

August 2020

NIFTY A Corporate Bond Indices consist of 2 indices which individually measure the performance of corporate bonds across 2 Macaulay duration buckets - Short (3 month to 3 years) and Long (> 3 years). The indices are rebalanced and reconstituted on monthly basis.

| Index Characteristics | |
|--------------------------|--------------------|
| Methodology | Total Return |
| No. of Constituents | NA |
| Launch Date | February 09, 2018 |
| Base Date | September 03,2001 |
| Base Value | 1000 |
| Calculation Frequency | Daily - End of Day |
| Reconstitution Frequency | Monthly |

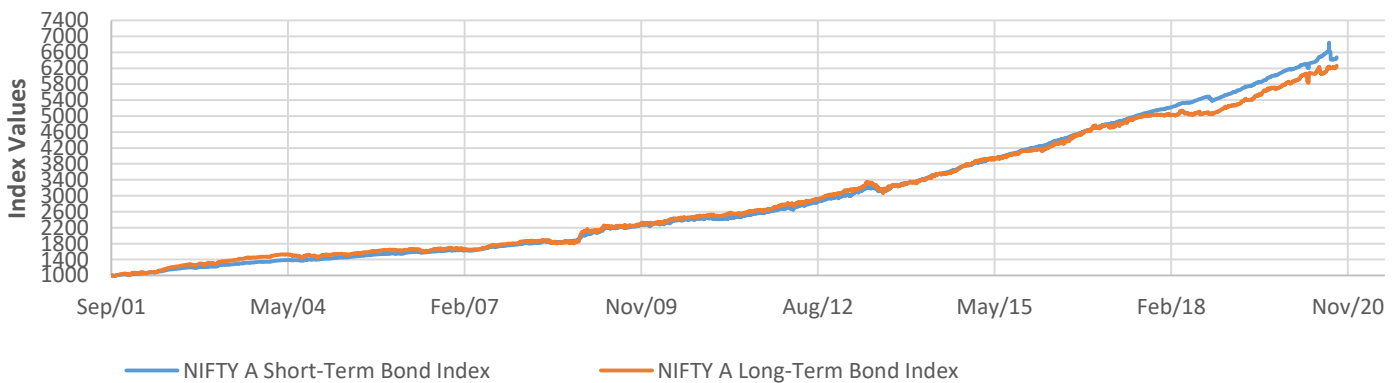
Statistics

| Index Name | Avg. coupon % | Avg. Yield %* | Avg. Macaulay Duration* | Avg. Maturity* | Returns as on 31 st August 2020 | | | | |
|-------------------------|---------------|---------------|-------------------------|----------------|--|-------|-------|-------|-----------------|
| | | | | | 3 M | 6 M | 1 Yr. | 3 Yr. | Since inception |
| NIFTY A Short-Term Bond | 8.81 | 10.07 | 1.54 | 1.69 | -0.32% | 2.87% | 7.90% | 8.56% | 10.33% |
| NIFTY A Long-Term Bond | 8.66 | 10.58 | 4.71 | 7.56 | 2.09% | 3.88% | 9.86% | 7.84% | 10.14% |

Note: Returns for periods longer than 1 year are annualized

*As on 31st August 2020.

NIFTY A Corporate Bond Indices



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