NSE Indexogram

Nifty AAA Corporate Bond

September 2026

Nifty AAA Corporate Bond Indices consist of 7 indices which individually measure performance of AAA 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.

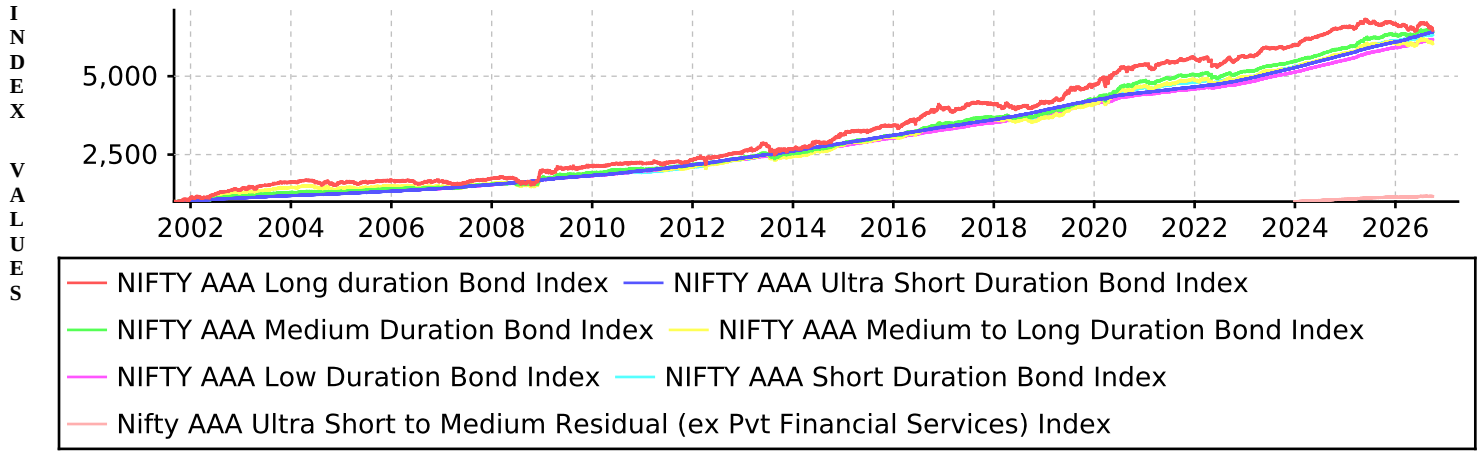
Index Characteristics	
Methodology	Total Returns
Launch Date	February 09, 2018
Base Date	September 03, 2001
Base Value	1000
Calculation Frequency	Daily - End of day
Reconstitution Frequency	Quarterly

Statistics (Returns as on **Sep 30, 2026**)

Index Name	Avg. coupon %	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY AAA Ultra Short Duration Bond Index	-	-	-	-	1.72	3.69	6.76	7.37	7.69
NIFTY AAA Low Duration Bond Index	-	-	-	-	1.35	3.21	5.80	6.92	7.52
NIFTY AAA Short Duration Bond Index	-	-	-	-	0.37	2.50	4.27	6.60	7.62
NIFTY AAA Medium Duration Bond Index	-	-	-	-	-0.79	1.74	2.47	5.89	7.68
NIFTY AAA Medium to Long Duration Bond Index	-	-	-	-	-2.13	0.42	0.29	5.01	7.43
NIFTY AAA Long duration Bond Index	-	-	-	-	-2.97	-0.83	-2.90	2.98	7.72
NIFTY AAA Ultra Short to Medium Residual (ex Pvt Financial Services) Index	-	-	-	-	0.03	2.27	3.12	-	5.73

Note: Returns for periods longer than 1 year are annualized
**As on September 30, 2026*

NIFTY AAA Corporate Bond Indices



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