

October-December 2020

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 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 AAA Ultra Short Duration Bond			
1	INE115A07JF5	LIC HOUSING FINANCE LIMITED	Ultra Short Duration (0.25 to 0.5 years)
2	INE296A07KI5	BAJAJ FINANCE LIMITED	
3	INE660A07PX0	SUNDARAM FINANCE LIMITED	
4	INE756I07CM0	HDB FINANCIAL SERVICES LIMITED	
5	INE916DA7PE4	KOTAK MAHINDRA PRIME LIMITED	
6	INE306N07LR4	TATA CAPITAL FINANCIAL SERVICES LIMITED	
7	INE134E07505	POWER FINANCE CORPORATION LIMITED	
8	INE053F07AK6	INDIAN RAILWAY FINANCE CORPORATION LIMITED	
9	INE514E08977	EXPORT IMPORT BANK OF INDIA	
10	INE752E07ER3	POWER GRID CORPORATION OF INDIA LIMITED	
11	INE020B08500	REC LIMITED	
12	INE860H07CR1	ADITYA BIRLA FINANCE LIMITED	
13	INE733E07CL0	NTPC LIMITED	
14	INE071G08965	ICICI HOME FINANCE COMPANY LIMITED	
NIFTY AAA Low Duration Bond			
1	INE306N07LW4	TATA CAPITAL FINANCIAL SERVICES LIMITED	Low Duration (0.5 to 1 year)
2	INE941D07125	SIKKA PORTS AND TERMINALS LIMITED	
3	INE134E08IJ0	POWER FINANCE CORPORATION LIMITED	
4	INE261F08AL1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	
5	INE001A07RY1	HOUSING DEVELOPMENT FINANCE CORPORATION LIMITED	
6	INE110L07070	RELIANCE INDUSTRIES LIMITED	
7	INE020B08997	REC LIMITED	
8	INE115A07OA6	LIC HOUSING FINANCE LIMITED	
9	INE916DA7PR6	KOTAK MAHINDRA PRIME LIMITED	
10	INE556F08JH3	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	
11	INE756I07CC1	HDB FINANCIAL SERVICES LIMITED	
12	INE237A08908	KOTAK MAHINDRA BANK LIMITED	
13	INE752E07LV0	POWER GRID CORPORATION OF INDIA LIMITED	
14	INE296A07NC2	BAJAJ FINANCE LIMITED	
NIFTY AAA Short Duration Bond			
1	INE691I07EQ6	L AND T INFRASTRUCTURE FINANCE COMPANY LIMITED	Short Term (1 to 3 years)
2	INE001A07SP7	HOUSING DEVELOPMENT FINANCE CORPORATION LIMITED	
3	INE261F08CA0	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	
4	INE134E08LB1	POWER FINANCE CORPORATION LIMITED	
5	INE020B08DC3	REC LIMITED	
6	INE115A07MG7	LIC HOUSING FINANCE LIMITED	

7	INE002A08625	RELIANCE INDUSTRIES LIMITED	
8	INE557F08FK3	NATIONAL HOUSING BANK	
9	INE053F07CC9	INDIAN RAILWAY FINANCE CORPORATION LIMITED	
10	INE861G08035	FOOD CORPORATION OF INDIA	
11	INE941D07133	SIKKA PORTS AND TERMINALS LIMITED	
12	INE018A08AS1	LARSEN AND TOUBRO LIMITED	
13	INE242A08460	INDIAN OIL CORPORATION LIMITED	
14	INE756I07DH8	HDB FINANCIAL SERVICES LIMITED	
NIFTY AAA Medium Duration Bond			
1	INE691I07ES2	L AND T INFRASTRUCTURE FINANCE COMPANY LIMITED	Medium Duration (3 to 4 years)
2	INE296A07RK6	BAJAJ FINANCE LIMITED	
3	INE115A07ML7	LIC HOUSING FINANCE LIMITED	
4	INE134E08GV9	POWER FINANCE CORPORATION LIMITED	
5	INE001A07SE1	HOUSING DEVELOPMENT FINANCE CORPORATION LIMITED	
6	INE238A08351	AXIS BANK LIMITED	
7	INE242A08452	INDIAN OIL CORPORATION LIMITED	
8	INE261F08BK1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	
9	INE018A08BA7	LARSEN AND TOUBRO LIMITED	
10	INE557F08FH9	NATIONAL HOUSING BANK	
11	INE514E08FT8	EXPORT IMPORT BANK OF INDIA	
12	INE020B08CZ6	REC LIMITED	
13	INE002A08617	RELIANCE INDUSTRIES LIMITED	
14	INE752E08643	POWER GRID CORPORATION OF INDIA LIMITED	
NIFTY AAA Medium to Long Duration Bond			
1	INE071G08AH0	ICICI HOME FINANCE COMPANY LIMITED	Medium to Long Duration (4 to 7 years)
2	INE691I08537	L AND T INFRASTRUCTURE FINANCE COMPANY LIMITED	
3	INE857Q07273	TATA CLEANTECH CAPITAL LIMITED	
4	INE178A08029	CHENNAI PETROLEUM CORPORATION LIMITED	
5	INE020B08CJ0	REC LIMITED	
6	INE261F08BX4	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	
7	INE134E08KL2	POWER FINANCE CORPORATION LIMITED	
8	INE053F07BC1	INDIAN RAILWAY FINANCE CORPORATION LIMITED	
9	INE115A07OB4	LIC HOUSING FINANCE LIMITED	
10	INE906B07HH5	NATIONAL HIGHWAYS AUTHORITY OF INDIA	
11	INE752E07OF7	POWER GRID CORPORATION OF INDIA LIMITED	
12	INE242A08437	INDIAN OIL CORPORATION LIMITED	
13	INE001A07RG8	HOUSING DEVELOPMENT FINANCE CORPORATION LIMITED	
14	INE031A08707	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	
NIFTY AAA Long Duration Bond			
1	INE134E08KZ2	POWER FINANCE CORPORATION LIMITED	Long Duration (Above 7 years)
2	INE053F07CQ9	INDIAN RAILWAY FINANCE CORPORATION LIMITED	
3	INE020B08DB5	REC LIMITED	

4	INE261F08CE2	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT
5	INE906B07HJ1	NATIONAL HIGHWAYS AUTHORITY OF INDIA
6	INE213A08024	OIL AND NATURAL GAS CORPORATION LIMITED
7	INE752E08650	POWER GRID CORPORATION OF INDIA LIMITED
8	INE733E08155	NTPC LIMITED
9	INE031A08806	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED
10	INE514E08FF7	EXPORT IMPORT BANK OF INDIA
11	INE296A07RJ8	BAJAJ FINANCE LIMITED
12	INE895D08659	TATA SONS PRIVATE LIMITED
13	INE235P07738	L AND T INFRA DEBT FUND LIMITED
14	INE206D08444	NUCLEAR POWER CORPORATION OF INDIA LIMITED

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