

February 2025

Nifty AAA Financial Services Bond Mar 2028 Index seeks to measure the performance of portfolio of AAA rated bonds issued by Public Financial Institutions (PFIs), Housing Finance Companies (HFCs), Non-Banking Financial Companies (NBFCs) and Private Sector Banks maturing during the six month period ending March 31, 2028.

Methodology	Features
I. Index represents the performance of maturity-targeted AAA Bonds II. Index holds AAA rated bonds, maturing during the six-month period ending March 31, 2028 III. Index includes AAA rated bonds issued by Public Financial Institutions (PFIs), Housing Finance Companies (HFCs), Non-Banking Financial Companies (NBFCs) and Private Sector Banks	<ul style="list-style-type: none"> ➤ Methodology: Total Return ➤ No. of Constituents: 16 ➤ No. of Issuers in the index: 16 ➤ Base Value: 1000 ➤ Base Date: February 24, 2025

Index Level Average Statistics:

Index Name	Yield	Residual Maturity	Macaulay's Duration
Nifty AAA Financial Services Bond Mar 2028 Index	7.69%	2.96	2.69

As on February 24, 2025

Issuer Level Statistics:

Sr. no.	Issuer Name	Yield	Residual Maturity	Macaulay's Duration
1	REC LIMITED	7.45%	3.10	2.68
2	POWER FINANCE CORPORATION LIMITED	7.43%	3.08	2.62
3	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	7.50%	3.08	2.83
4	BAJAJ HOUSING FINANCE LIMITED	7.73%	3.07	2.80
5	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	7.55%	3.07	2.81
6	ADITYA BIRLA HOUSING FINANCE LIMITED	7.93%	3.04	2.78
7	L AND T FINANCE LIMITED	7.95%	3.02	2.58
8	LIC HOUSING FINANCE LIMITED	7.67%	2.96	2.75
9	TATA CAPITAL LIMITED	7.77%	2.96	2.74
10	SUNDARAM HOME FINANCE LIMITED	7.67%	2.94	2.73
11	BAJAJ FINANCE LIMITED	7.76%	2.90	2.69
12	TATA CAPITAL HOUSING FINANCE LIMITED	7.72%	2.89	2.68
13	SUNDARAM FINANCE LIMITED	7.68%	2.88	2.67
14	HDB FINANCIAL SERVICES LIMITED	7.89%	2.86	2.64
15	MAHINDRA AND MAHINDRA FINANCIAL SERVICES LIMITED	7.94%	2.83	2.61
16	INDIAN RAILWAY FINANCE CORPORATION LIMITED	7.36%	2.68	2.46

As on February 24, 2025

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