

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.

Index Characteristics	
Methodology	Total Return
No. of Constituents	No Limit
Launch Date	February 09, 2018
Base Date	September 03,2001
Base Value	1000
Calculation Frequency	Daily - End of Day
Reconstitution Frequency	Quarterly

Index Constituents (effective 28th March 2024)

Sr No	ISIN	Issuer Name	Maturity Bucket
NIFTY AAA Ultra Short Duration Bond			
1	INE094A08036	HINDUSTAN PETROLEUM CORPORATION LIMITED	Ultra Short Duration (0.25 to 0.5 years)
2	INE936D07075	JAMNAGAR UTILITIES AND POWER PRIVATE LIMITED	
3	INE018A08BG4	LARSEN AND TOUBRO LIMITED	
4	INE115A07ML7	LIC HOUSING FINANCE LIMITED	
5	INE261F08DF7	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	
6	INE134E08JY7	POWER FINANCE CORPORATION LIMITED	
7	INE020B07IZ5	REC LIMITED	
8	INE033L07HI5	TATA CAPITAL HOUSING FINANCE LIMITED	
NIFTY AAA Low Duration Bond			
1	INE040A08948	HDFC BANK LIMITED	Low Duration (0.5 to 1 year)
2	INE115A07PQ9	LIC HOUSING FINANCE LIMITED	
3	INE261F08DI1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	
4	INE134E08HD5	POWER FINANCE CORPORATION LIMITED	
5	INE020B08CK8	REC LIMITED	
NIFTY AAA Short Duration Bond			
1	INE040A08708	HDFC BANK LIMITED	Short Term (1 to 3 years)
2	INE261F08EF5	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	
3	INE134E08LO4	POWER FINANCE CORPORATION LIMITED	
4	INE020B08EX7	REC LIMITED	
5	INE556F08KN9	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	
NIFTY AAA Medium Duration Bond			
1	INE514E08GB4	EXPORT-IMPORT BANK OF INDIA	Medium Duration (3 to 4 years)
2	INE094A08150	HINDUSTAN PETROLEUM CORPORATION LIMITED	
3	INE261F08DV4	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	
4	INE134E08JP5	POWER FINANCE CORPORATION LIMITED	
5	INE020B08EH0	REC LIMITED	
NIFTY AAA Medium to Long Duration Bond			
1	INE040A08AF2	HDFC BANK LIMITED	Medium to Long Duration (4 to 7 years)
2	INE053F08353	INDIAN RAILWAY FINANCE CORPORATION LIMITED	
3	INE261F08EG3	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	
4	INE134E08MX3	POWER FINANCE CORPORATION LIMITED	

5	INE020B08DV3	REC LIMITED	
NIFTY AAA Long Duration Bond			
1	INE053F07CD7	INDIAN RAILWAY FINANCE CORPORATION LIMITED	Long Duration (Above 7 years)
2	INE848E08169	NHPC LIMITED	
3	INE206D08485	NUCLEAR POWER CORPORATION OF INDIA LIMITED	
4	INE134E07CK3	POWER FINANCE CORPORATION LIMITED	
5	INE020B08EY5	REC LIMITED	

Contact Details**Analytical contact**

Aman Singhania, CFA, FRM

Vice President & Head – Products (NSE Indices)

+91-22-26598214

asinghania@nse.co.in

Business Development contact

Rohit Kumar, FRM

Vice President & Head of Sales – Index and Market Data

+91-22- 26598386

rohitk@nse.co.in

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Contact Us:

Email: indices@nse.co.in | Tel: +91 22 26598386 | Fax: +91 22 26598120