

NIFTY Fixed Income & Hybrid Index Dashboard

June 2020

Index Name	Index Statistics				Index return					
	In (%)	(In years)			(In %)					
	Yield	Mac D	Maturity	Mod D	1m	3m	6m	1y	3y	5y
<u>AGGREGATE INDICES</u>										
NIFTY Liquid Index	4.14	0.07	0.07	0.06	0.31	1.12	2.46	5.44	6.51	6.81
NIFTY Ultra Short Duration Debt Index	4.52	0.25	0.25	0.24	0.47	1.85	3.44	7.21	7.56	7.67
NIFTY Money Market Index	4.14	0.26	0.26	0.25	0.41	1.64	3.14	6.52	7.00	7.25
NIFTY Low Duration Debt Index	5.16	0.57	0.57	0.54	0.70	2.32	3.88	8.06	7.59	7.75
NIFTY Short Duration Debt Index	5.41	1.74	1.87	1.66	1.29	3.63	5.92	10.74	8.19	8.37
NIFTY Credit Risk Bond Index	8.76	1.78	1.91	1.65	1.48	3.25	5.69	10.68	8.31	8.98
NIFTY Corporate Bond Index	6.50	2.37	2.62	2.23	1.75	4.28	6.59	12.18	8.37	8.76
NIFTY Banking & PSU Debt Index	5.61	2.57	3.07	2.43	0.98	3.52	6.31	11.72	7.92	8.31
NIFTY Medium Duration Debt Index	6.20	3.22	3.71	3.07	1.65	4.54	7.72	13.39	8.56	9.01
NIFTY Composite Debt Index	6.32	4.79	6.18	4.59	1.30	4.50	7.80	12.96	8.47	9.08
NIFTY Medium to Long Duration Debt Index	6.64	5.53	7.22	5.29	1.27	4.67	8.21	13.58	8.32	9.05
NIFTY Long Duration Debt Index	6.62	7.09	9.74	6.78	0.92	4.72	8.82	13.89	8.59	9.61
<u>HYBRID INDICES</u>										
NIFTY 50 Hybrid Composite Debt 70:30 Index	-	-	-	-	5.70	15.84	-7.33	-3.38	5.96	7.09
NIFTY 50 Hybrid Composite Debt 65:35 Index	-	-	-	-	5.38	15.10	-6.12	-2.07	6.24	7.30
NIFTY 50 Hybrid Composite Debt 50:50 Index	-	-	-	-	4.44	12.80	-2.61	1.73	6.98	7.88
NIFTY 50 Hybrid Composite Debt 15:85 Index	-	-	-	-	2.24	7.08	4.90	9.84	8.18	8.84
NIFTY 50 Hybrid Short Duration Debt 40:60 Index	-	-	-	-	3.80	10.67	-1.41	2.91	7.22	7.77
NIFTY 50 Hybrid Short Duration Debt 25:75 Index	-	-	-	-	2.86	8.09	1.51	6.03	7.69	8.07
<u>G-SEC INDICES</u>										
NIFTY Ultra Short Duration G-Sec Index	3.54	0.45	0.45	0.43	0.33	1.08	2.58	5.68	6.37	6.62
NIFTY Low Duration G-Sec Index	3.63	0.76	0.78	0.74	0.40	1.97	3.86	7.31	7.03	7.16
NIFTY Short Duration G-Sec Index	4.18	2.10	2.25	2.06	0.71	3.49	7.29	11.22	8.55	8.44
NIFTY Medium Duration G-Sec Index	4.86	3.31	3.72	3.23	0.97	3.82	8.55	12.83	8.93	9.02
NIFTY Medium to Long Duration G-Sec Index	5.95	5.86	7.61	5.69	0.96	4.39	8.18	12.68	8.68	9.05
NIFTY Long Duration G-Sec Index	6.17	7.65	10.58	7.42	0.52	4.72	8.88	13.28	9.17	10.01
NIFTY All Duration G-Sec Index	5.73	5.78	7.60	5.62	0.79	4.35	8.35	12.74	8.78	9.33
<u>SDL INDEX</u>										
NIFTY 10 Year SDL Index	6.56	7.09	9.64	6.86	0.22	5.75	8.60	13.64	9.72	10.12
<u>CREDIT INDICES</u>										
NIFTY AAA Ultra Short Duration Bond Index	3.64	0.16	0.16	0.16	0.49	2.00	3.70	7.62	7.86	8.01
NIFTY AAA Low Duration Bond Index	4.58	0.67	0.68	0.64	1.06	2.84	4.45	9.13	8.03	8.12
NIFTY AAA Short Duration Bond Index	5.42	2.18	2.34	2.07	1.73	4.56	6.69	12.41	8.59	8.73
NIFTY AAA Medium Duration Bond Index	6.29	3.47	4.06	3.29	2.14	5.31	7.96	14.84	8.49	9.16
NIFTY AAA Medium to Long Duration Bond Index	6.81	6.02	8.01	5.66	1.60	4.80	8.94	15.01	7.87	8.94
NIFTY AAA Long Duration Bond Index	6.86	7.71	10.93	7.24	1.52	4.52	9.53	15.47	8.20	9.89
NIFTY AA+ Ultra Short Duration Bond Index	5.45	0.13	0.13	0.12	0.51	2.03	4.35	8.61	8.42	8.51
NIFTY AA+ Low Duration Bond Index	6.85	0.73	0.73	0.68	1.06	2.69	4.77	8.98	8.07	8.36
NIFTY AA+ Short Duration Bond Index	7.19	1.95	2.08	1.81	1.05	3.06	5.73	9.19	7.40	8.13
NIFTY AA+ Medium Duration Bond Index	8.36	3.51	4.18	3.30	-0.43	0.72	3.78	8.33	6.68	7.99
NIFTY AA+ Medium to Long Duration Bond Index	9.02	5.35	7.38	4.91	-0.59	1.25	4.29	6.52	4.05	6.42

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NIFTY AA+ Long Duration Bond Index	7.27	7.09	9.67	6.61	2.66	-1.14	2.75	8.05	-0.37	3.61
NIFTY AA Ultra Short Duration Bond Index	9.80	0.18	0.18	0.16	0.70	2.83	4.87	9.58	8.99	8.97
NIFTY AA Low Duration Bond Index	10.02	0.70	0.71	0.64	0.24	1.95	3.65	8.58	8.18	8.43
NIFTY AA Short Duration Bond Index	10.34	1.81	1.96	1.65	1.54	2.46	4.77	9.88	7.93	8.55
NIFTY AA Medium Duration Bond Index	11.47	3.48	4.25	3.24	1.50	2.37	3.81	9.13	7.10	8.28
NIFTY AA Medium to Long Duration Bond Index	11.33	5.35	7.35	4.87	1.81	2.90	6.21	10.44	6.53	7.90
NIFTY AA Long Duration Bond Index	7.69	7.98	12.68	7.41	-0.62	3.19	5.71	10.13	3.64	7.45
NIFTY AA- Ultra Short Duration Bond Index	6.49	0.18	0.18	0.17	0.70	2.49	5.20	9.25	9.13	9.16
NIFTY AA- Low Duration Bond Index	9.09	0.74	0.76	0.68	1.05	2.59	4.76	9.87	9.03	9.23
NIFTY AA- Short Duration Bond Index	10.48	1.62	1.71	1.50	1.92	3.13	5.88	10.94	8.58	9.52
NIFTY AA- Medium Duration Bond Index	10.23	3.52	4.35	3.27	2.46	2.00	5.67	7.96	6.67	8.59
NIFTY AA- Medium to Long Duration Bond Index	11.56	5.31	7.22	4.84	2.98	-0.22	2.91	4.59	4.83	6.98
NIFTY AA- Long Duration Bond Index	9.32	7.75	12.68	7.09	0.46	-5.32	-1.83	2.02	4.24	6.41
NIFTY AA Category Ultra Short Duration Bond Index	7.14	0.16	0.16	0.15	0.63	2.46	4.78	9.14	8.75	8.78
NIFTY AA Category Low Duration Bond Index	8.68	0.72	0.72	0.66	0.64	2.29	4.20	8.89	8.21	8.50
NIFTY AA Category Short Duration Bond Index	8.98	1.84	1.97	1.69	1.50	2.78	5.32	9.69	7.77	8.48
NIFTY AA Category Medium Duration Bond Index	9.87	3.50	4.23	3.27	1.60	1.91	4.44	8.96	6.99	8.36
NIFTY AA Category Medium to Long Duration Bond Index	9.89	5.35	7.35	4.89	0.99	1.72	4.84	7.39	4.95	7.04
NIFTY AA Category Long Duration Bond Index	7.60	7.75	11.90	7.20	1.68	-0.09	2.77	7.33	2.83	5.92
NIFTY A Short-Term Bond Index	8.81	1.26	1.37	1.19	1.18	3.88	6.28	12.20	9.81	10.54
NIFTY A Long-Term Bond Index	10.34	4.28	6.63	4.08	-0.46	0.42	4.06	10.23	7.54	9.01
NIFTY Banking & PSU Ultra Short Duration Bond Index	3.34	0.21	0.21	0.20	0.40	1.94	3.64	7.49	7.66	7.78
NIFTY Banking & PSU Low Duration Bond Index	5.25	0.69	0.70	0.65	0.60	2.80	4.53	9.22	7.97	8.02
NIFTY Banking & PSU Short Duration Bond Index	5.65	2.06	2.19	1.96	1.07	4.09	6.58	12.67	8.44	8.58
NIFTY Banking & PSU Medium Duration Bond Index	6.41	3.48	4.10	3.27	1.03	4.00	7.42	14.20	8.46	9.03
NIFTY Banking & PSU Medium to Long Duration Bond Index	6.76	5.79	7.60	5.46	1.52	4.26	8.87	14.63	7.60	8.69
NIFTY Banking & PSU Long Duration Bond Index	6.80	7.47	10.44	7.01	1.82	3.99	9.22	15.32	8.09	9.72
MONEY MARKET INDICES										
NIFTY 1 Month CP Index	3.55	0.05	0.05	0.05	0.33	1.26	2.70	5.79	6.80	7.17
NIFTY 2 Month CP Index	3.61	0.10	0.10	0.10	0.33	1.24	2.68	5.83	6.85	7.12
NIFTY 3 Month CP Index	4.78	0.18	0.18	0.17	0.48	1.71	3.27	6.90	7.46	7.73
NIFTY 6 Month CP Index	4.26	0.45	0.45	0.44	0.56	2.17	3.64	7.67	7.66	7.84
NIFTY 1 Year CP Index	6.24	0.89	0.89	0.84	0.94	2.46	3.74	8.00	7.06	7.53
NIFTY All Maturity CP Index	4.38	0.24	0.24	0.23	0.47	1.65	3.12	6.64	7.14	7.46
NIFTY 1 Month CD Index	4.04	0.04	0.04	0.04	0.34	1.15	2.48	5.37	6.40	6.66
NIFTY 2 Month CD Index	4.34	0.11	0.11	0.10	0.31	1.20	2.58	5.56	6.60	6.86
NIFTY 3 Month CD Index	3.85	0.21	0.20	0.20	0.32	1.46	2.95	6.24	6.97	7.05
NIFTY 6 Month CD Index	4.57	0.46	0.46	0.44	0.35	1.77	3.14	6.82	7.20	7.27
NIFTY 1 Year CD Index	4.64	0.71	0.71	0.68	0.45	2.49	4.07	8.13	7.24	7.45
NIFTY All Maturity CD Index	4.16	0.26	0.26	0.25	0.37	1.75	3.20	6.52	6.96	7.12
NIFTY 30 Day T-Bill Index	3.18	0.08	0.08	0.08	0.24	0.90	2.15	4.86	5.86	6.21
NIFTY 60 Day T-Bill Index	3.24	0.16	0.16	0.15	0.24	0.93	2.19	4.91	5.86	6.21

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NIFTY 91 Day T-Bill Index	3.25	0.23	0.23	0.23	0.30	1.24	2.75	5.69	6.42	6.84
NIFTY 182 Day T-Bill Index	3.37	0.48	0.48	0.47	0.31	1.65	4.02	7.10	6.96	7.18
NIFTY 1 Year T-Bill Index	3.48	0.98	0.98	0.95	0.42	2.12	4.37	8.06	7.40	7.41
NIFTY All Maturity T-Bill Index	3.30	0.37	0.37	0.36	0.31	1.38	3.11	6.14	6.62	6.96
<u>G-SEC MATURITY BASED INDICES</u>										
Nifty 10 yr Benchmark G-Sec	5.90	7.58	9.86	7.36	-0.29	1.63	6.28	10.61	6.46	8.29
Nifty 10 yr Benchmark G-Sec (Clean Price)	5.90	7.58	9.86	7.36	-0.78	0.06	3.08	3.82	-0.60	0.99
Nifty 11-15 yr G-Sec Index	6.32	8.60	12.62	8.33	0.05	4.52	8.85	13.22	9.35	10.43
Nifty 15 yr and above G-Sec Index	6.52	12.77	28.05	12.36	0.46	3.95	10.52	14.43	10.20	11.44
Nifty 4-8 yr G-Sec Index	5.46	4.79	5.83	4.66	1.08	4.78	8.82	13.57	9.42	10.12
Nifty 8-13 yr G-Sec	6.12	7.42	10.20	7.20	0.44	3.62	7.90	11.99	8.23	9.50
Nifty Composite G-sec Index	5.74	6.03	7.91	5.85	0.74	4.01	8.33	12.72	8.26	9.37
Nifty 5yr Benchmark G-sec Index	5.50	4.79	5.77	4.66	1.33	5.58	9.17	13.96	9.53	10.01
<u>TARGET MATURITY INDEX</u>										
Nifty BHARAT Bond Index - April 2023	5.12	2.16	2.34	2.06	1.50	4.32	6.89	-	-	-
Nifty BHARAT Bond Index - April 2030	6.82	6.82	9.32	6.40	2.04	4.36	8.93	-	-	-

Index Statistics and Index return are as on 30th June, 2020

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