

"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 up to 14 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	Up-to 14
No. of Issuer in the index	Up-to 14 issuers
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 Dec 31, 2024)

SR. NO.	ISIN	ISSUER NAME
NIFTY AA Ultra Short Duration Bond Index (0.25 to 0.5 years)		
1	INE949L08418	AU SMALL FINANCE BANK LIMITED
2	INE530B07336	IIFL FINANCE LIMITED
3	INE818F07054	KERALA FINANCIAL CORPORATION
NIFTY AA Low Duration Bond Index (0.5 to 1 year)		
1	INE538L07205	AADHAR HOUSING FINANCE LIMITED
2	INE539K08146	HDFC CREDILA FINANCIAL SERVICES LIMITED
3	INE01A207062	JM FINANCIAL HOME LOANS LIMITED
4	INE012I07058	JM FINANCIAL SERVICES LIMITED
5	INE522D07AP4	MANAPPURAM FINANCE LIMITED
6	INE140A07757	PIRAMAL ENTERPRISES LIMITED
7	INE114A07638	STEEL AUTHORITY OF INDIA LIMITED
NIFTY AA Short Duration Bond Index (1 to 3 years)		
1	INE196P07245	360 ONE PORTFOLIO MANAGERS LIMITED
2	INE248U07EW8	360 ONE PRIME LIMITED
3	INE539K07254	HDFC CREDILA FINANCIAL SERVICES LIMITED
4	INE530B07310	IIFL FINANCE LIMITED
5	INE477L07AN9	IIFL HOME FINANCE LIMITED
6	INE651J07630	JM FINANCIAL CREDIT SOLUTIONS LIMITED
7	INE01A207120	JM FINANCIAL HOME LOANS LIMITED
8	INE818F07112	KERALA FINANCIAL CORPORATION
9	INE338I07149	MOTILAL OSWAL FINANCIAL SERVICES LIMITED
10	INE729N08063	TVS CREDIT SERVICES LIMITED
NIFTY AA Medium Duration Bond Index (3 to 4 years)		
1	INE248U07FE3	360 ONE PRIME LIMITED

SR. NO.	ISIN	ISSUER NAME
2	INE538L07528	AADHAR HOUSING FINANCE LIMITED
3	INE03W107223	ARKA FINCAP LIMITED
4	INE539K07122	CREDILA FINANCIAL SERVICES LIMITED
5	INE651J07689	JM FINANCIAL CREDIT SOLUTIONS LIMITED
6	INE818F07120	KERALA FINANCIAL CORPORATION
7	INE338I07107	MOTILAL OSWAL FINANCIAL SERVICES LIMITED
8	INE812V07021	THDC INDIA LIMITED
NIFTY AA Medium to Long Duration Bond Index (4 to 7 years)		
1	INE539K08203	HDFC CREDILA FINANCIAL SERVICES LIMITED
2	INE818F07146	KERALA FINANCIAL CORPORATION
3	INE338I07123	MOTILAL OSWAL FINANCIAL SERVICES LIMITED
4	INE812V08045	THDC INDIA LIMITED
NIFTY AA Long Duration Bond Index (Above 7 years)		
1	INE432R08040	SHRIRAM HOUSING FINANCE LIMITED

Contact Details:

Analytical contact

Aman Singhanian, CFA, FRM
Vice President & Head – Products (NSE Indices)
+91-22-26598248
asinghanian@nse.co.in

Business Development contact

Rohit Kumar, FRM
Vice President & Head of Sales – Index & Market Data
+91-22-26598386
rohitk@nse.co.in

Contact Us:

Email: indices@nse.co.in

Tel: +91 22 26598386

Address: Exchange Plaza, Bandra Kurla Complex,
Bandra (East), Mumbai- 400 051 (India)

Disclaimer: All information contained herewith is provided for reference purpose only. NSE Indices Limited (formerly known as India Index Services & Products Limited-IISL) ensures accuracy and reliability of the above information to the best of its endeavors. However, NSE Indices Limited makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein and disclaim any and all liability whatsoever to any person for any damage or loss of any nature arising from or as a result of reliance on any of the information provided herein. The information contained in this document is not intended to provide any professional advice.
