

December 2024

Nifty AA Corporate Bond Indices series consist of 7 indices which individually measure performance of AA 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

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

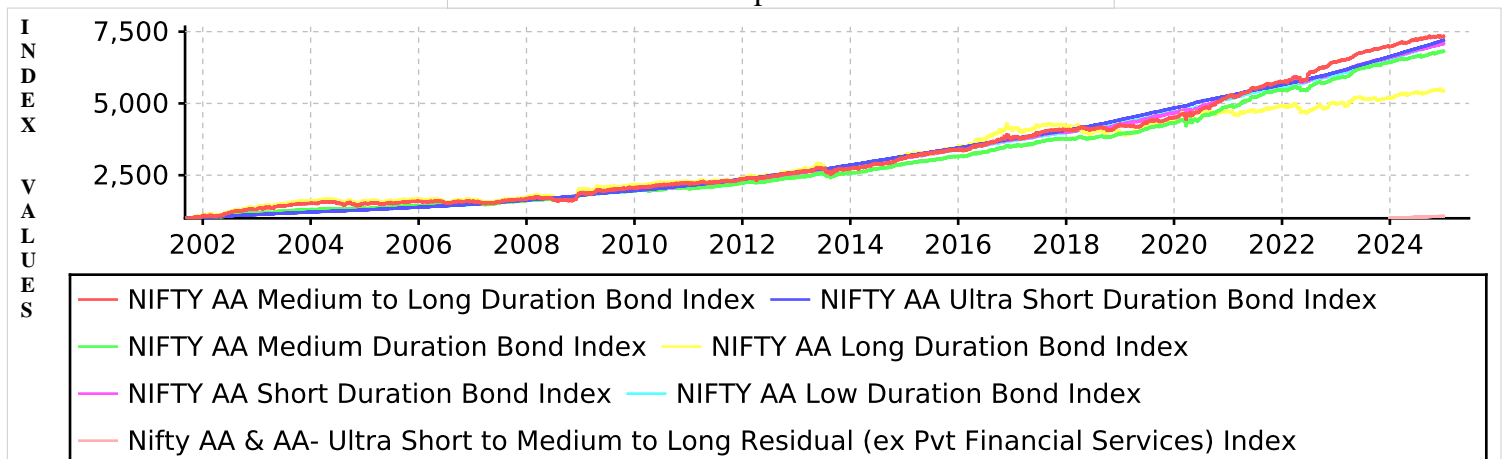
(Returns as on Dec 31, 2024)

Index Name	Avg. coupon %	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY AA Ultra Short Duration Bond Index	9.42	9.25	0.45	0.46	2.21	4.21	8.61	8.43	8.83
NIFTY AA Low Duration Bond Index	8.75	8.14	0.84	0.85	1.80	3.72	8.01	8.27	8.75
NIFTY AA Short Duration Bond Index	8.32	9.18	2.25	2.51	1.68	3.18	7.27	7.64	8.75
NIFTY AA Medium Duration Bond Index	9.18	8.85	3.70	4.42	1.33	2.66	5.96	7.64	8.57
NIFTY AA Medium to Long Duration Bond Index	8.39	8.59	5.79	8.00	0.59	1.71	5.12	8.40	8.91
NIFTY AA Long Duration Bond Index	8.60	8.88	8.00	12.76	-0.07	0.34	4.26	3.22	7.51
NIFTY AA & AA- Ultra Short to Medium to Long Residual (ex Pvt Financial Services) Index	4.86	8.61	2.10	2.13	1.44	3.14	6.90	-	8.75

Note: Returns for periods longer than 1 year are annualized

*As on December 31, 2024

NIFTY AA Corporate Bond Indices



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