

October-December 2020

NIFTY AA Category Corporate Bond Indices measure the aggregated performance of AA+, AA and AA- rated corporate bonds across 6 duration buckets (Macaulay Duration). Each index is derived from the underlying AA+, AA and AA- rated indices of the concerned Macaulay duration bucket. 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 from each rating sub-category
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 Category Ultra Short Duration Bond			
1	INE774D07RV3	MAHINDRA AND MAHINDRA FINANCIAL SERVICES LIMITED	Ultra Short Duration (0.25 to 0.5 years)
2	INE535H07AD3	FULLERTON INDIA CREDIT COMPANY LIMITED	
3	INE721A07KA9	SHRIRAM TRANSPORT FINANCE COMPANY LIMITED	
4	INE121A07OH9	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	
5	INE950O07222	MAHINDRA RURAL HOUSING FINANCE LIMITED	
6	INE957N07104	HERO FINCORP LIMITED	
7	INE03CX07018	SATTVA HOLDING AND TRADING PRIVATE LIMITED	
8	INE017A08201	THE GREAT EASTERN SHIPPING COMPANY LIMITED	
9	INE477A07266	CAN FIN HOMES LIMITED	
10	INE572E07019	PNB HOUSING FINANCE LIMITED	
11	INE538L07460	AADHAR HOUSING FINANCE LIMITED	
12	INE05TX07025	TRUST CAPITAL SERVICES (INDIA) PRIVATE LIMITED	
13	INE414G07DE5	MUTHOOT FINANCE LIMITED	
14	INE148I07IS4	INDIABULLS HOUSING FINANCE LIMITED	
15	INE092T08EP4	IDFC FIRST BANK LIMITED	
16	INE081A08207	TATA STEEL LIMITED	
17	INE896L07520	INDOSTAR CAPITAL FINANCE LIMITED	
18	INE688V08023	ENERGY EFFICIENCY SERVICES LIMITED	
NIFTY AA Category Low Duration Bond			
1	INE121A07PI4	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	Low Duration (0.5 to 1 year)
2	INE721A07KZ6	SHRIRAM TRANSPORT FINANCE COMPANY LIMITED	
3	INE849A08074	TRENT LIMITED	
4	INE957N07377	HERO FINCORP LIMITED	
5	INE950O07305	MAHINDRA RURAL HOUSING FINANCE LIMITED	
6	INE094O08136	DAIMLER FINANCIAL SERVICES INDIA PRIVATE LIMITED	
7	INE434A08018	UNION BANK OF INDIA	
8	INE803N07035	HPCL MITTAL PIPELINES LIMITED	
9	INE774D07SH0	MAHINDRA AND MAHINDRA FINANCIAL SERVICES LIMITED	
10	INE535H07AK8	FULLERTON INDIA CREDIT COMPANY LIMITED	
11	INE667F07HL6	SUNDARAM HOME FINANCE LIMITED	
12	INE148I07GE8	INDIABULLS HOUSING FINANCE LIMITED	
13	INE572E09155	PNB HOUSING FINANCE LIMITED	
14	INE053A07166	THE INDIAN HOTELS COMPANY LIMITED	
15	INE538L07494	AADHAR HOUSING FINANCE LIMITED	
16	INE722A07968	SHRIRAM CITY UNION FINANCE LIMITED	
17	INE244L07101	INDIABULLS COMMERCIAL CREDIT LIMITED	

18	INE205A07071	VEDANTA LIMITED	
19	INE651J07580	JM FINANCIAL CREDIT SOLUTIONS LIMITED	
20	INE340A07076	BIRLA CORPORATION LIMITED	
21	INE432R07208	SHRIRAM HOUSING FINANCE LIMITED	
22	INE477L07883	IIFL HOME FINANCE LIMITED	
23	INE414G07CS7	MUTHOOT FINANCE LIMITED	
24	INE694L07123	TALWANDI SABO POWER LIMITED	
25	INE245A07226	THE TATA POWER COMPANY LIMITED	
26	INE155A08316	TATA MOTORS LIMITED	
27	INE896L07454	INDOSTAR CAPITAL FINANCE LIMITED	
28	INE688V07025	ENERGY EFFICIENCY SERVICES LIMITED	
29	INE601U07087	TATA MOTORS FINANCE LIMITED	
30	INE545U08019	BANDHAN BANK LIMITED	
NIFTY AA Category Short Duration Bond			
1	INE800X07022	HERO HOUSING FINANCE LIMITED	Short Term (1 to 3 years)
2	INE535H07B10	FULLERTON INDIA CREDIT COMPANY LIMITED	
3	INE950O08170	MAHINDRA RURAL HOUSING FINANCE LIMITED	
4	INE774D07TR7	MAHINDRA AND MAHINDRA FINANCIAL SERVICES LIMITED	
5	INE721A07NW7	SHRIRAM TRANSPORT FINANCE COMPANY LIMITED	
6	INE403D08066	BHARTI TELECOM LIMITED	
7	INE017A08185	THE GREAT EASTERN SHIPPING COMPANY LIMITED	
8	INE121A080A2	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	
9	INE494B08010	TVS MOTOR COMPANY LIMITED	
10	INE742F07346	ADANI PORTS AND SPECIAL ECONOMIC ZONE LIMITED	
11	INE957N07492	HERO FINCORP LIMITED	
12	INE692A09241	UNION BANK OF INDIA	
13	INE202E07070	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	
14	INE667F07HH4	SUNDARAM HOME FINANCE LIMITED	
15	INE414G07EU9	MUTHOOT FINANCE LIMITED	
16	INE523H07BE5	JM FINANCIAL PRODUCTS LIMITED	
17	INE092T08CA0	IDFC FIRST BANK LIMITED	
18	INE522D07BQ0	MANAPPURAM FINANCE LIMITED	
19	INE572E09205	PNB HOUSING FINANCE LIMITED	
20	INE038A07274	HINDALCO INDUSTRIES LIMITED	
21	INE477A07241	CAN FIN HOMES LIMITED	
22	INE084A08037	BANK OF INDIA	
23	INE014N07054	NATIONAL COOPERATIVE DEVELOPMENT CORPORATION	
24	INE516Y07147	PIRAMAL CAPITAL AND HOUSING FINANCE LIMITED	
25	INE651J07762	JM FINANCIAL CREDIT SOLUTIONS LIMITED	
26	INE530B07021	IIFL HOLDINGS LIMITED	
27	INE148I07JU8	INDIABULLS HOUSING FINANCE LIMITED	
28	INE081A08181	TATA STEEL LIMITED	
29	INE01EQ07046	ADANI CAPITAL PRIVATE LIMITED	

30	INE604007159	DMI FINANCE PRIVATE LIMITED	
31	INE055I07099	MAGMA HOUSING FINANCE LIMITED	
32	INE909H08147	TATA MOTORS FINANCE LIMITED	
33	INE245A07390	THE TATA POWER COMPANY LIMITED	
34	INE301A07029	RAYMOND LIMITED	
35	INE126A07269	E.I.D. PARRY INDIA LIMITED	
36	INE549F08491	KARNATAKA STATE FINANCIAL CORPORATION	
37	INE155A08233	TATA MOTORS LIMITED	
38	INE360T07025	MANAPPURAM HOME FINANCE PRIVATE LIMITED	
39	INE976G08056	RBL BANK LIMITED	
40	INE516Q08166	ASIRVAD MICRO FINANCE LIMITED	
41	INE00U207127	ADANI RAIL INFRA PRIVATE LIMITED	
42	INE511C07656	MAGMA FINCORP LIMITED	
NIFTY AA Category Medium Duration Bond			
1	INE721A08DE4	SHRIRAM TRANSPORT FINANCE COMPANY LIMITED	Medium Duration (3 to 4 years)
2	INE121A07PN4	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	
3	INE774D08LK7	MAHINDRA AND MAHINDRA FINANCIAL SERVICES LIMITED	
4	INE535H08587	FULLERTON INDIA CREDIT COMPANY LIMITED	
5	INE017A08284	THE GREAT EASTERN SHIPPING COMPANY LIMITED	
6	INE028A09123	BANK OF BARODA	
7	INE139F07048	KONKAN RAILWAY CORPORATION LIMITED	
8	INE414G07ET1	MUTHOOT FINANCE LIMITED	
9	INE081A08231	TATA STEEL LIMITED	
10	INE092T08BY2	IDFC FIRST BANK LIMITED	
11	INE866I08303	IIFL FINANCE LIMITED	
12	INE523H07BA3	JM FINANCIAL PRODUCTS LIMITED	
13	INE477A08025	CAN FIN HOMES LIMITED	
14	INE572E09262	PNB HOUSING FINANCE LIMITED	
15	INE722A07AB6	SHRIRAM CITY UNION FINANCE LIMITED	
16	INE148I07IP0	INDIABULLS HOUSING FINANCE LIMITED	
17	INE641O07185	PIRAMAL CAPITAL AND HOUSING FINANCE LIMITED	
18	INE652X07092	MUTHOOT HOMEFIN (INDIA) LIMITED	
19	INE614X07092	INDIABULLS CONSUMER FINANCE LIMITED	
20	INE114A07869	STEEL AUTHORITY OF INDIA LIMITED	
21	INE245A07408	THE TATA POWER COMPANY LIMITED	
22	INE160A08043	PUNJAB NATIONAL BANK	
23	INE909H08204	TATA MOTORS FINANCE LIMITED	
24	INE360T07058	MANAPPURAM HOME FINANCE PRIVATE LIMITED	
25	INE155A08191	TATA MOTORS LIMITED	
26	INE511C07698	MAGMA FINCORP LIMITED	
27	INE949L08418	AU SMALL FINANCE BANK LIMITED	

NIFTY AA Category Medium to Long Duration Bond

1	INE121A08OG9	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	Medium to Long Duration (4 to 7 years)
2	INE202E08060	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	
3	INE017A07559	THE GREAT EASTERN SHIPPING COMPANY LIMITED	
4	INE721A08DA2	SHRIRAM TRANSPORT FINANCE COMPANY LIMITED	
5	INE774D08MK5	MAHINDRA AND MAHINDRA FINANCIAL SERVICES LIMITED	
6	INE535H08728	FULLERTON INDIA CREDIT COMPANY LIMITED	
7	INE957N08037	HERO FINCORP LIMITED	
8	INE476A08050	CANARA BANK	
9	INE438A07177	APOLLO TYRES LIMITED	
10	INE742F07460	ADANI PORTS AND SPECIAL ECONOMIC ZONE LIMITED	
11	INE800X08012	HERO HOUSING FINANCE LIMITED	
12	INE950O08154	MAHINDRA RURAL HOUSING FINANCE LIMITED	
13	INE807X08017	PUNE MUNICIPAL CORPORATION	
14	INE139F07105	KONKAN RAILWAY CORPORATION LIMITED	
15	INE522D07BN7	MANAPPURAM FINANCE LIMITED	
16	INE688I08178	IDFC FIRST BANK LIMITED	
17	INE477Z24011	GREATER HYDERABAD MUNICIPAL CORPORATION	
18	INE812V07021	THDC INDIA LIMITED	
19	INE081A08215	TATA STEEL LIMITED	
20	INE608A08017	PUNJAB AND SIND BANK	
21	INE538L07528	AADHAR HOUSING FINANCE LIMITED	
22	INE148I08298	INDIABULLS HOUSING FINANCE LIMITED	
23	INE652X07100	MUTHOOT HOMEFIN (INDIA) LIMITED	
24	INE523H07BC9	JM FINANCIAL PRODUCTS LIMITED	
25	INE651J07689	JM FINANCIAL CREDIT SOLUTIONS LIMITED	
26	INE01A207013	JM FINANCIAL HOME LOANS LIMITED	
27	INE244L08042	INDIABULLS COMMERCIAL CREDIT LIMITED	
28	INE572E09346	PNB HOUSING FINANCE LIMITED	
29	INE027A07012	RASHTRIYA CHEMICALS AND FERTILIZERS LIMITED	
30	INE511C07706	MAGMA FINCORP LIMITED	
31	INE601U08051	TATA MOTORS FINANCE LIMITED	

NIFTY AA Category Long Duration Bond

1	BMK750DD2033	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	Long Duration (Above 7 years)
2	INE812V07039	THDC INDIA LIMITED	
3	BMK980DD2033	STEEL AUTHORITY OF INDIA	



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