

Nifty AAA Corporate Bond Indices consist of 6 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 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 AAA Ultra Short Duration Bond Index (0.25 to 0.5 years)		
1	INE115A07PW7	LIC HOUSING FINANCE LIMITED
2	INE261F08DR2	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT
3	INE134E08LO4	POWER FINANCE CORPORATION LIMITED
4	INE556F08KA6	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA
NIFTY AAA Low Duration Bond Index (0.5 to 1 year)		
1	INE261F08DO9	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT
2	INE134E08LZ0	POWER FINANCE CORPORATION LIMITED
3	INE020B08EF4	REC LIMITED
4	INE556F08KB4	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA
NIFTY AAA Short Duration Bond Index (1 to 3 years)		
1	INE053F08304	INDIAN RAILWAY FINANCE CORPORATION LIMITED
2	INE261F08EM1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT
3	INE134E08NL6	POWER FINANCE CORPORATION LIMITED
4	INE020B08EW9	REC LIMITED
5	INE556F08KU4	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA
NIFTY AAA Medium Duration Bond Index (3 to 4 years)		
1	INE514E08GC2	EXPORT-IMPORT BANK OF INDIA
2	INE053F08411	INDIAN RAILWAY FINANCE CORPORATION LIMITED
3	INE261F08EG3	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT
4	INE556F08KW0	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA
NIFTY AAA Medium to Long Duration Bond Index (4 to 7 years)		
1	INE053F08213	INDIAN RAILWAY FINANCE CORPORATION LIMITED
2	INE115A07QV7	LIC HOUSING FINANCE LIMITED
3	INE261F08EL3	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT

SR. NO.	ISIN	ISSUER NAME
4	INE557F08GC8	NATIONAL HOUSING BANK
5	INE134E08NM4	POWER FINANCE CORPORATION LIMITED
NIFTY AAA Long duration Bond Index (Above 7 years)		
1	INE031A08939	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED
2	INE053F08478	INDIAN RAILWAY FINANCE CORPORATION LIMITED
3	INE018A08BM2	LARSEN AND TOUBRO LIMITED
4	INE848E08268	NHPC LIMITED
5	INE020B08FO3	REC LIMITED

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