

March 2025

Nifty AA+ Corporate Bond Indices consist of 6 indices which individually measure performance of AA+ rated corporate bonds from 6 distinct Macaulay Duration buckets. Each index in the series consists of 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

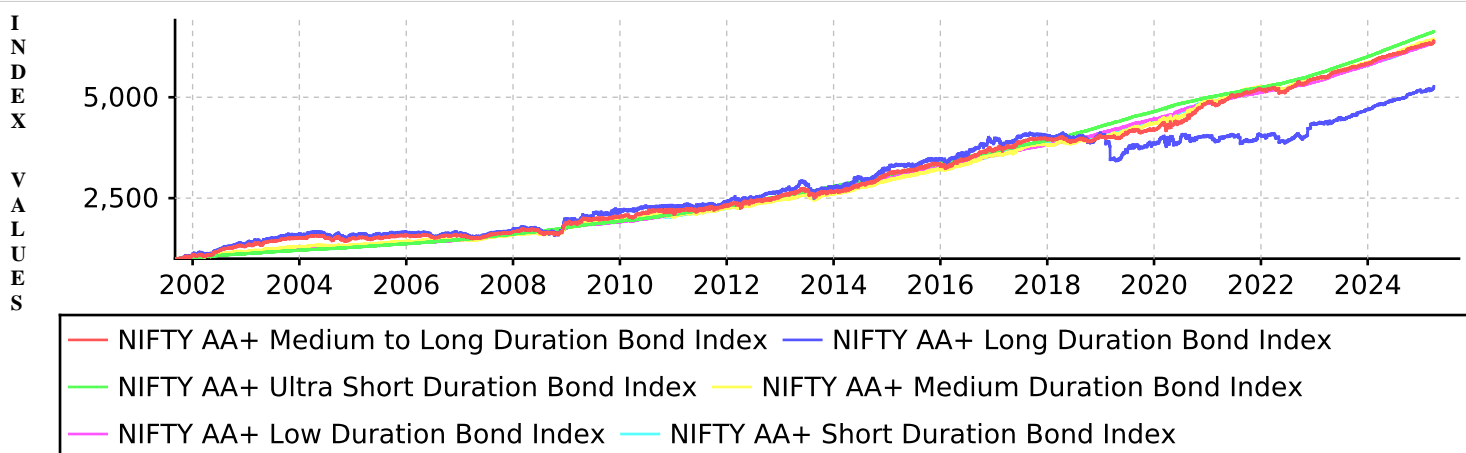
(Returns as on Mar 31, 2025)

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	5.98	8.04	0.35	0.35	1.89	3.91	8.25	7.72	8.35
NIFTY AA+ Low Duration Bond Index	8.41	7.90	0.85	0.88	1.79	3.74	7.64	6.99	8.16
NIFTY AA+ Short Duration Bond Index	8.23	8.04	2.36	2.55	2.06	4.04	7.98	6.63	8.17
NIFTY AA+ Medium Duration Bond Index	8.59	7.98	3.74	4.48	1.52	3.49	7.51	6.64	8.21
NIFTY AA+ Medium to Long Duration Bond Index	8.33	8.05	5.70	7.67	1.99	3.57	7.02	6.95	8.19
NIFTY AA+ Long Duration Bond Index	7.76	7.56	7.36	10.46	2.70	4.29	9.17	8.92	7.30

Note: Returns for periods longer than 1 year are annualized

\*As on March 31, 2025

### NIFTY AA+ Corporate Bond Indices



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