

September 2020

NIFTY CP Indices consist of 5 indices which individually track the performance of Commercial Papers with short term rating of A1+ in 2 month, 3 month, 6 month & 1 year maturity segment and aggregated performance across maturities through an all maturity index. Each index consists of up to 14 issuers. The indices are rebalanced and reconstituted on fortnightly basis.

Index Characteristics

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	Fortnightly

Index Constituents (Effective 01st September 2020)

Sr No	Issuer Name	Maturity Bucket
NIFTY 1 Month CP Index		
1	CHENNAI PETROLEUM CORPORATION LIMITED	1 Month
2	ADANI PORTS AND SPECIAL ECONOMIC ZONE LIMITED	
3	INDIAN OIL CORPORATION LIMITED	
4	L AND T FINANCE LIMITED	
5	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	
6	L AND T INFRASTRUCTURE FINANCE COMPANY LIMITED	
7	GIC HOUSING FINANCE LIMITED	
8	APL APOLLO TUBES LIMITED	
9	HDFC CREDILA FINANCIAL SERVICES PRIVATE LIMITED	
10	TOYOTA FINANCIAL SERVICES INDIA LIMITED	
11	JUBILANT LIFE SCIENCES LIMITED	
12	KALPATARU POWER TRANSMISSION LIMITED	
13	MONTE CARLO FASHIONS LIMITED	
14	NTPC LIMITED	
NIFTY 2 Month CP Index		
1	NLC INDIA LIMITED	2 Month
2	CHENNAI PETROLEUM CORPORATION LIMITED	
3	HERO FINCORP LIMITED	
4	JSW STEEL LIMITED	
5	KOTAK MAHINDRA INVESTMENTS LIMITED	
6	KRISHAK BHARATI COOPERATIVE LIMITED	
7	BERGER PAINTS INDIA LIMITED	
8	RELIANCE INDUSTRIES LIMITED	
9	ADITYA BIRLA FINANCE LIMITED	
10	AXIS FINANCE LIMITED	
11	BARCLAYS INVESTMENTS AND LOANS (INDIA) LIMITED	
12	HOUSING DEVELOPMENT FINANCE CORPORATION LIMITED	
13	POWER GRID CORPORATION OF INDIA LIMITED	
14	BHARAT HEAVY ELECTRICALS LIMITED	
NIFTY 3 Month CP Index		
1	EXPORT IMPORT BANK OF INDIA	3 Month
2	ADITYA BIRLA FINANCE LIMITED	
3	SUNDARAM FINANCE LIMITED	
4	TATA TELESERVICES (MAHARASHTRA) LTD	

5	CHAMBAL FERTILISERS AND CHEMICALS LIMITED	
6	TATA MOTORS FINANCE LIMITED	
7	ULTRATECH CEMENT LIMITED	
8	TATA MOTORS FINANCE SOLUTIONS LIMITED	
9	PIRAMAL ENTERPRISES LIMITED	
10	TATA CLEANTECH CAPITAL LIMITED	
11	AXIS FINANCE LIMITED	
12	JULIUS BAER CAPITAL (INDIA) PRIVATE LIMITED	
13	KEC INTERNATIONAL LIMITED	
14	TATA CAPITAL HOUSING FINANCE LIMITED	
NIFTY 6 Month CP Index		
1	ADANI PORTS AND SPECIAL ECONOMIC ZONE LIMITED	6 Month
2	BARCLAYS INVESTMENTS AND LOANS (INDIA) LIMITED	
3	HERO FINCORP LIMITED	
4	NETWORK18 MEDIA AND INVESTMENTS LIMITED	
5	POSCO MAHARASHTRA STEEL PRIVATE LIMITED	
6	AADHAR HOUSING FINANCE LIMITED	
7	TVS MOTOR COMPANY LIMITED	
8	HOUSING DEVELOPMENT FINANCE CORPORATION LIMITED	
9	RELIANCE INDUSTRIES LIMITED	
10	GRASIM INDUSTRIES LIMITED	
11	EXPORT IMPORT BANK OF INDIA	
12	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	
13	NLC INDIA LIMITED	
14	SBI GLOBAL FACTORS LIMITED	
NIFTY 1 Year CP Index		
1	HINDUSTAN ZINC LIMITED	1 Year
2	BIRLA GROUP HOLDINGS PRIVATE LIMITED	
3	BRITANNIA INDUSTRIES LIMITED	
4	TATA PROJECTS LIMITED	
5	KOTAK MAHINDRA PRIME LIMITED	
6	PILANI INVESTMENTS AND INDUSTRIES CORPORATION LIMITED	
7	TATA MOTORS FINANCE LIMITED	
8	POWER FINANCE CORPORATION LIMITED	
9	TATA CAPITAL FINANCIAL SERVICES LIMITED	
10	HDB FINANCIAL SERVICES LIMITED	
11	JM FINANCIAL CREDIT SOLUTIONS LIMITED	
12	JULIUS BAER CAPITAL (INDIA) PRIVATE LIMITED	
13	PHOENIX ARC PRIVATE LIMITED	
14	SUNDARAM FINANCE LIMITED	



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