

October-December 2020

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	Up-to 14 issuers
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 01st October 2020)

Sr .No	ISIN	Issuer Name	Maturity Bucket
NIFTY AA- Ultra Short Duration Bond			
1	INE896L07520	INDOSTAR CAPITAL FINANCE LIMITED	Ultra Short Duration (0.25 to 0.5 years)
2	INE688V08023	ENERGY EFFICIENCY SERVICES LIMITED	
NIFTY AA- Low Duration Bond			
1	INE694L07123	TALWANDI SABO POWER LIMITED	Low Duration (0.5 to 1 year)
2	INE245A07226	THE TATA POWER COMPANY LIMITED	
3	INE155A08316	TATA MOTORS LIMITED	
4	INE896L07454	INDOSTAR CAPITAL FINANCE LIMITED	
5	INE688V07025	ENERGY EFFICIENCY SERVICES LIMITED	
6	INE601U07087	TATA MOTORS FINANCE LIMITED	
7	INE545U08019	BANDHAN BANK LIMITED	
NIFTY AA- Short Duration Bond			
1	INE01EQ07046	ADANI CAPITAL PRIVATE LIMITED	Short Duration (1 to 3 years)
2	INE604O07159	DMI FINANCE PRIVATE LIMITED	
3	INE055I07099	MAGMA HOUSING FINANCE LIMITED	
4	INE909H08147	TATA MOTORS FINANCE LIMITED	
5	INE245A07390	THE TATA POWER COMPANY LIMITED	
6	INE301A07029	RAYMOND LIMITED	
7	INE126A07269	E.I.D. PARRY INDIA LIMITED	
8	INE549F08491	KARNATAKA STATE FINANCIAL CORPORATION	
9	INE155A08233	TATA MOTORS LIMITED	
10	INE360T07025	MANAPPURAM HOME FINANCE PRIVATE LIMITED	
11	INE976G08056	RBL BANK LIMITED	
12	INE516Q08166	ASIRVAD MICRO FINANCE LIMITED	
13	INE00U207127	ADANI RAIL INFRA PRIVATE LIMITED	
14	INE511C07656	MAGMA FINCORP LIMITED	
NIFTY AA- Medium Duration Bond			
1	INE114A07869	STEEL AUTHORITY OF INDIA LIMITED	Medium Duration (3 to 4 years)
2	INE245A07408	THE TATA POWER COMPANY LIMITED	
3	INE160A08043	PUNJAB NATIONAL BANK	
4	INE909H08204	TATA MOTORS FINANCE LIMITED	
5	INE360T07058	MANAPPURAM HOME FINANCE PRIVATE LIMITED	
6	INE155A08191	TATA MOTORS LIMITED	
7	INE511C07698	MAGMA FINCORP LIMITED	
8	INE949L08418	AU SMALL FINANCE BANK LIMITED	

NIFTY AA- Medium to Long Duration Bond

1	INE027A07012	RASHTRIYA CHEMICALS AND FERTILIZERS LIMITED	Medium to Long Duration (4 to 7 years)
2	INE511C07706	MAGMA FINCORP LIMITED	
3	INE601U08051	TATA MOTORS FINANCE LIMITED	

NIFTY AA- Long Duration Bond

1	BMK980DD2033	STEEL AUTHORITY OF INDIA	Long Duration (Above 7 years)
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