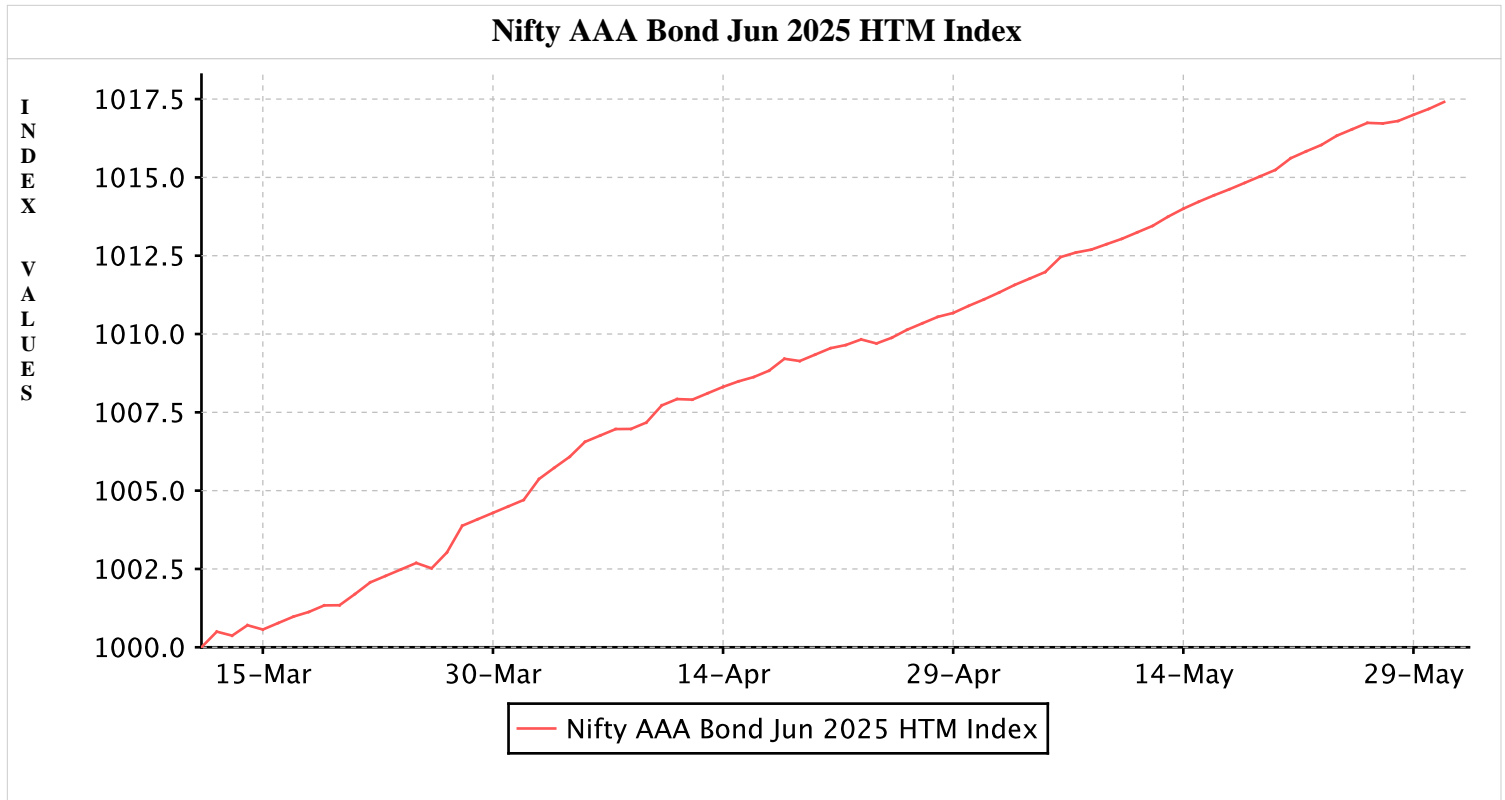


May 2024

Nifty AAA Bond Jun 2025 HTM Index seeks to measure the performance of portfolio of AAA rated bonds issued by Public Sector Undertakings (PSUs), Housing Finance Companies (HFCs), Non-Banking Financial Companies (NBFCs) and Banks maturing during the six month period ending June 30, 2025.

Methodology	Features
I. Index represents the performance of maturity-targeted AAA Bonds II. Index holds AAA rated bonds, maturing during the six month period ending June 30, 2025 III. Index holds AAA rated bonds issued by Public Sector Undertakings (PSUs), Housing Finance Companies (HFCs), Non-Banking Financial Companies (NBFCs) and Banks	Methodology Total Returns
	No. of Constituents 23
	Base Date March 11, 2024
	Base Value 1000
	Index Maturity Date

Statistics									(Returns as on May 31, 2024)
Index Name	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	3 M	6 M	1 Yr.	3 Yr.	Since Inception	
NIFTY AAA Bond Jun 2025 HTM Index	7.76	0.92	0.96	-	-	-	-	1.74	



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Contact us :
 Email: indices@nse.co.in | Tel: +91 22 26598386 | Fax: +91 22 26598120