

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	INE248U07EV0	360 ONE PRIME LIMITED
2	INE008A08S88	IDBI BANK LIMITED
3	INE818F07062	KERALA FINANCIAL CORPORATION
4	INE027A07012	RASHTRIYA CHEMICALS AND FERTILIZERS LIMITED
NIFTY AA Low Duration Bond Index (0.5 to 1 year)		
1	INE538L07205	AADHAR HOUSING FINANCE LIMITED
2	INE539K07270	CREDILA FINANCIAL SERVICES LIMITED
3	INE008A08V26	IDBI BANK LIMITED
4	INE140A07799	PIRAMAL ENTERPRISES LIMITED
5	INE432R07364	TRUHOME FINANCE LIMITED
NIFTY AA Short Duration Bond Index (1 to 3 years)		
1	INE538L07528	AADHAR HOUSING FINANCE LIMITED
2	INE539K07254	HDFC CREDILA FINANCIAL SERVICES LIMITED
3	INE530B07377	IIFL FINANCE LIMITED
4	INE477L07BC0	IIFL HOME FINANCE LIMITED
5	INE651J07622	JM FINANCIAL CREDIT SOLUTIONS LIMITED
6	INE818F07112	KERALA FINANCIAL CORPORATION
7	INE338I07149	MOTILAL OSWAL FINANCIAL SERVICES LIMITED
8	INE140A07740	PIRAMAL ENTERPRISES LIMITED
9	INE432R07380	SHRIRAM HOUSING FINANCE LIMITED
10	INE729N08063	TVS CREDIT SERVICES LIMITED
NIFTY AA Medium Duration Bond Index (3 to 4 years)		
1	INE539K07122	CREDILA FINANCIAL SERVICES LIMITED
2	INE477L07AS8	IIFL HOME FINANCE LIMITED

SR. NO.	ISIN	ISSUER NAME
3	INE812V07021	THDC INDIA LIMITED
4	INE729N08105	TVS CREDIT SERVICES LIMITED
NIFTY AA Medium to Long Duration Bond Index (4 to 7 years)		
1	INE539K07221	HDFC CREDILA FINANCIAL SERVICES PRIVATE LIMITED
2	INE818F07146	KERALA FINANCIAL CORPORATION
3	INE338I07172	MOTILAL OSWAL FINANCIAL SERVICES LIMITED
4	INE812V07054	THDC INDIA LIMITED
NIFTY AA Long Duration Bond Index (Above 7 years)		
1	INE432R08040	SHRIRAM HOUSING FINANCE LIMITED

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