

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	
<b>Methodology</b>	Total Return
<b>No. of Constituents</b>	Up-to 14 issuers
<b>Launch Date</b>	February 09, 2018
<b>Base Date</b>	September 03,2001
<b>Base Value</b>	1000
<b>Calculation Frequency</b>	Daily - End of Day
<b>Reconstitution Frequency</b>	Quarterly

### Index Constituents (effective 01<sup>st</sup> October 2020)

Sr No	ISIN	Issuer Name	Maturity Bucket
<b>NIFTY AA Ultra Short Duration Bond</b>			
1	INE477A07266	CAN FIN HOMES LIMITED	Ultra Short Duration (0.25 to 0.5 years)
2	INE572E07019	PNB HOUSING FINANCE LIMITED	
3	INE538L07460	AADHAR HOUSING FINANCE LIMITED	
4	INE05TX07025	TRUST CAPITAL SERVICES (INDIA) PRIVATE LIMITED	
5	INE414G07DE5	MUTHOOT FINANCE LIMITED	
6	INE148I07IS4	INDIABULLS HOUSING FINANCE LIMITED	
7	INE092T08EP4	IDFC FIRST BANK LIMITED	
8	INE081A08207	TATA STEEL LIMITED	
<b>NIFTY AA Low Duration Bond</b>			
1	INE148I07GE8	INDIABULLS HOUSING FINANCE LIMITED	Low Duration (0.5 to 1 year)
2	INE572E09155	PNB HOUSING FINANCE LIMITED	
3	INE053A07166	THE INDIAN HOTELS COMPANY LIMITED	
4	INE538L07494	AADHAR HOUSING FINANCE LIMITED	
5	INE722A07968	SHRIRAM CITY UNION FINANCE LIMITED	
6	INE244L07101	INDIABULLS COMMERCIAL CREDIT LIMITED	
7	INE205A07071	VEDANTA LIMITED	
8	INE651J07580	JM FINANCIAL CREDIT SOLUTIONS LIMITED	
9	INE340A07076	BIRLA CORPORATION LIMITED	
10	INE432R07208	SHRIRAM HOUSING FINANCE LIMITED	
11	INE477L07883	IIFL HOME FINANCE LIMITED	
12	INE414G07CS7	MUTHOOT FINANCE LIMITED	
<b>NIFTY AA Short Duration Bond</b>			
1	INE414G07EU9	MUTHOOT FINANCE LIMITED	Short Term (1 to 3 years)
2	INE523H07BE5	JM FINANCIAL PRODUCTS LIMITED	
3	INE092T08CA0	IDFC FIRST BANK LIMITED	
4	INE522D07BQ0	MANAPPURAM FINANCE LIMITED	
5	INE572E09205	PNB HOUSING FINANCE LIMITED	
6	INE038A07274	HINDALCO INDUSTRIES LIMITED	
7	INE477A07241	CAN FIN HOMES LIMITED	
8	INE084A08037	BANK OF INDIA	
9	INE014N07054	NATIONAL COOPERATIVE DEVELOPMENT CORPORATION	
10	INE516Y07147	PIRAMAL CAPITAL AND HOUSING FINANCE LIMITED	
11	INE651J07762	JM FINANCIAL CREDIT SOLUTIONS LIMITED	
12	INE530B07021	IIFL HOLDINGS LIMITED	
13	INE148I07JU8	INDIABULLS HOUSING FINANCE LIMITED	

14	INE081A08181	TATA STEEL LIMITED	
<b>NIFTY AA Medium Duration Bond</b>			
1	INE414G07ET1	MUTHOOT FINANCE LIMITED	Medium Duration (3 to 4 years)
2	INE081A08231	TATA STEEL LIMITED	
3	INE092T08BY2	IDFC FIRST BANK LIMITED	
4	INE866I08303	IIFL FINANCE LIMITED	
5	INE523H07BA3	JM FINANCIAL PRODUCTS LIMITED	
6	INE477A08025	CAN FIN HOMES LIMITED	
7	INE572E09262	PNB HOUSING FINANCE LIMITED	
8	INE722A07AB6	SHRIRAM CITY UNION FINANCE LIMITED	
9	INE148I07IP0	INDIABULLS HOUSING FINANCE LIMITED	
10	INE641O07185	PIRAMAL CAPITAL AND HOUSING FINANCE LIMITED	
11	INE652X07092	MUTHOOT HOMEFIN (INDIA) LIMITED	
12	INE614X07092	INDIABULLS CONSUMER FINANCE LIMITED	
<b>NIFTY AA Medium to Long Duration Bond</b>			
1	INE522D07BN7	MANAPPURAM FINANCE LIMITED	Medium to Long Duration (4 to 7 years)
2	INE688I08178	IDFC FIRST BANK LIMITED	
3	INE477Z24011	GREATER HYDERABAD MUNICIPAL CORPORATION	
4	INE812V07021	THDC INDIA LIMITED	
5	INE081A08215	TATA STEEL LIMITED	
6	INE608A08017	PUNJAB AND SIND BANK	
7	INE538L07528	AADHAR HOUSING FINANCE LIMITED	
8	INE148I08298	INDIABULLS HOUSING FINANCE LIMITED	
9	INE652X07100	MUTHOOT HOMEFIN (INDIA) LIMITED	
10	INE523H07BC9	JM FINANCIAL PRODUCTS LIMITED	
11	INE651J07689	JM FINANCIAL CREDIT SOLUTIONS LIMITED	
12	INE01A207013	JM FINANCIAL HOME LOANS LIMITED	
13	INE244L08042	INDIABULLS COMMERCIAL CREDIT LIMITED	
14	INE572E09346	PNB HOUSING FINANCE LIMITED	
<b>NIFTY AA Long Duration Bond</b>			
1	INE812V07039	THDC INDIA LIMITED	Long Duration (Above 7 years)

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