

June 2025

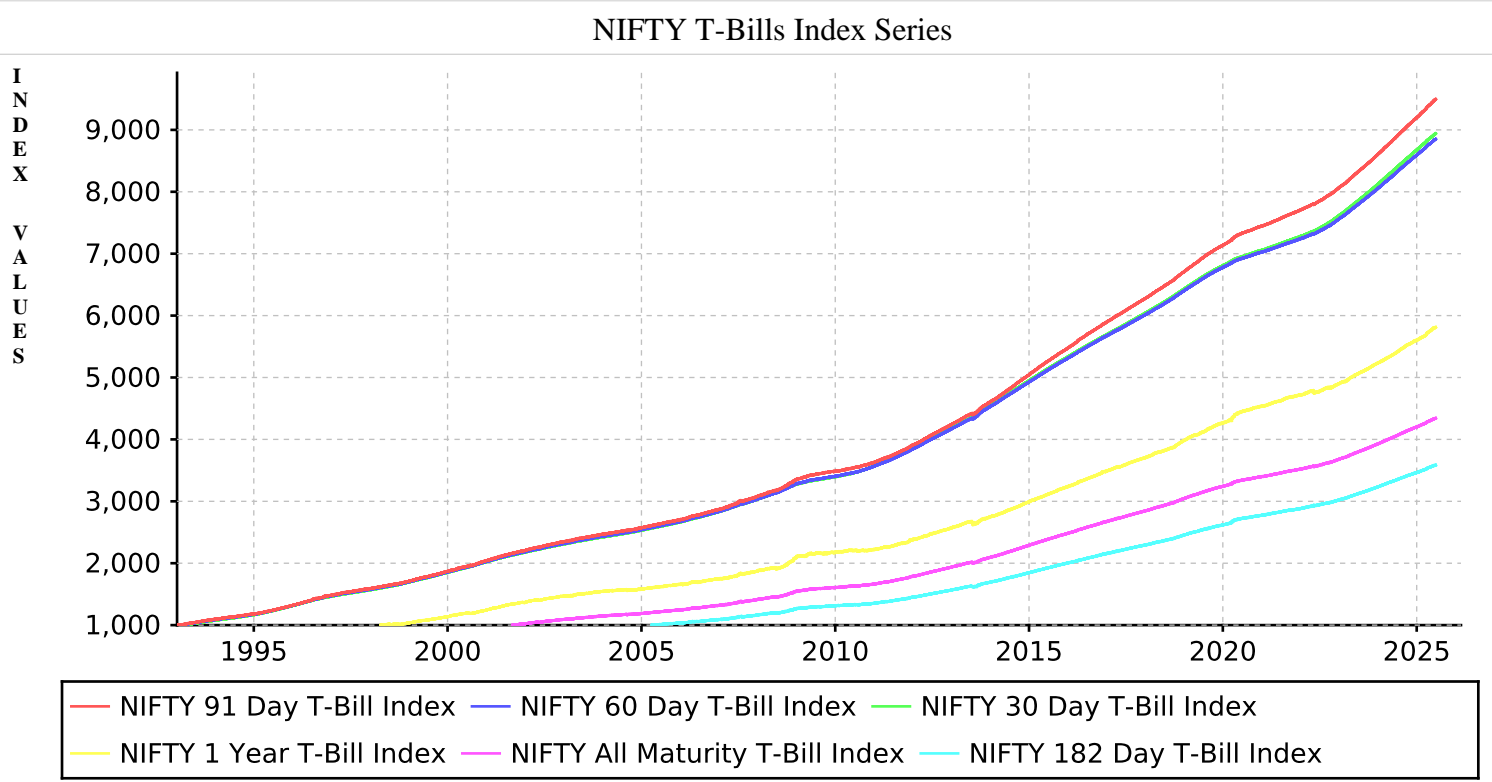
Nifty T-Bills Indices consist of 6 indices which individually track the performance of ‘on-the-run’ T-bill representing 5 distinct maturity segment (30 day, 60 day, 91 day, 182 day and 1 year) and aggregated performance across maturities through an all maturity index. The most recently issued T-Bills are considered as the constituents of the indices. The indices are rebalanced and reconstituted on every auction.

Index Characteristics

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

Statistics ( Returns as on Jun 30, 2025)								
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	5.31	0.08	0.08	1.48	3.07	6.49	6.45	7.01
NIFTY 60 Day T-Bill Index	5.35	0.16	0.16	1.49	3.04	6.39	6.32	6.96
NIFTY 91 Day T-Bill Index	5.37	0.24	0.24	1.62	3.25	6.74	6.55	7.17
NIFTY 182 Day T-Bill Index	5.50	0.48	0.49	1.83	3.52	7.02	6.78	6.51
NIFTY 1 Year T-Bill Index	5.53	0.98	0.99	2.14	3.78	7.43	6.78	6.67
NIFTY All Maturity T-Bill Index	5.42	0.41	0.41	1.74	3.38	6.88	6.62	6.35

Note: Returns for periods longer than 1 year are annualized  
\*As on June 30, 2025



Disclaimer: All information contained herewith is provided for reference purpose only. NSE Indices ensures accuracy and reliability of the above information to the best of its endeavors. However, NSE Indices makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein and disclaim any and all liability whatsoever to any person for any damage or loss of any nature arising from or as a result of reliance on any of the information provided herein. The information contained in this document is not intended to provide any professional advice.

Contact us :

Email: [indices@nse.co.in](mailto:indices@nse.co.in) | Tel: +91 22 26598386 | Fax: +91 22 26598120