

Nifty AA+ Corporate Bond Indices 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 liquid issuers represented by their most liquid bonds. The indices are rebalanced and reconstituted on quarterly basis.

| Index Characteristics | |
|--------------------------|--------------------|
| Methodology | Total Return |
| No. of Constituents | No Limit |
| 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 28th June 2024)

| Sr No | ISIN | Issuer Name | Maturity Bucket |
|---|--------------|--|---|
| NIFTY AA+ Ultra Short Duration Bond | | | |
| 1 | INE0AD507044 | ASEEM INFRASTRUCTURE FINANCE LIMITED | Ultra Short Duration (0.25 to 0.5 years) |
| 2 | INE121A07PP9 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | |
| 3 | INE403D08116 | BHARTI TELECOM LIMITED | |
| 4 | INE477A08025 | CAN FIN HOMES LIMITED | |
| 5 | INE511C07763 | POONAWALLA FINCORP LIMITED | |
| 6 | INE667F07IH2 | SUNDARAM HOME FINANCE LIMITED | |
| 7 | INE721A08DE4 | SHRIRAM FINANCE LIMITED | |
| NIFTY AA+ Low Duration Bond | | | |
| 1 | INE092T08519 | IDFC FIRST BANK LIMITED | Low Duration (0.5 to 1 year) |
| 2 | INE121A07RH2 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | |
| 3 | INE477A07324 | CAN FIN HOMES LIMITED | |
| 4 | INE667F07IM2 | SUNDARAM HOME FINANCE LIMITED | |
| 5 | INE950O07362 | MAHINDRA RURAL HOUSING FINANCE LIMITED | |
| NIFTY AA+ Short Duration Bond | | | |
| 1 | INE002L08010 | SJVN LIMITED | Short Term (1 to 3 years) |
| 2 | INE081A08215 | TATA STEEL LIMITED | |
| 3 | INE121A07SB3 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | |
| 4 | INE403D08165 | BHARTI TELECOM LIMITED | |
| 5 | INE477A07381 | CAN FIN HOMES LIMITED | |
| NIFTY AA+ Medium Duration Bond | | | |
| 1 | INE121A07RE9 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | Medium Duration (3 to 4 years) |
| 2 | INE403D08199 | BHARTI TELECOM LIMITED | |
| 3 | INE414G07IS4 | MUTHOOT FINANCE LIMITED | |
| 4 | INE572E07126 | PNB HOUSING FINANCE LIMITED | |
| 5 | INE667F07IIO | SUNDARAM HOME FINANCE LIMITED | |
| 6 | INE950O07446 | MAHINDRA RURAL HOUSING FINANCE LIMITED | |
| NIFTY AA+ Medium to Long Duration Bond | | | |
| 1 | INE081A08322 | TATA STEEL LIMITED | Medium to Long Duration (4 to 7 years) |
| 2 | INE121A080Z9 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | |
| 3 | INE438A07177 | APOLLO TYRES LIMITED | |
| 4 | INE572E07142 | PNB HOUSING FINANCE LIMITED | |

| | | | |
|-------------------------------------|--------------|--|--|
| 5 | INE652X07134 | MUTHOOT HOMEFIN (INDIA) LIMITED | |
| 6 | INE721A07RC0 | SHRIRAM FINANCE LIMITED | |
| 7 | INE950007388 | MAHINDRA RURAL HOUSING FINANCE LIMITED | |
| NIFTY AA+ Long Duration Bond | | | |
| 1 | INE432R08040 | SHRIRAM HOUSING FINANCE LIMITED | |

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