

March 2024

Nifty AAA Corporate Bond Indices consist of 7 indices which individually measure performance of AAA rated corporate bonds from 6 distinct Macaulay Duration buckets. Each index in the series consists of most liquid issuers represented by their most liquid bonds. The indices are rebalanced and reconstituted on quarterly basis.

### Index Characteristics

<b>Methodology</b>	Total Returns
<b>No. of Constituents</b>	14
<b>Launch Date</b>	February 09, 2018
<b>Base Date</b>	September 03, 2001
<b>Base Value</b>	1000
<b>Calculation Frequency</b>	Daily - End of day
<b>Reconstitution Frequency</b>	Quarterly

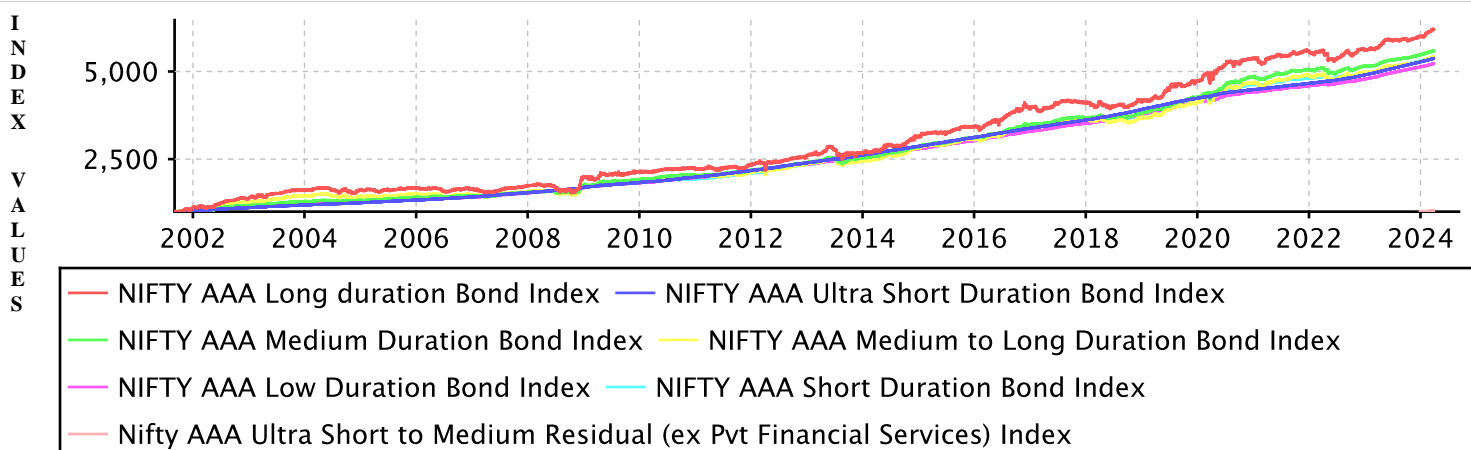
### Statistics

( Returns as on Mar 31, 2024)

Index Name	Avg. coupon %	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY AAA Ultra Short Duration Bond Index	7.75	7.87	0.40	0.40	1.94	3.80	7.74	5.92	7.73
NIFTY AAA Low Duration Bond Index	6.89	7.78	0.93	0.94	1.90	3.56	7.46	5.45	7.60
NIFTY AAA Short Duration Bond Index	7.32	7.73	2.42	2.62	1.84	3.52	7.35	5.14	7.75
NIFTY AAA Medium Duration Bond Index	7.70	7.55	3.49	3.96	2.03	3.62	7.39	4.98	7.92
NIFTY AAA Medium to Long Duration Bond Index	7.57	7.58	5.13	6.47	2.57	4.02	7.89	5.12	7.77
NIFTY AAA Long duration Bond Index	7.24	7.39	8.11	12.06	3.34	4.85	8.94	4.96	8.41
NIFTY AAA Ultra Short to Medium Residual (ex Pvt Financial Services) Index	80.29	7.60	2.00	2.21	1.97	-	-	-	2.01

Note: Returns for periods longer than 1 year are annualized  
\*As on March 31, 2024

### NIFTY AAA Corporate Bond Indices



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