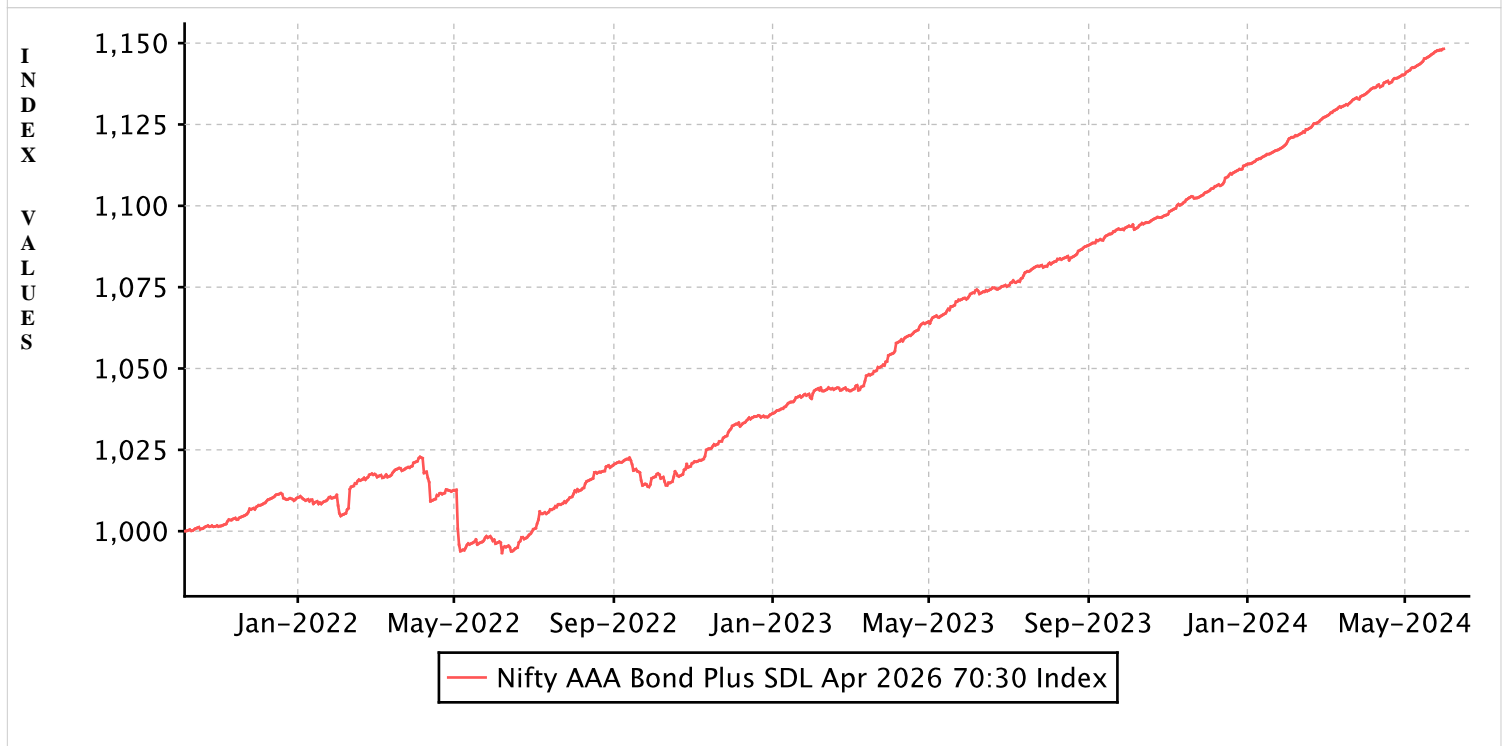


May 2024

Nifty AAA Bond Plus SDL Apr 2026 70:30 Index seeks to measure the performance of portfolio of AAA rated bonds issued by government owned entities, Housing Finance Companies (HFCs), Non-Banking Financial Companies (NBFCs) and Corporates and SDLs maturing during the twelve month period ending April 30, 2026.

| Methodology | Features |
|--|---|
| i. Index represents the performance of maturity-targeted segment of the PSU bond and SDL market ii. Index holds 2 components: Bonds issued by AAA rated government owned entities, Housing Finance Companies (HFCs), Non-Banking Financial Companies (NBFCs) and Corporates and SDLs issued by states/UTs, maturing during the twelve month period ending April 30, 2026 iii. The index is reviewed at the end of every calendar quarter | Methodology Total Returns |
| | No. of Constituents 58 |
| | Base Date October 06, 2021 |
| | Base Value 1000 |
| | Index Maturity Date April 30, 2027 |

| 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 Plus SDL Apr 2026 70:30 Index | 7.70 | 1.48 | 1.56 | 1.86 | 4.00 | 7.15 | - | 5.35 | |

Nifty AAA Bond Plus SDL Apr 2026 70:30 Index


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