.20	-0.13	1.67	3.41	7.34	-
NIFTY India Sovereign Green Bond Jan 2033 Index	7.51	5.03	6.25	4.85	-0.68	-1.85	1.46	2.79	7.22	-
NIFTY India Sovereign Green Bond Jan 2028 Index	6.69	1.19	1.24	1.15	0.27	0.90	2.75	5.02	7.60	-
NIFTY SDL Dec 2026 Index	5.99	0.13	0.13	0.12	0.41	1.40	2.87	6.02	7.73	-
NIFTY SDL Plus G-Sec Sep 2027 50:50 Index	6.97	0.76	0.78	0.73	0.13	0.87	2.58	5.14	7.58	-
NIFTY SDL Plus G-Sec June 2027 40:60 Index	6.72	0.54	0.56	0.52	0.25	1.00	2.65	5.41	7.60	-
NIFTY SDL Jul 2028 Index	7.78	1.56	1.68	1.51	-0.29	0.27	2.02	4.35	7.69	-
NIFTY G-Sec Jul 2027 Index	6.73	0.57	0.59	0.56	0.21	0.93	2.56	5.24	7.50	-
NIFTY SDL June 2028 Index	7.71	1.47	1.57	1.42	-0.18	0.41	2.01	4.36	7.62	-
NIFTY G-Sec Jul 2033 Index	7.52	4.98	6.17	4.81	-0.78	-2.07	1.55	2.60	7.30	-
NIFTY AAA Bond Plus G-Sec Mar 2035 30:70 Index	7.79	6.16	8.02	5.87	-1.07	-2.41	0.56	0.99	-	-
NIFTY AAA Financial Services Bond Mar 2028 Index	8.47	1.23	1.30	1.13	0.07	0.77	2.77	4.92	-	-
NIFTY AAA Financial Services Bond Plus G-Sec Apr 2027 90:10 Index	7.80	0.34	0.35	0.32	0.37	1.51	3.27	6.07	-	-
NIFTY AAA Financial Services Bond Plus G-Sec Apr 2028 90:10 Index	8.26	1.31	1.39	1.21	0.02	0.65	2.74	4.68	-	-
NIFTY SDL Apr 2031 Top 20 Equal Weight HTM Index	7.99	3.58	4.11	3.44	-0.61	-1.07	1.60	-	-	-
Hybrid Indices										
NIFTY 50 Hybrid Composite Debt 70:30 Index	-	-	-	-	1.09	-4.26	-2.09	-6.56	7.17	6.34
NIFTY 50 Hybrid Composite Debt 65:35 Index	-	-	-	-	0.94	-4.09	-1.92	-6.08	7.06	6.27
NIFTY 50 Hybrid Composite Debt 50:50 Index	-	-	-	-	0.51	-3.58	-1.41	-4.67	6.71	6.03
NIFTY 50 Hybrid Composite Debt 15:85 Index	-	-	-	-	-0.50	-2.42	-0.25	-1.42	5.76	5.34
NIFTY 50 Hybrid Short Duration Debt 40:60 Index	-	-	-	-	0.69	-1.94	0.03	-1.40	7.25	6.46
NIFTY 50 Hybrid Short Duration Debt 25:75 Index	-	-	-	-	0.37	-1.11	0.80	0.61	7.03	6.30
NIFTY Equity Savings Index	-	-	-	-	0.86	-1.21	0.74	0.40	7.59	6.76
NIFTY AQLV 30 Plus 5yr G-Sec 70:30 Index	-	-	-	-	-0.87	-6.12	-1.72	-2.52	10.21	8.74
NIFTY Multi Asset - Equity : Arbitrage : REITs/InvITs (50:40:10) Index	-	-	-	-	-0.46	-2.82	0.39	0.10	10.03	8.51
NIFTY Multi Asset - Equity : Debt : Arbitrage : REITs/InvITs (50:20:20:10) Index	-	-	-	-	-0.71	-3.38	-0.15	-1.07	9.70	8.19
NIFTY LargeMidcap250 Plus 8-13 yr G-Sec 70:30 Index	-	-	-	-	-1.25	-5.79	-2.15	-3.77	10.23	9.23
NIFTY Midcap150 Plus 8-13 yr G-Sec 70:30 Index	-	-	-	-	-2.91	-6.63	-2.52	-2.23	11.82	11.52
NIFTY200 Momentum 30 Plus 8-13 yr G-Sec 50:50 Index	-	-	-	-	-2.11	-3.58	-1.98	-3.56	8.41	7.08
NIFTY200 Momentum 30 Plus 8-13 yr G-Sec 75:25 Index	-	-	-	-	-2.61	-4.23	-3.34	-5.96	9.02	7.61

Index Statistics and Index return are as on October 31, 2026

Returns for the period upto one year are absolute returns. Returns for period greater than one year are CAGR returns.

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