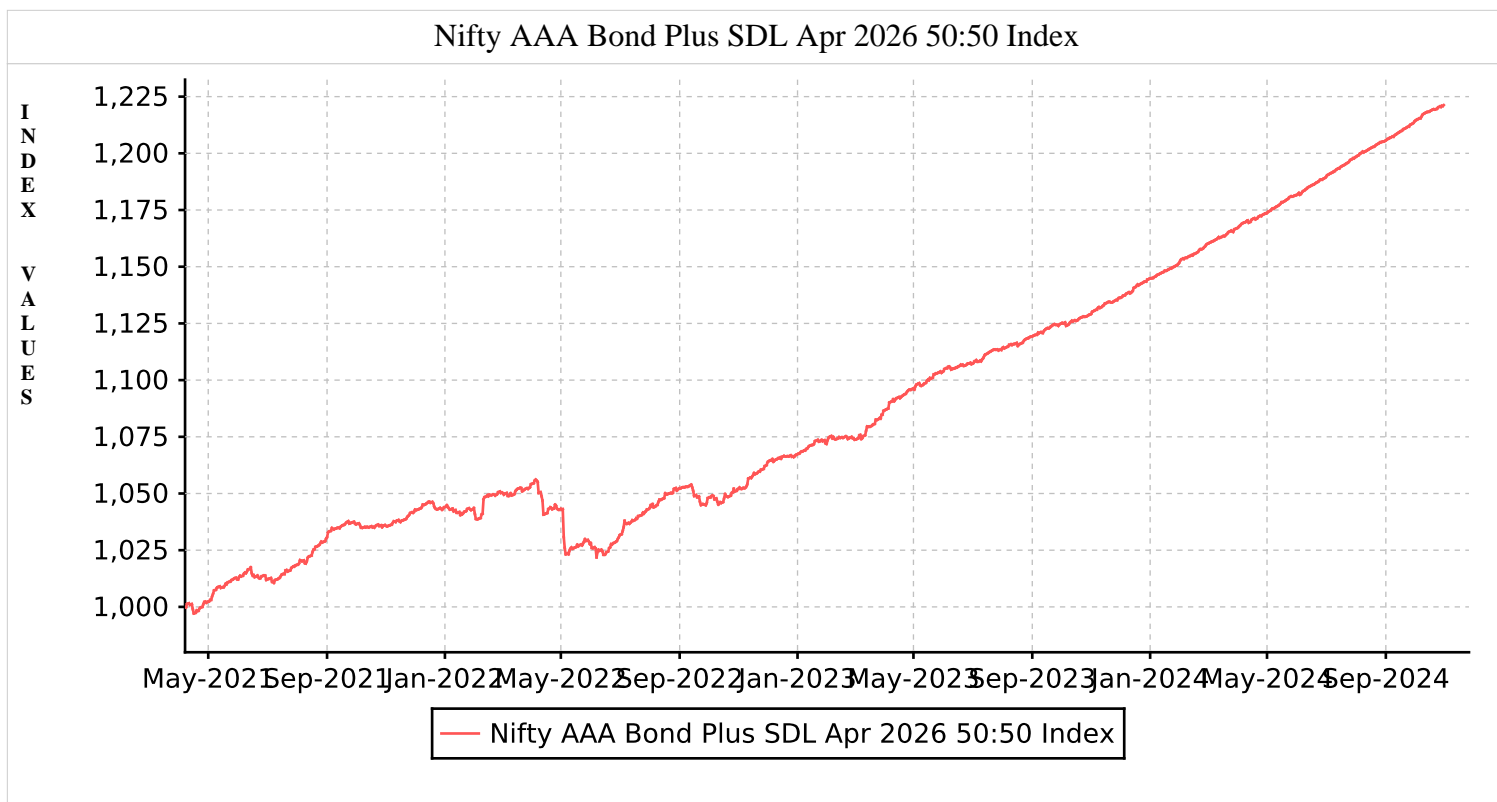


October 2024

Nifty AAA Bond Plus SDL Apr 2026 50:50 Index seeks to measure the performance of portfolio of AAA rated bonds issued by government owned entities, Housing Finance Companies (HFC), Corporates and State Development Loans (SDLs) maturing between May 01, 2025 to April 30, 2026.

Methodology	Features
i. Index represents the performance of maturity-targeted segment of AAA rated bond and SDL market. ii. Index holds 2 equal weighted components: Bonds issued by AAA rated government owned entities, Housing Finance Companies (HFC), Corporates and State Development Loans (SDLs) maturing between May 01, 2025 and April 30, 2026 iii. The index is reviewed at the end of every calendar quarter. iv. Weight of each issuer in the index is capped at 15%	Methodology Total Returns
	No. of Constituents 12
	Base Date April 07, 2021
	Base Value 1000
	Index Maturity Date April 30, 2026

Index Name	Statistics				(Returns as on Oct 31, 2024)				
	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	3 M	6 M	1 Yr.	3 Yr.	Since Inception	
NIFTY AAA Bond Plus SDL Apr 2026 50:50 Index	7.20	1.01	1.04	1.93	4.07	8.17	5.63	5.76	



Disclaimer: All information contained herewith is provided for reference purpose only. NSE Indices ensures accuracy and reliability of the above information to the best of its endeavors. However, NSE Indices makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein and disclaim any and all liability whatsoever to any person for any damage or loss of any nature arising from or as a result of reliance on any of the information provided herein. The information contained in this document is not intended to provide any professional advice.

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