

October-December 2020

NIFTY Banking and PSU Indices consist of 6 indices which individually measure performance of Banking and PSU bonds from 6 distinct Macaulay Duration buckets. Each index in the series consists of up to 14 most liquid issuers with each issuer 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

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|---------------------------------|--------------------|
| 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 Banking & PSU Ultra Short Duration Bond | | | |
| 1 | INE134E07505 | POWER FINANCE CORPORATION LIMITED | Ultra Short Duration (0.25 to 0.5 years) |
| 2 | INE053F07AK6 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | |
| 3 | INE514E08977 | EXPORT IMPORT BANK OF INDIA | |
| 4 | INE752E07ER3 | POWER GRID CORPORATION OF INDIA LIMITED | |
| 5 | INE020B08500 | REC LIMITED | |
| 6 | INE733E07CL0 | NTPC LIMITED | |
| 7 | INE092T08EP4 | IDFC FIRST BANK LIMITED | |
| 8 | INE688V08023 | ENERGY EFFICIENCY SERVICES LIMITED | |
| NIFTY Banking & PSU Low Duration Bond | | | |
| 1 | INE134E08IJ0 | POWER FINANCE CORPORATION LIMITED | Low Duration (0.5 to 1 year) |
| 2 | INE261F08AL1 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | |
| 3 | INE020B08997 | REC LIMITED | |
| 4 | INE556F08JH3 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | |
| 5 | INE237A08908 | KOTAK MAHINDRA BANK LIMITED | |
| 6 | INE752E07LV0 | POWER GRID CORPORATION OF INDIA LIMITED | |
| 7 | INE434A08018 | UNION BANK OF INDIA | |
| 8 | INE688V07025 | ENERGY EFFICIENCY SERVICES LIMITED | |
| 9 | INE545U08019 | BANDHAN BANK LIMITED | |
| NIFTY Banking & PSU Short Duration Bond | | | |
| 1 | INE261F08CA0 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | Short Term (1 to 3 years) |
| 2 | INE134E08LB1 | POWER FINANCE CORPORATION LIMITED | |
| 3 | INE020B08DC3 | REC LIMITED | |
| 4 | INE557F08FK3 | NATIONAL HOUSING BANK | |
| 5 | INE053F07CC9 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | |
| 6 | INE861G08035 | FOOD CORPORATION OF INDIA | |
| 7 | INE242A08460 | INDIAN OIL CORPORATION LIMITED | |
| 8 | INE692A09241 | UNION BANK OF INDIA | |
| 9 | INE202E07070 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | |
| 10 | INE092T08CA0 | IDFC FIRST BANK LIMITED | |
| 11 | INE084A08037 | BANK OF INDIA | |
| 12 | INE014N07054 | NATIONAL COOPERATIVE DEVELOPMENT CORPORATION | |
| 13 | INE549F08491 | KARNATAKA STATE FINANCIAL CORPORATION | |
| 14 | INE976G08056 | RBL BANK LIMITED | |

| NIFTY Banking & PSU Medium Duration Bond | | | |
|--|--------------|---|---|
| 1 | INE134E08GV9 | POWER FINANCE CORPORATION LIMITED | Medium Duration (3 to 4 years) |
| 2 | INE238A08351 | AXIS BANK LIMITED | |
| 3 | INE242A08452 | INDIAN OIL CORPORATION LIMITED | |
| 4 | INE261F08BK1 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | |
| 5 | INE557F08FH9 | NATIONAL HOUSING BANK | |
| 6 | INE514E08FT8 | EXPORT IMPORT BANK OF INDIA | |
| 7 | INE020B08CZ6 | REC LIMITED | |
| 8 | INE752E08643 | POWER GRID CORPORATION OF INDIA LIMITED | |
| 9 | INE028A09123 | BANK OF BARODA | |
| 10 | INE139F07048 | KONKAN RAILWAY CORPORATION LIMITED | |
| 11 | INE092T08BY2 | IDFC FIRST BANK LIMITED | |
| 12 | INE114A07869 | STEEL AUTHORITY OF INDIA LIMITED | |
| 13 | INE160A08043 | PUNJAB NATIONAL BANK | |
| 14 | INE949L08418 | AU SMALL FINANCE BANK LIMITED | |
| NIFTY Banking & PSU Medium to Long Duration Bond | | | |
| 1 | INE178A08029 | CHENNAI PETROLEUM CORPORATION LIMITED | Medium to Long Duration (4 to 7 years) |
| 2 | INE020B08CJ0 | REC LIMITED | |
| 3 | INE261F08BX4 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | |
| 4 | INE134E08KL2 | POWER FINANCE CORPORATION LIMITED | |
| 5 | INE053F07BC1 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | |
| 6 | INE906B07HH5 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | |
| 7 | INE752E07OF7 | POWER GRID CORPORATION OF INDIA LIMITED | |
| 8 | INE242A08437 | INDIAN OIL CORPORATION LIMITED | |
| 9 | INE031A08707 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | |
| 10 | INE202E08060 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | |
| 11 | INE476A08050 | CANARA BANK | |
| 12 | INE139F07105 | KONKAN RAILWAY CORPORATION LIMITED | |
| 13 | INE688I08178 | IDFC FIRST BANK LIMITED | |
| 14 | INE812V07021 | THDC INDIA LIMITED | |
| 15 | INE608A08017 | PUNJAB AND SIND BANK | |
| 16 | INE027A07012 | RASHTRIYA CHEMICALS AND FERTILIZERS LIMITED | |
| NIFTY Banking & PSU 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 | |

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| 11 | INE206D08444 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | |
| 12 | INE812V07039 | THDC INDIA LIMITED | |

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