

January 2025

Nifty AAA Bond Plus G-Sec Mar 2035 30:70 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 Corporates and Government securities (G-Secs) maturing during the twelve month period ending March 30, 2035.

Methodology	Features
<p>I. Index represents the performance of maturity-targeted AAA Bonds and G-Sec</p> <p>II. Index holds AAA rated bonds and G-Sec, maturing during the six-month period ending March 30, 2035</p> <p>III. Index includes AAA rated bonds issued Public Sector Undertakings (PSUs), Housing Finance Companies (HFCs), Non-Banking Financial Companies (NBFCs) and Corporates and Government securities (G-Secs)</p>	<ul style="list-style-type: none"> ➤ Methodology: Total Return ➤ No. of Constituents: 9 ➤ No. of Issuers in the index: 9 ➤ Base Value: 1000 ➤ Base Date: January 01, 2025

Index Level Average Statistics:

Index Name	Yield	Residual Maturity	Macaulay's Duration
Nifty AAA Bond Plus G-Sec Mar 2035 30:70 Index	7.03%	9.43	6.94

As on January 01, 2025

Issuer Level Statistics:

Sr. no.	Issuer Name	Yield	Residual Maturity	Macaulay's Duration
1	Government of India	6.92%	9.27	6.86
2	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	7.25%	10.01	6.88
3	NATIONAL HOUSING BANK	7.15%	9.88	7.35
4	POWER GRID CORPORATION OF INDIA LIMITED	7.14%	9.82	7.30
5	POWER FINANCE CORPORATION LIMITED	7.20%	9.79	7.17
6	BAJAJ FINANCE LIMITED	7.72%	9.76	7.08
7	REC LIMITED	7.19%	9.71	6.99
8	INDIAN RAILWAY FINANCE CORPORATION LIMITED	7.17%	9.66	7.09
9	LIC HOUSING FINANCE LIMITED	7.50%	9.66	7.02

As on January 01, 2025

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