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Bajaj AMC Factsheet Chatbot

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State the YTM, Macaulay Duration and Average Maturity for the Money Market Fund

🧠 <think> Okay, let's tackle this question. The user is asking for the YTM, Macaulay Duration, and Average Maturity for the Money Market Fund. First, I need to look through the provided pages to find the relevant information. Let me start by checking each page mentioned.

Looking at Page 12: There's a section about Fixed Income Funds, including Liquid Fund, Overnight Fund, and Money Market Fund. The YTM for the Money Market Fund is listed as 6.21%. Also, the Average maturity is 167 days.

Next, Macaulay Duration. On Page 9, it explains Macaulay Duration and Modified Duration. Then, on Page 35, under the Money Market Fund, the Macaulay Duration is mentioned as 1 day. Wait, but the user is asking for the Money Market Fund specifically. Let me cross-verify.

Wait, Page 12 mentions for NIFTY Money Market Index A-I, the Average maturity is 167 days. But on Page 35, under the Money Market Fund, the Macaulay Duration is 1 day. However, the YTM here is 6.21% as per Page 12.

Wait, there's a bit of confusion here. Let me check again. On Page 12, under Money Market Fund, YTM is 6.21%, and Average maturity is 167 days. But on Page 35, under the Money Market Fund's PORTFOLIO, the Macaulay Duration is listed as 1 day. However, the Average Maturity there is 1 day? Wait, no. On Page 35, under OTHER PARAMETERS for the Money Market Fund, it says Average Maturity is 1 day. But earlier in Page 12, the Average maturity for Money Market Fund is 167 days.

This discrepancy needs to be resolved. Let me check the exact text.

Page 12: "Money Market Fund|YTM 6.21%|Average maturity (in days)|167"

Page 35: "Average Maturity 1 Days" under Money Market Fund.

Wait, perhaps there are different funds or different dates? The date on Page 35 is as of 30 September 2025, and the note says the fund hasn't completed 1 year, so maybe the data is different. However, the user is asking for the Money Market Fund's parameters.

But the user's question is about the Money Market Fund. The YTM is 6.21% from Page 12. The Macaulay Duration for the Money Market Fund on Page 35 is 1 day. The Average Maturity on Page 35 is also 1 day. However, Page 12 mentions an Average maturity of 167 days for the Money Market Fund.

This inconsistency suggests that there might be different funds or different time points. The user's question is about the Money Market Fund. The answer should use the most relevant data. Since Page 35 is more specific to the Money Market Fund's parameters as of 30 Sept 2025, which is the latest date mentioned, perhaps that's the correct data. However, the YTM is mentioned in Page 12 as 6.21%, which might be for a different date.

But the user's question doesn't specify a date, so I need to check which data is applicable. The answer should use the data from the same source if possible. Since YTM is on Page 12, and Macaulay Duration and Average Maturity are on Page 35, but they might refer to

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