

March 2025

Nifty AA Category Corporate Bond Indices measure the aggregated performance of AA+, AA and AA- rated corporate bonds across 6 duration buckets (Macaulay Duration). Each index is derived from the underlying AA+, AA and AA- rated indices of the concerned Macaulay duration bucket. The indices are rebalanced and reconstituted on quarterly basis.

Index Characteristics

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

Statistics

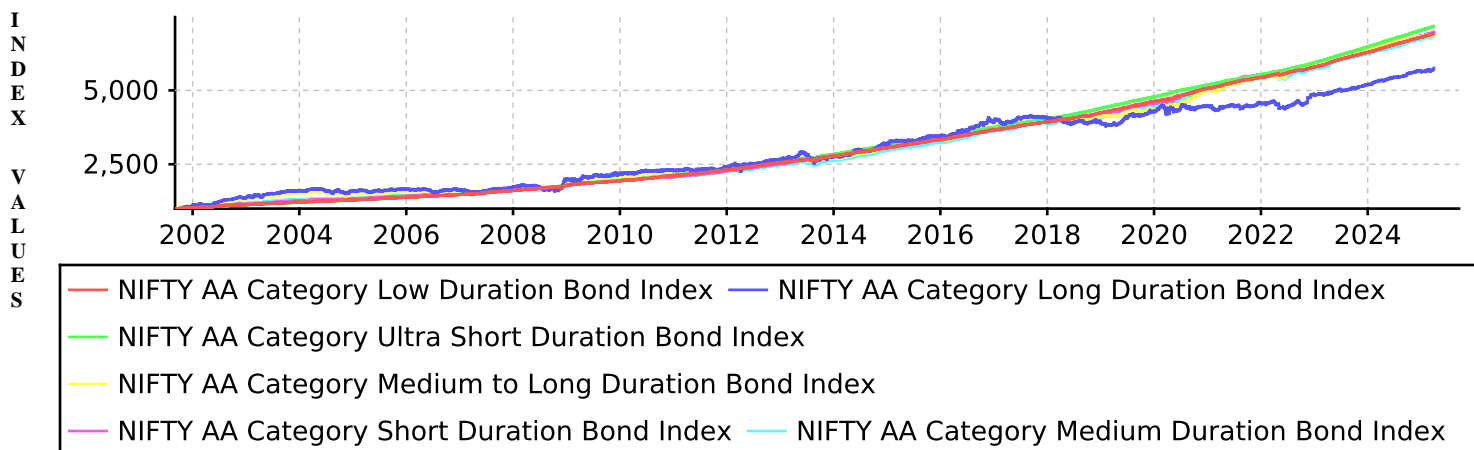
(Returns as on Mar 31, 2025)

Index Name	Avg. coupon %	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY AA Category Ultra Short Duration Bond Index	6.74	8.70	0.34	0.34	1.99	4.11	8.50	8.49	8.71
NIFTY AA Category Low Duration Bond Index	8.71	8.46	0.87	0.89	1.93	3.85	8.08	7.76	8.55
NIFTY AA Category Short Duration Bond Index	8.60	8.65	2.21	2.41	2.18	4.01	8.26	7.51	8.59
NIFTY AA Category Medium Duration Bond Index	8.09	8.37	3.71	4.41	1.72	3.58	7.57	7.51	8.50
NIFTY AA Category Medium to Long Duration Bond Index	8.14	8.46	5.42	7.20	1.58	2.70	5.99	7.73	8.55
NIFTY AA Category Long Duration Bond Index	7.51	7.76	7.39	10.49	2.34	3.57	7.96	7.62	7.71

Note: Returns for periods longer than 1 year are annualized

*As on March 31, 2025

NIFTY AA Category Corporate Bond Indices



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