



Nifty AA Corporate Bond Indices series consists 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.

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 June 2024)

Sr No	ISIN	Issuer Name	Maturity Bucket
NIFTY AA Ultra Short Duration Bond			
1	INE114A07869	STEEL AUTHORITY OF INDIA LIMITED	Ultra Short Duration (0.25 to 0.5 years)
2	INE909H08212	TATA MOTORS FINANCE LIMITED	
NIFTY AA Low Duration Bond			
1	INE248U07EVO	360 ONE PRIME LIMITED	Low Duration (0.5 to 1 year)
2	INE530B07336	IIFL FINANCE LIMITED	
3	INE949L08418	AU SMALL FINANCE BANK LIMITED	
NIFTY AA Short Duration Bond			
1	INE140A07799	PIRAMAL ENTERPRISES LIMITED	Short Term (1 to 3 years)
2	INE248U07EW8	360 ONE PRIME LIMITED	
3	INE338I07149	MOTILAL OSWAL FINANCIAL SERVICES LIMITED	
4	INE477L07AK5	IIFL HOME FINANCE LIMITED	
5	INE530B07286	IIFL FINANCE LIMITED	
6	INE538L07254	AADHAR HOUSING FINANCE LIMITED	
7	INE812V07013	THDC INDIA LIMITED	
NIFTY AA Medium Duration Bond			
1	INE140A07765	PIRAMAL ENTERPRISES LIMITED	Medium Duration (3 to 4 years)
2	INE477L07AQ2	IIFL HOME FINANCE LIMITED	
3	INE538L07528	AADHAR HOUSING FINANCE LIMITED	
4	INE539K07254	HDFC CREDILA FINANCIAL SERVICES LIMITED	
5	INE601U08051	TATA MOTORS FINANCE LIMITED	
6	INE729N08097	TVS CREDIT SERVICES LIMITED	
7	INE729N08097	TVS CREDIT SERVICES LIMITED	
NIFTY AA Medium to Long Duration Bond			
1	INE146O08266	HINDUJA LEYLAND FINANCE LIMITED	Medium to Long Duration (4 to 7 years)
2	INE338I07123	MOTILAL OSWAL FINANCIAL SERVICES LIMITED	
3	INE539K08211	HDFC CREDILA FINANCIAL SERVICES LIMITED	
4	INE812V08037	THDC INDIA LIMITED	
NIFTY AA Long Duration Bond			
1	INE146O08258	HINDUJA LEYLAND FINANCE LIMITED	Long Duration (Above 7 years)
2	INE401Y08025	HINDUJA HOUSING FINANCE LIMITED	

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