

June 2025

Nifty AA- Corporate Bond Indices series consist of 7 indices which individually measure performance of AA- rated corporate bonds from 6 distinct Macaulay Duration buckets. Each index in the series consists of most liquid issuers represented by their most liquid bonds. The indices are rebalanced and reconstituted on quarterly basis.

### Index Characteristics

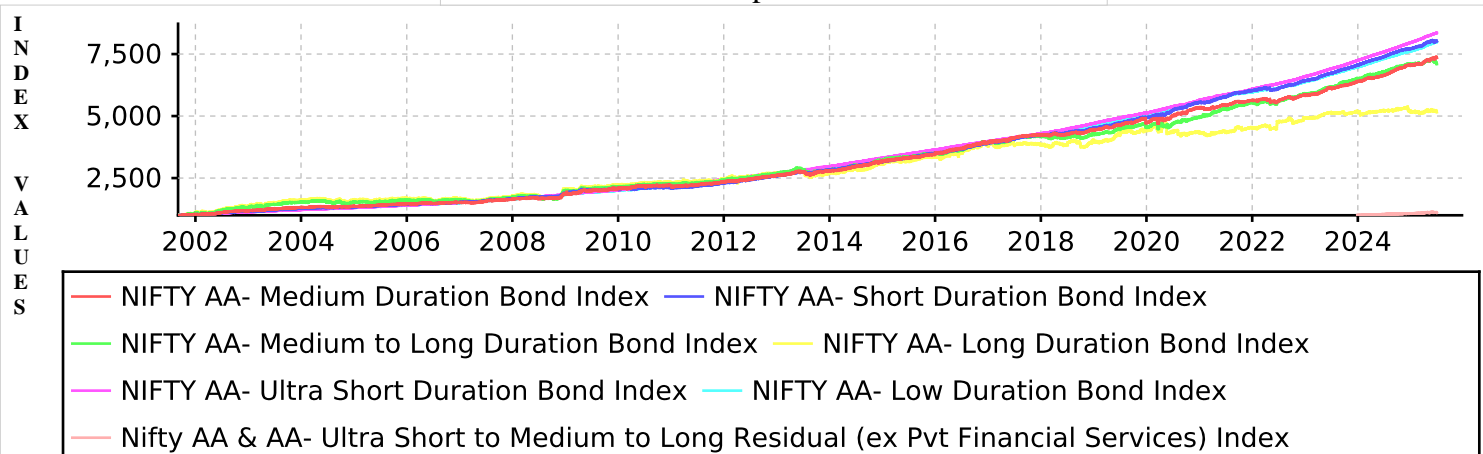
Methodology	Total Returns
No. of Constituents	14
Launch Date	February 09, 2018
Base Date	September 03, 2001
Base Value	1000
Calculation Frequency	Daily - End of day
Reconstitution Frequency	Quarterly

Statistics ( Returns as on Jun 30, 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	6.77	8.85	0.36	0.37	2.45	4.88	10.11	9.81	9.31
NIFTY AA- Low Duration Bond Index	2.40	9.09	0.87	0.87	2.63	4.87	9.16	9.26	9.11
NIFTY AA- Short Duration Bond Index	9.57	9.65	2.05	2.30	1.77	3.87	8.38	9.52	9.12
NIFTY AA- Medium Duration Bond Index	9.55	9.33	3.63	4.49	2.56	4.36	10.56	9.45	8.72
NIFTY AA- Medium to Long Duration Bond Index	9.68	10.14	4.94	6.89	-0.61	0.24	4.53	8.33	8.57
NIFTY AA- Long Duration Bond Index	0.00	7.90	8.00	8.00	0.46	-0.16	-0.86	2.87	7.12
NIFTY AA & AA- Ultra Short to Medium to Long Residual (ex Pvt Financial Services) Index	4.60	8.48	3.94	4.33	1.25	3.32	6.56	-	6.86

Note: Returns for periods longer than 1 year are annualized

\*As on June 30, 2025

### NIFTY AA- Corporate Bond Indices



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