

Nifty AA- Corporate Bond Indices series consist of 6 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 and issuer level weights are capped at 10%.

Index Characteristics	
Methodology	Total Return
No. of constituents in the index	No Limit
No. of Issuer in the index	No Limit
Launch Date	Feb 09, 2018
Base Date	Sep 03, 2001
Base Value	1000
Index Maturity Date	-
Calculation Frequency	Daily – End of Day
Reconstitution Frequency	Quarterly

Index Constituents (Effective Mar 28, 2025)

SR. NO.	ISIN	ISSUER NAME
NIFTY AA- Ultra Short Duration Bond Index (0.25 to 0.5 years)		
1	INE087P07022	AVANSE FINANCIAL SERVICES LIMITED
2	INE741K07520	CREDITACCESS GRAMEEN LIMITED
3	INE148I08207	INDIABULLS HOUSING FINANCE LIMITED
4	INE523L07702	NUVAMA WEALTH AND INVESTMENT LIMITED
NIFTY AA- Low Duration Bond Index (0.5 to 1 year)		
1	INE985V07058	AMBIT FINVEST PRIVATE LIMITED
2	INE549K07BT2	MUTHOOT FINCORP LIMITED
3	INE148I07EL8	SAMMAAN CAPITAL LIMITED
4	INE244L07580	SAMMAAN FINSERVE LIMITED
NIFTY AA- Short Duration Bond Index (1 to 3 years)		
1	INE423A07328	ADANI ENTERPRISES LIMITED
2	INE741K07579	CREDITACCESS GRAMEEN LIMITED
3	INE413U07327	IIFL SAMASTA FINANCE LIMITED
4	INE321N07483	INCRED FINANCIAL SERVICES LIMITED
5	INE549K07FZ0	MUTHOOT FINCORP LIMITED
6	INE523L07710	NUVAMA WEALTH AND INVESTMENT LIMITED
7	INE608A08017	PUNJAB AND SIND BANK
NIFTY AA- Medium Duration Bond Index (3 to 4 years)		
1	INE423A07336	ADANI ENTERPRISES LIMITED
2	INE741K07546	CREDITACCESS GRAMEEN LIMITED
3	INE413U08093	IIFL SAMASTA FINANCE LIMITED
4	INE348L08108	MAS FINANCIAL SERVICES LIMITED
5	INE549K07FR7	MUTHOOT FINCORP LIMITED
6	INE918K07FU8	NUVAMA WEALTH FINANCE LIMITED

SR. NO.	ISIN	ISSUER NAME
7	INE608A08041	PUNJAB AND SIND BANK
8	INE244L07598	SAMMAAN FINSERVE LIMITED
NIFTY AA- Medium to Long Duration Bond Index (4 to 7 years)		
1	INE423A07385	ADANI ENTERPRISES LIMITED
2	INE549K07FF2	MUTHOOT FINCORP LIMITED
3	INE523L07744	NUVAMA WEALTH AND INVESTMENT LIMITED
4	INE148I07VX7	SAMMAAN CAPITAL LIMITED
NIFTY AA- Long Duration Bond Index (Above 7 years)		
1	INE549K07FI6	MUTHOOT FINCORP LIMITED

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