

PRESS RELEASE

Mumbai, June 21, 2024

Changes in Nifty Fixed Income indices

The Index Maintenance Sub-Committee (Debt) of NSE Indices Limited has decided to make changes as listed hereunder.

1. Changes on account of periodic review of Nifty Target Maturity indices:

These changes shall become effective from June 28, 2024.

1. Nifty PSU Bond Plus SDL Apr 2026 50:50 index:

The following securities are being excluded:

| Sr. No. | ISIN | Issuer | Maturity Date |
|---------|--------------|---|---------------|
| 1 | INE020B08ET5 | REC LIMITED | 29-Nov-25 |
| 2 | INE514E08EU9 | EXPORT-IMPORT BANK OF INDIA | 07-Dec-25 |
| 3 | INE733E08247 | NTPC LIMITED | 17-Apr-26 |
| 4 | INE752E07NS2 | POWER GRID CORPORATION OF INDIA LIMITED | 25-Apr-26 |
| 5 | INE848E07AT3 | NHPC LIMITED | 03-Jan-26 |

The following securities are being included:

| Sr. No. | ISIN | Issuer | Maturity Date |
|---------|--------------|---|---------------|
| 1 | INE020B08EF4 | REC LIMITED | 28-Feb-26 |
| 2 | INE514E08FB6 | EXPORT-IMPORT BANK OF INDIA | 20-Apr-26 |
| 3 | INE733E08254 | NTPC LIMITED | 21-Mar-26 |
| 4 | INE752E07NK9 | POWER GRID CORPORATION OF INDIA LIMITED | 23-Dec-25 |
| 5 | INE848E07740 | NHPC LIMITED | 26-Nov-25 |

2. Nifty PSU Bond Plus SDL Apr 2027 50:50 index:

The following securities are being excluded:

| Sr. No. | ISIN | Issuer | Maturity Date |
|---------|--------------|-----------------------------------|---------------|
| 1 | INE134E08IT9 | POWER FINANCE CORPORATION LIMITED | 20-Feb-27 |

| Sr. No. | ISIN | Issuer | Maturity Date |
|---------|--------------|--|---------------|
| 2 | INE206D08279 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 25-Mar-27 |
| 3 | INE848E07AU1 | NHPC LIMITED | 02-Jan-27 |

The following securities are being included:

| Sr. No. | ISIN | Issuer | Maturity Date |
|---------|--------------|--|---------------|
| 1 | INE134E08MZ8 | POWER FINANCE CORPORATION LIMITED | 15-Apr-27 |
| 2 | INE206D08220 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 28-Nov-26 |
| 3 | INE848E07385 | NHPC LIMITED | 11-Feb-27 |

3. Nifty G-sec Jun 2027 Index

The following security is being excluded:

| Sr. No. | ISIN | Security Name | Maturity Date |
|---------|--------------|------------------------|---------------|
| 1 | IN0020160035 | 6.97% GOVT. STOCK 2026 | 06-Sep-26 |

The following security is being included:

| Sr. No. | ISIN | Security Name | Maturity Date |
|---------|--------------|------------------------|---------------|
| 1 | IN0020170026 | 6.79% GOVT. STOCK 2027 | 15-May-27 |

4. Nifty G-sec Jun 2036 Index

The following security is being excluded:

| Sr. No. | ISIN | Security Name | Maturity Date |
|---------|--------------|------------------------|---------------|
| 1 | IN0020060045 | 8.33% GOVT. STOCK 2036 | 07-Jun-36 |

The following security is being included:

| Sr. No. | ISIN | Security Name | Maturity Date |
|---------|--------------|------------------------|---------------|
| 1 | IN0020210152 | 6.67% GOVT. STOCK 2035 | 15-Dec-35 |

5. Nifty G-sec Sep 2027 Index

The following security is being excluded:

| Sr. No. | ISIN | Security Name | Maturity Date |
|---------|--------------|------------------------|---------------|
| 1 | IN0020070036 | 8.26% GOVT. STOCK 2027 | 02-Aug-27 |

The following security is being included:

| Sr. No. | ISIN | Security Name | Maturity Date |
|---------|--------------|------------------------|---------------|
| 1 | IN0020070069 | 8.28% GOVT. STOCK 2027 | 21-Sep-27 |

6. Nifty SDL Sep 2026 Index

The following securities are being excluded:

| Sr. No. | ISIN | Security Name | Maturity Date |
|---------|--------------|------------------------------|---------------|
| 1 | IN1520220097 | 7.49% GUJARAT SGS 2026 | 28-Sep-26 |
| 2 | IN2020160049 | 8.07% KERALA SDL 2026 | 15-Jun-26 |
| 3 | IN2120210025 | 5.99% MADHYAPRADESH SDL 2026 | 01-Sep-26 |
| 4 | IN2220210214 | 6.24% MAHARASHTRA SDL 2026 | 11-Aug-26 |
| 5 | IN3120160038 | 8.01% TAMILNADU SDL 2026 | 11-May-26 |

The following securities are being included

| Sr. No. | ISIN | Security Name | Maturity Date |
|---------|--------------|------------------------------|---------------|
| 1 | IN1520160061 | 7.83% GUJARAT SDL 2026 | 13-Jul-26 |
| 2 | IN2020160080 | 7.59% KERALA SDL 2026 | 24-Aug-26 |
| 3 | IN2120160030 | 7.38% MADHYAPRADESH SDL 2026 | 14-Sep-26 |
| 4 | IN2220160039 | 7.84% MAHARASHTRA SDL 2026 | 13-Jul-26 |
| 5 | IN3120160061 | 7.84% TAMILNADU SDL 2026 | 13-Jul-26 |

7. Nifty BHARAT Bond Index - April 2030

The following securities are being included:

| Sr. No. | ISIN | Issuer | Maturity Date |
|---------|--------------|---|---------------|
| 1 | INE020B08FD6 | REC LIMITED | 31-May-29 |
| 2 | INE031A08897 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 17-May-29 |
| 3 | INE053F08387 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 18-Jun-29 |
| 4 | INE261F08EH1 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 10-May-29 |

There is no exclusion.

8. Nifty BHARAT Bond Index - April 2031

The following security is being included:

| Sr. No. | ISIN | Issuer | Maturity Date |
|---------|--------------|-----------------------|---------------|
| 1 | INE557F08FX6 | NATIONAL HOUSING BANK | 04-Apr-31 |

There is no exclusion.

2. Quarterly review of Nifty Corporate Bond Indices:

These changes shall become effective from June 28, 2024.

The following securities are being excluded:

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|--|---------|--------------|--------------------------------------|---------------|
| Nifty AA- Ultra Short Duration Bond Index | 1 | INE850M07442 | NORTHERN ARC CAPITAL LIMITED | 30-Jun-24 |
| | 2 | INE523L07686 | NUVAMA WEALTH AND INVESTMENT LIMITED | 15-Jul-24 |
| | 3 | INE549K07AI7 | MUTHOOT FINCORP LIMITED | 06-Jul-24 |
| | 4 | INE008A08U76 | IDBI BANK LIMITED | 12-Sep-24 |
| Nifty AA- Low Duration Bond Index | 1 | INE549K07BA2 | MUTHOOT FINCORP LIMITED | 03-Apr-25 |
| | 2 | INE008A08U92 | IDBI BANK LIMITED | 21-Jan-25 |
| | 3 | INE244L07457 | INDIABULLS COMMERCIAL CREDIT LIMITED | 25-Apr-25 |
| | 4 | INE148I07IP0 | INDIABULLS HOUSING FINANCE LIMITED | 24-Jan-25 |
| Nifty AA- Medium Duration Bond Index | 1 | INE523L07728 | NUVAMA WEALTH AND INVESTMENT LIMITED | 15-Jul-27 |
| | 2 | INE087P08038 | AVANSE FINANCIAL SERVICES LIMITED | 27-Dec-27 |
| Nifty AA- Medium to long Duration Bond Index | 1 | INE549K07DK7 | MUTHOOT FINCORP LIMITED | 31-Jan-29 |
| | 2 | INE565A08035 | INDIAN OVERSEAS BANK | 24-Sep-29 |
| Nifty AA- Long Duration Bond Index | 1 | INE549K07DC4 | MUTHOOT FINCORP LIMITED | 31-Jan-32 |

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|---|---------|--------------|--|---------------|
| Nifty AA Ultra Short Duration Bond Index | 1 | INE155A08191 | TATA MOTORS LIMITED | 20-Aug-24 |
| | 2 | INE245A07408 | THE TATA POWER COMPANY LIMITED | 17-Sep-24 |
| | 3 | INE572E07084 | PNB HOUSING FINANCE LIMITED | 27-Sep-24 |
| | 4 | INE909H08204 | TATA MOTORS FINANCE LIMITED | 26-Sep-24 |
| Nifty AA Low Duration Bond Index | 1 | INE572E07118 | PNB HOUSING FINANCE LIMITED | 29-Dec-24 |
| | 2 | INE530B07252 | IIFL FINANCE LIMITED | 24-Jan-25 |
| | 3 | INE601U08291 | TATA MOTORS FINANCE LIMITED | 20-Jan-25 |
| | 4 | INE818F07054 | KERALA FINANCIAL CORPORATION | 04-Apr-25 |
| Nifty AA Short Duration Bond Index | 1 | INE601U08309 | TATA MOTORS FINANCE LIMITED | 28-Aug-26 |
| | 2 | INE572E07100 | PNB HOUSING FINANCE LIMITED | 28-Jun-26 |
| | 3 | INE140A07757 | PIRAMAL ENTERPRISES LIMITED | 03-Nov-25 |
| | 4 | INE538L07197 | AADHAR HOUSING FINANCE LIMITED | 19-Jan-26 |
| Nifty AA Medium Duration Bond Index | 1 | INE530B07278 | IIFL FINANCE LIMITED | 24-Jan-28 |
| | 2 | INE572E07126 | PNB HOUSING FINANCE LIMITED | 06-Sep-28 |
| | 3 | INE01A207013 | JM FINANCIAL HOME LOANS LIMITED | 30-Aug-28 |
| | 4 | INE248U07ES6 | 360 ONE PRIME LIMITED | 18-Jan-29 |
| | 5 | INE477L07AI9 | IIFL HOME FINANCE LIMITED | 16-Apr-29 |
| Nifty AA Medium to long Duration Bond Index | 1 | INE812V08029 | THDC INDIA LIMITED | 13-Sep-33 |
| | 2 | INE140A07773 | PIRAMAL ENTERPRISES LIMITED | 03-Nov-33 |
| | 3 | INE572E07142 | PNB HOUSING FINANCE LIMITED | 22-Dec-33 |
| | 4 | INE146O08233 | HINDUJA LEYLAND FINANCE LIMITED | 23-Aug-33 |
| Nifty AA+ Ultra Short Duration Bond Index | 1 | INE950O08253 | MAHINDRA RURAL HOUSING FINANCE LIMITED | 26-Sep-24 |

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|--|---------|--------------|--|---------------|
| | 2 | INE121A07PN4 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | 31-Jul-24 |
| | 3 | INE722A07AD2 | SHIRIRAM FINANCE LIMITED | 25-Sep-24 |
| | 4 | INE092T08BP0 | IDFC FIRST BANK LIMITED | 12-Sep-24 |
| | 5 | INE511C07755 | POONAWALLA FINCORP LIMITED | 19-Jul-24 |
| Nifty AA+ Low Duration Bond Index | 1 | INE477A07316 | CAN FIN HOMES LIMITED | 25-Feb-25 |
| | 2 | INE081A08231 | TATA STEEL LIMITED | 13-Mar-25 |
| | 3 | INE092T08BS4 | IDFC FIRST BANK LIMITED | 03-Jan-25 |
| | 4 | INE121A07RB5 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | 04-Mar-25 |
| | 5 | INE667F08137 | SUNDARAM HOME FINANCE LIMITED | 24-Feb-25 |
| Nifty AA+ Short Duration Bond Index | 1 | INE121A07RT7 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | 31-Jan-27 |
| | 2 | INE202E08151 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 10-May-27 |
| | 3 | INE414G07HK3 | MUTHOOT FINANCE LIMITED | 29-Jan-26 |
| | 4 | INE667F07IP5 | SUNDARAM HOME FINANCE LIMITED | 19-Dec-25 |
| Nifty AA+ Medium Duration Bond Index | 1 | INE081A08330 | TATA STEEL LIMITED | 25-Feb-28 |
| | 2 | INE121A07RM2 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | 07-Dec-28 |
| | 3 | INE688I08053 | IDFC FIRST BANK LIMITED | 17-May-28 |
| Nifty AA+ Medium to long Duration Bond Index | 1 | INE202E07294 | INDIAN RENEWABLE ENERGY | 03-Mar-30 |

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|------------------------------------|---------|--------------|---|---------------|
| | | | DEVELOPMENT AGENCY LIMITED | |
| | 2 | INE414G07FY8 | MUTHOOT FINANCE LIMITED | 30-May-31 |
| | 3 | INE007N08023 | FEDBANK FINANCIAL SERVICES LIMITED | 26-Apr-30 |
| | 4 | INE950O07396 | MAHINDRA RURAL HOUSING FINANCE LIMITED | 24-Sep-32 |
| | 5 | INE800X08038 | HERO HOUSING FINANCE LIMITED | 25-Nov-32 |
| | 6 | INE721A07RT4 | SHRIRAM FINANCE LIMITED | 22-Nov-33 |
| | 7 | INE432R07398 | SHRIRAM HOUSING FINANCE LIMITED | 05-Jul-33 |
| Nifty AA+ Long Duration Bond Index | 1 | INE202E08169 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 23-Feb-34 |
| | 1 | INE020B07IZ5 | REC LIMITED | 25-Aug-24 |
| | 2 | INE261F08DF7 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 23-Jul-24 |
| | 3 | INE936D07075 | JAMNAGAR UTILITIES AND POWER PRIVATE LIMITED | 02-Aug-24 |
| | 4 | INE115A07ML7 | LIC HOUSING FINANCE LIMITED | 06-Sep-24 |
| | 5 | INE033L07HI5 | TATA CAPITAL HOUSING FINANCE LIMITED | 13-Sep-24 |
| | 6 | INE018A08BG4 | LARSEN AND TOUBRO LIMITED | 09-Sep-24 |
| | 7 | INE134E08JY7 | POWER FINANCE CORPORATION LIMITED | 25-Sep-24 |
| | 8 | INE094A08036 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 14-Aug-24 |
| Nifty AAA Low Duration Bond Index | 1 | INE261F08DI1 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jan-25 |

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|--|---------|--------------|---|---------------|
| | 2 | INE020B08CK8 | REC LIMITED | 20-Mar-25 |
| | 3 | INE134E08HD5 | POWER FINANCE CORPORATION LIMITED | 19-Apr-25 |
| | 4 | INE040A08948 | HDFC BANK LIMITED | 04-Mar-25 |
| | 5 | INE115A07PQ9 | LIC HOUSING FINANCE LIMITED | 12-Mar-25 |
| Nifty AAA Short Duration Bond Index | 1 | INE261F08EF5 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 15-Mar-27 |
| | 2 | INE556F08KN9 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 10-Jun-27 |
| | 3 | INE020B08EX7 | REC LIMITED | 30-Apr-27 |
| | 4 | INE134E08LO4 | POWER FINANCE CORPORATION LIMITED | 08-Aug-25 |
| | 5 | INE040A08708 | HDFC BANK LIMITED | 29-May-26 |
| Nifty AAA Medium Duration Bond Index | 1 | INE261F08DV4 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jan-28 |
| | 2 | INE094A08150 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 02-Mar-28 |
| Nifty AAA Medium to long Duration Bond Index | 1 | INE053F08353 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 18-Apr-29 |
| | 2 | INE134E08MX3 | POWER FINANCE CORPORATION LIMITED | 13-Apr-29 |
| | 3 | INE261F08EG3 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 30-Apr-29 |
| | 4 | INE020B08DV3 | REC LIMITED | 20-Mar-32 |
| Nifty AAA Long Duration Bond Index | 1 | INE053F07CD7 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 05-Jun-35 |
| | 2 | INE020B08EY5 | REC LIMITED | 28-Feb-34 |
| | 3 | INE848E08169 | NHPC LIMITED | 20-Feb-36 |

The following securities are being included:

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|--|----------------|--------------|--------------------------------------|----------------------|
| Nifty AA- Ultra Short Duration Bond Index | 1 | INE741K07454 | CREDITACCESS GRAMEEN LIMITED | 23-Nov-24 |
| | 2 | INE549K07AT4 | MUTHOOT FINCORP LIMITED | 28-Dec-24 |
| | 3 | INE360T07074 | MANAPPURAM HOME FINANCE LIMITED | 02-Nov-24 |
| | 4 | INE148I07MO5 | INDIABULLS HOUSING FINANCE LIMITED | 03-Nov-24 |
| Nifty AA- Low Duration Bond Index | 1 | INE523L07660 | NUVAMA WEALTH AND INVESTMENT LIMITED | 15-Jul-25 |
| | 2 | INE321N07301 | INCRED FINANCIAL SERVICES LIMITED | 02-May-25 |
| | 3 | INE087P07022 | AVANSE FINANCIAL SERVICES LIMITED | 31-Jul-25 |
| | 4 | INE549K07BR6 | MUTHOOT FINCORP LIMITED | 02-May-25 |
| Nifty AA- Short Duration Bond Index | 1 | INE244L07242 | INDIABULLS COMMERCIAL CREDIT LIMITED | 21-Sep-26 |
| | 2 | INE321N07376 | INCRED FINANCIAL SERVICES LIMITED | 10-Nov-26 |
| Nifty AA- Medium Duration Bond Index | 1 | INE348L08090 | MAS FINANCIAL SERVICES LIMITED | 27-Oct-28 |
| | 2 | INE244L08042 | INDIABULLS COMMERCIAL CREDIT LIMITED | 28-Mar-28 |
| | 3 | INE516Q08414 | ASIRVAD MICRO FINANCE LIMITED | 31-Mar-29 |
| Nifty AA- Medium to long Duration Bond Index | 1 | INE549K07DU6 | MUTHOOT FINCORP LIMITED | 30-Apr-30 |
| | 2 | INE608A08041 | PUNJAB AND SIND BANK | 03-Dec-29 |
| Nifty AA- Long Duration Bond Index | 1 | INE549K07DX0 | MUTHOOT FINCORP LIMITED | 29-Feb-32 |
| Nifty AA Ultra Short Duration Bond Index | 1 | INE114A07869 | STEEL AUTHORITY OF INDIA LIMITED | 14-Oct-24 |
| | 2 | INE909H08212 | TATA MOTORS FINANCE LIMITED | 19-Dec-24 |

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|---|---------|--------------|--|---------------|
| Nifty AA Low Duration Bond Index | 1 | INE530B07336 | IIFL FINANCE LIMITED | 28-Jun-25 |
| | 2 | INE949L08418 | AU SMALL FINANCE BANK LIMITED | 30-May-25 |
| | 3 | INE248U07EV0 | 360 ONE PRIME LIMITED | 18-Jul-25 |
| Nifty AA Short Duration Bond Index | 1 | INE338I07149 | MOTILAL OSWAL FINANCIAL SERVICES LIMITED | 09-May-27 |
| | 2 | INE140A07799 | PIRAMAL ENTERPRISES LIMITED | 27-Feb-26 |
| | 3 | INE538L07254 | AADHAR HOUSING FINANCE LIMITED | 22-Mar-26 |
| Nifty AA Medium Duration Bond Index | 1 | INE539K07254 | HDFC CREDILA FINANCIAL SERVICES LIMITED | 29-Mar-28 |
| | 2 | INE477L07AQ2 | IIFL HOME FINANCE LIMITED | 03-Jan-29 |
| | 3 | INE729N08097 | TVS CREDIT SERVICES LIMITED | 29-Aug-28 |
| Nifty AA Medium to long Duration Bond Index | 1 | INE812V08037 | THDC INDIA LIMITED | 16-Jan-34 |
| | 2 | INE146O08266 | HINDUJA LEYLAND FINANCE LIMITED | 29-Nov-29 |
| | 3 | INE338I07123 | MOTILAL OSWAL FINANCIAL SERVICES LIMITED | 09-May-34 |
| | 4 | INE539K08211 | HDFC CREDILA FINANCIAL SERVICES LIMITED | 23-Jul-32 |
| Nifty AA Long Duration Bond Index | 1 | INE146O08258 | HINDUJA LEYLAND FINANCE LIMITED | 29-May-39 |
| Nifty AA+ Ultra Short Duration Bond Index | 1 | INE403D08116 | BHARTI TELECOM LIMITED | 21-Nov-24 |
| | 2 | INE667F07IH2 | SUNDARAM HOME FINANCE LIMITED | 22-Nov-24 |
| | 3 | INE121A07PP9 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | 25-Oct-24 |
| | 4 | INE477A08025 | CAN FIN HOMES LIMITED | 03-Dec-24 |

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|--------------------------------------|---------|--------------|--|---------------|
| | 5 | INE511C07763 | POONAWALLA FINCORP LIMITED | 23-Oct-24 |
| | 6 | INE0AD507044 | ASEEM INFRASTRUCTURE FINANCE LIMITED | 29-Nov-24 |
| | 7 | INE721A08DE4 | SHRIRAM FINANCE LIMITED | 27-Dec-24 |
| Nifty AA+ Low Duration Bond Index | 1 | INE950O07362 | MAHINDRA RURAL HOUSING FINANCE LIMITED | 15-Jul-25 |
| | 2 | INE477A07324 | CAN FIN HOMES LIMITED | 10-Jun-25 |
| | 3 | INE092T08519 | IDFC FIRST BANK LIMITED | 21-Jul-25 |
| | 4 | INE667F07IM2 | SUNDARAM HOME FINANCE LIMITED | 26-May-25 |
| | 5 | INE121A07RH2 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | 09-Jun-25 |
| Nifty AA+ Short Duration Bond Index | 1 | INE202E07252 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 29-Mar-27 |
| | 2 | INE081A08215 | TATA STEEL LIMITED | 01-Oct-26 |
| | 3 | INE121A07SB3 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | 13-May-27 |
| | 4 | INE403D08165 | BHARTI TELECOM LIMITED | 12-Dec-25 |
| Nifty AA+ Medium Duration Bond Index | 1 | INE950O07446 | MAHINDRA RURAL HOUSING FINANCE LIMITED | 28-Feb-29 |
| | 2 | INE121A07RE9 | CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED | 09-Aug-28 |
| | 3 | INE667F07II0 | SUNDARAM HOME FINANCE LIMITED | 08-Dec-27 |
| | 4 | INE403D08199 | BHARTI TELECOM LIMITED | 04-Dec-28 |

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|--|---------|--------------|--|---------------|
| | 5 | INE572E07126 | PNB HOUSING FINANCE LIMITED | 06-Sep-28 |
| Nifty AA+ Medium to long Duration Bond Index | 1 | INE202E08193 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 26-Jul-34 |
| | 2 | INE572E07142 | PNB HOUSING FINANCE LIMITED | 22-Dec-33 |
| | 3 | INE721A07RC0 | SHRIRAM FINANCE LIMITED | 08-Sep-32 |
| | 4 | INE950O07388 | MAHINDRA RURAL HOUSING FINANCE LIMITED | 09-Jan-32 |
| Nifty AAA Ultra Short Duration Bond Index | 1 | INE134E08KH0 | POWER FINANCE CORPORATION LIMITED | 19-Nov-24 |
| | 2 | INE020B08CF8 | REC LIMITED | 26-Nov-24 |
| | 3 | INE018A08BH2 | LARSEN AND TOUBRO LIMITED | 09-Dec-24 |
| | 4 | INE115A07OM1 | LIC HOUSING FINANCE LIMITED | 18-Oct-24 |
| | 5 | INE752E07LY4 | POWER GRID CORPORATION OF INDIA LIMITED | 20-Oct-24 |
| Nifty AAA Low Duration Bond Index | 1 | INE134E08KT5 | POWER FINANCE CORPORATION LIMITED | 22-May-25 |
| | 2 | INE557F08FW8 | NATIONAL HOUSING BANK | 22-Apr-25 |
| | 3 | INE040A08922 | HDFC BANK LIMITED | 02-Jun-25 |
| | 4 | INE556F08JZ5 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 21-Jul-25 |
| | 5 | INE020B08930 | REC LIMITED | 10-Apr-25 |
| | 6 | INE018A08BA7 | LARSEN AND TOUBRO LIMITED | 28-Apr-25 |
| Nifty AAA Short Duration Bond Index | 1 | INE020B08FC8 | REC LIMITED | 31-Aug-26 |
| | 2 | INE556F08KP4 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 10-Aug-27 |
| | 3 | INE261F08EI9 | NATIONAL BANK FOR AGRICULTURE AND | 30-Sep-27 |

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|--|---------|--------------|---|---------------|
| | | | RURAL DEVELOPMENT | |
| | 4 | INE134E08LU1 | POWER FINANCE CORPORATION LIMITED | 03-Nov-25 |
| | 5 | INE053F07AA7 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 30-May-27 |
| | 6 | INE115A07PN6 | LIC HOUSING FINANCE LIMITED | 30-Nov-26 |
| | 7 | INE040A08856 | HDFC BANK LIMITED | 25-Nov-25 |
| Nifty AAA Medium Duration Bond Index | 1 | INE261F08BC8 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 27-Feb-29 |
| | 2 | INE556F08KL3 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 24-Nov-28 |
| Nifty AAA Medium to long Duration Bond Index | 1 | INE134E08KK4 | POWER FINANCE CORPORATION LIMITED | 12-Apr-30 |
| | 2 | INE053F07CA3 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 28-Feb-30 |
| | 3 | INE115A07QN4 | LIC HOUSING FINANCE LIMITED | 06-Feb-34 |
| | 4 | INE020B08FD6 | REC LIMITED | 31-May-29 |
| | 5 | INE261F08AU2 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 07-Dec-33 |
| Nifty AAA Long Duration Bond Index | 1 | INE053F07BV1 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 29-Aug-34 |
| | 2 | INE514E08FO9 | EXPORT-IMPORT BANK OF INDIA | 26-May-37 |
| | 3 | INE020B08FB0 | REC LIMITED | 31-May-34 |
| | 4 | INE906B07ID2 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 29-Jun-35 |

3. Quarterly review of Nifty Banking & PSU Bond Indices:

These changes shall become effective from June 28, 2024.

The following securities are being excluded:

| Index Name | Sr. No . | ISIN | Issuer Name | Maturity Date |
|---|----------|--------------|---|---------------|
| Nifty Banking & PSU Ultra Short Duration Bond Index | 1 | INE028A09123 | BANK OF BARODA | 08-Jul-24 |
| | 2 | INE040A08609 | HDFC BANK LIMITED | 11-Jul-24 |
| | 3 | INE094A08036 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 14-Aug-24 |
| | 4 | INE090A08T09 | ICICI BANK LIMITED | 04-Sep-24 |
| | 5 | INE008A08U76 | IDBI BANK LIMITED | 12-Sep-24 |
| | 6 | INE092T08BO3 | IDFC FIRST BANK LIMITED | 21-Aug-24 |
| | 7 | INE261F08DF7 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 23-Jul-24 |
| | 8 | INE848E07AJ4 | NHPC LIMITED | 15-Sep-24 |
| | 9 | INE733E07JO9 | NTPC LIMITED | 22-Sep-24 |
| | 10 | INE134E08JY7 | POWER FINANCE CORPORATION LIMITED | 25-Sep-24 |
| | 11 | INE752E07LQ0 | POWER GRID CORPORATION OF INDIA LIMITED | 04-Sep-24 |
| | 12 | INE160A08043 | PUNJAB NATIONAL BANK | 09-Sep-24 |
| | 13 | INE020B07IZ5 | REC LIMITED | 25-Aug-24 |
| Nifty Banking & PSU Low Duration Bond Index | 1 | INE238A08369 | AXIS BANK LIMITED | 12-Feb-25 |
| | 2 | INE818W08024 | ESAF SMALL FINANCE BANK LIMITED | 28-Mar-25 |
| | 3 | INE514E08FT8 | EXPORT-IMPORT BANK OF INDIA | 18-Feb-25 |
| | 4 | INE040A08948 | HDFC BANK LIMITED | 04-Mar-25 |
| | 5 | INE031A08830 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 04-Mar-25 |
| | 6 | INE090A08TS0 | ICICI BANK LIMITED | 31-Mar-25 |
| | 7 | INE008A08U92 | IDBI BANK LIMITED | 21-Jan-25 |
| | 8 | INE092T08BS4 | IDFC FIRST BANK LIMITED | 03-Jan-25 |
| | 9 | INE428A08028 | INDIAN BANK | 20-Jan-25 |
| | 10 | INE242A08452 | INDIAN OIL CORPORATION LIMITED | 06-Mar-25 |

| Index Name | Sr. No . | ISIN | Issuer Name | Maturity Date |
|---|----------|--------------|---|---------------|
| Nifty Banking & PSU Short Duration Bond Index | 11 | INE053F09GV6 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 10-Mar-25 |
| | 12 | INE261F08DI1 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jan-25 |
| | 13 | INE557F08FU2 | NATIONAL HOUSING BANK | 28-Feb-25 |
| | 14 | INE848E07146 | NHPC LIMITED | 12-Mar-25 |
| | 15 | INE733E07HA2 | NTPC LIMITED | 25-Jan-25 |
| | 16 | INE206D08170 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 23-Jan-25 |
| | 17 | INE134E08GY3 | POWER FINANCE CORPORATION LIMITED | 10-Mar-25 |
| | 18 | INE160A08068 | PUNJAB NATIONAL BANK | 09-Feb-25 |
| | 19 | INE020B08CK8 | REC LIMITED | 20-Mar-25 |
| | 20 | INE556F08JU6 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 21-Feb-25 |
| | 21 | INE652A08015 | STATE BANK OF INDIA | 22-Jan-25 |
| | 22 | INE168A08053 | THE JAMMU AND KASHMIR BANK LIMITED | 17-Jan-25 |
| | 23 | INE528G08279 | YES BANK LIMITED | 24-Feb-25 |
| Nifty Banking & PSU Short Duration Bond Index | 1 | INE519Q08152 | FINCARE SMALL FINANCE BANK LIMITED | 30-Sep-25 |
| | 2 | INE040A08708 | HDFC BANK LIMITED | 29-May-26 |
| | 3 | INE094A08127 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 30-Jul-25 |
| | 4 | INE031A08871 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 16-May-26 |
| | 5 | INE688I08095 | IDFC FIRST BANK LIMITED | 30-Oct-25 |
| | 6 | INE242A08486 | INDIAN OIL CORPORATION LIMITED | 20-Oct-25 |
| | 7 | INE053F08338 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 24-Nov-26 |
| | 8 | INE202E08151 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 10-May-27 |
| | 9 | INE896W08012 | INLAND WATERWAYS AUTHORITY OF INDIA | 03-Mar-27 |

| Index Name | Sr. No . | ISIN | Issuer Name | Maturity Date |
|--|----------|--------------|---|---------------|
| Nifty Banking & PSU Medium Duration Bond Index | 10 | INE261F08EF5 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 15-Mar-27 |
| | 11 | INE557F08FN7 | NATIONAL HOUSING BANK | 07-Aug-25 |
| | 12 | INE848E07AO4 | NHPC LIMITED | 07-Oct-25 |
| | 13 | INE584A08010 | NMDC STEEL LIMITED | 28-Aug-25 |
| | 14 | INE206D08279 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 25-Mar-27 |
| | 15 | INE134E08LU1 | POWER FINANCE CORPORATION LIMITED | 03-Nov-25 |
| | 16 | INE752E07OF7 | POWER GRID CORPORATION OF INDIA LIMITED | 19-Jun-27 |
| | 17 | INE027A07012 | RASHTRIYA CHEMICALS AND FERTILIZERS LIMITED | 05-Aug-25 |
| | 18 | INE020B08ET5 | REC LIMITED | 29-Nov-25 |
| | 19 | INE556F08KM1 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 14-May-27 |
| | 20 | INE114A07638 | STEEL AUTHORITY OF INDIA LIMITED | 26-Oct-25 |
| | 21 | INE683A08028 | THE SOUTH INDIAN BANK LIMITED | 31-Oct-25 |
| | 22 | INE735W08020 | UTKARSH SMALL FINANCE BANK LIMITED | 30-Aug-25 |
| | 23 | INE528G08337 | YES BANK LIMITED | 31-Mar-26 |
| Nifty Banking & PSU Medium Duration Bond Index | 1 | INE129A08014 | GAIL (INDIA) LIMITED | 20-Dec-27 |
| | 2 | INE031A08616 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 12-Nov-28 |
| | 3 | INE242A08544 | INDIAN OIL CORPORATION LIMITED | 25-Nov-27 |
| | 4 | INE053F07AY7 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 04-Dec-28 |
| | 5 | INE261F08DV4 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jan-28 |
| | 6 | INE848E07AV9 | NHPC LIMITED | 03-Jan-28 |
| | 7 | INE733E07DI4 | NTPC LIMITED | 10-Jun-28 |

| Index Name | Sr. No . | ISIN | Issuer Name | Maturity Date |
|--|----------|--------------|---|---------------|
| | 8 | INE206D08428 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 15-Dec-28 |
| | 9 | INE752E07KZ3 | POWER GRID CORPORATION OF INDIA LIMITED | 20-May-28 |
| Nifty Banking & PSU Medium to Long Duration Bond Index | 1 | INE028A08281 | BANK OF BARODA | 17-Aug-29 |
| | 2 | INE514E08FS0 | EXPORT-IMPORT BANK OF INDIA | 14-Mar-33 |
| | 3 | INE040A08AF2 | HDFC BANK LIMITED | 13-Jun-33 |
| | 4 | INE094A08093 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 11-Apr-31 |
| | 5 | INE090A08UH1 | ICICI BANK LIMITED | 11-Mar-32 |
| | 6 | INE053F08353 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 18-Apr-29 |
| | 7 | INE202E07294 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 03-Mar-30 |
| | 8 | INE237A08981 | KOTAK MAHINDRA BANK LIMITED | 14-Feb-31 |
| | 9 | INE261F08EG3 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 30-Apr-29 |
| | 10 | INE906B07HD4 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 20-May-29 |
| | 11 | INE557F08FT4 | NATIONAL HOUSING BANK | 09-Jan-31 |
| | 12 | INE848E07906 | NHPC LIMITED | 14-Jul-30 |
| | 13 | INE589A07037 | NLC INDIA LIMITED | 29-May-29 |
| | 14 | INE206D08436 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 15-Dec-29 |
| | 15 | INE134E08MX3 | POWER FINANCE CORPORATION LIMITED | 13-Apr-29 |
| | 16 | INE752E07MK1 | POWER GRID CORPORATION OF INDIA LIMITED | 09-Mar-30 |
| | 17 | INE608A08033 | PUNJAB AND SIND BANK | 26-Oct-29 |
| | 18 | INE020B08EQ1 | REC LIMITED | 31-Oct-33 |
| | 19 | INE812V08029 | THDC INDIA LIMITED | 13-Sep-33 |
| Nifty Banking & PSU Long Duration Bond Index | 1 | INE787H08089 | INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED | 08-Dec-38 |
| | 2 | INE053F08361 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 16-Feb-34 |

| Index Name | Sr. No . | ISIN | Issuer Name | Maturity Date |
|---|----------|--------------|---|---------------|
| Nifty Banking & PSU Ultra Short Duration Bond Index - A | 3 | INE202E08169 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 23-Feb-34 |
| | 4 | INE261F08BP0 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 17-Oct-34 |
| | 5 | INE906B07HI3 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 08-Dec-34 |
| | 6 | INE752E08619 | POWER GRID CORPORATION OF INDIA LIMITED | 25-Oct-34 |
| | 7 | INE020B08EU3 | REC LIMITED | 30-Nov-38 |
| Nifty Banking & PSU Ultra Short Duration Bond Index - A | 1 | INE094A08036 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 14-Aug-24 |
| | 2 | INE261F08DF7 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 23-Jul-24 |
| | 3 | INE848E07AJ4 | NHPC LIMITED | 15-Sep-24 |
| | 4 | INE733E07JO9 | NTPC LIMITED | 22-Sep-24 |
| | 5 | INE134E08JY7 | POWER FINANCE CORPORATION LIMITED | 25-Sep-24 |
| | 6 | INE752E07LQ0 | POWER GRID CORPORATION OF INDIA LIMITED | 04-Sep-24 |
| | 7 | INE020B07IZ5 | REC LIMITED | 25-Aug-24 |
| Nifty Banking & PSU Low Duration Bond Index - A | 1 | INE514E08FT8 | EXPORT-IMPORT BANK OF INDIA | 18-Feb-25 |
| | 2 | INE242A08452 | INDIAN OIL CORPORATION LIMITED | 06-Mar-25 |
| | 3 | INE053F09GV6 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 10-Mar-25 |
| | 4 | INE261F08DI1 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jan-25 |
| | 5 | INE557F08FU2 | NATIONAL HOUSING BANK | 28-Feb-25 |
| | 6 | INE848E07146 | NHPC LIMITED | 12-Mar-25 |
| | 7 | INE206D08170 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 23-Jan-25 |
| | 8 | INE134E08GY3 | POWER FINANCE CORPORATION LIMITED | 10-Mar-25 |
| | 9 | INE020B08CK8 | REC LIMITED | 20-Mar-25 |

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|--|---------|--------------|---|---------------|
| Nifty Banking & PSU Short Duration Bond Index - A | 1 | INE094A08127 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 30-Jul-25 |
| | 2 | INE242A08486 | INDIAN OIL CORPORATION LIMITED | 20-Oct-25 |
| | 3 | INE053F08338 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 24-Nov-26 |
| | 4 | INE103A08043 | MANGALORE REFINERY AND PETROCHEMICALS LIMITED | 29-Dec-25 |
| | 5 | INE261F08EF5 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 15-Mar-27 |
| | 6 | INE557F08FN7 | NATIONAL HOUSING BANK | 07-Aug-25 |
| | 7 | INE848E07AO4 | NHPC LIMITED | 07-Oct-25 |
| | 8 | INE206D08279 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 25-Mar-27 |
| | 9 | INE134E08LU1 | POWER FINANCE CORPORATION LIMITED | 03-Nov-25 |
| | 10 | INE752E07OF7 | POWER GRID CORPORATION OF INDIA LIMITED | 19-Jun-27 |
| | 11 | INE020B08ET5 | REC LIMITED | 29-Nov-25 |
| | 12 | INE556F08KM1 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 14-May-27 |
| Nifty Banking & PSU Medium Duration Bond Index - A | 1 | INE094A08150 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 02-Mar-28 |
| | 2 | INE242A08544 | INDIAN OIL CORPORATION LIMITED | 25-Nov-27 |
| | 3 | INE053F07AY7 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 04-Dec-28 |
| | 4 | INE206D08428 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 15-Dec-28 |
| Nifty Banking & PSU Medium to Long Duration Bond Index - A | 1 | INE514E08FS0 | EXPORT-IMPORT BANK OF INDIA | 14-Mar-33 |
| | 2 | INE094A08093 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 11-Apr-31 |
| | 3 | INE242A08437 | INDIAN OIL CORPORATION LIMITED | 22-Oct-29 |
| | 4 | INE053F08353 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 18-Apr-29 |

| Index Name | Sr. No . | ISIN | Issuer Name | Maturity Date |
|---|----------|------------------|---|---------------|
| Nifty Banking & PSU Long Duration Bond Index - A | 5 | INE261F08EG3 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 30-Apr-29 |
| | 6 | INE906B07HD4 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 20-May-29 |
| | 7 | INE557F08FT4 | NATIONAL HOUSING BANK | 09-Jan-31 |
| | 8 | INE206D08436 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 15-Dec-29 |
| | 9 | INE134E08MX3 | POWER FINANCE CORPORATION LIMITED | 13-Apr-29 |
| | 10 | INE752E07MK1 | POWER GRID CORPORATION OF INDIA LIMITED | 09-Mar-30 |
| | 11 | INE020B08EQ1 | REC LIMITED | 31-Oct-33 |
| Nifty Banking & PSU Ultra Short Duration Bond Index - B | 1 | INE053F08361 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 16-Feb-34 |
| | 2 | INE848E07BX3 | NHPC LIMITED | 12-Feb-36 |
| | 3 | INE752E08619 | POWER GRID CORPORATION OF INDIA LIMITED | 25-Oct-34 |
| | 4 | INE020B08EU3 | REC LIMITED | 30-Nov-38 |
| Nifty Banking & PSU Ultra Short Duration Bond Index - B | 1 | INE028A09123 | BANK OF BARODA | 08-Jul-24 |
| | 2 | INE040A08609 | HDFC BANK LIMITED | 11-Jul-24 |
| | 3 | INE094A08036 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 14-Aug-24 |
| | 4 | INE090A08T09 | ICICI BANK LIMITED | 04-Sep-24 |
| | 5 | INE092T08BO3 | IDFC FIRST BANK LIMITED | 21-Aug-24 |
| | 6 | INE261F08DF7 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 23-Jul-24 |
| | 7 | INE848E07AJ4 | NHPC LIMITED | 15-Sep-24 |
| | 8 | INE733E07JO9 | NTPC LIMITED | 22-Sep-24 |
| | 9 | INE134E08JY7 | POWER FINANCE CORPORATION LIMITED | 25-Sep-24 |
| | 10 | INE752E07LQ0 | POWER GRID CORPORATION OF INDIA LIMITED | 04-Sep-24 |
| | 11 | INE160A08043 | PUNJAB NATIONAL BANK | 09-Sep-24 |
| | 12 | INE020B07IZ5 | REC LIMITED | 25-Aug-24 |
| | 13 | D24MA1USBPB 3 | Dummy Issuer D24MA1USBPB3 | 28-Aug-24 |
| | 1 | INE238A08369 | AXIS BANK LIMITED | 12-Feb-25 |

| Index Name | Sr. No . | ISIN | Issuer Name | Maturity Date |
|---|----------|---------------|---|---------------|
| Nifty Banking & PSU Low Duration Bond Index - B | 2 | INE514E08FT8 | EXPORT-IMPORT BANK OF INDIA | 18-Feb-25 |
| | 3 | INE040A08948 | HDFC BANK LIMITED | 04-Mar-25 |
| | 4 | INE031A08830 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 04-Mar-25 |
| | 5 | INE090A08TS0 | ICICI BANK LIMITED | 31-Mar-25 |
| | 6 | INE092T08BS4 | IDFC FIRST BANK LIMITED | 03-Jan-25 |
| | 7 | INE428A08028 | INDIAN BANK | 20-Jan-25 |
| | 8 | INE242A08452 | INDIAN OIL CORPORATION LIMITED | 06-Mar-25 |
| | 9 | INE053F09GV6 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 10-Mar-25 |
| | 10 | INE261F08DI1 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jan-25 |
| | 11 | INE557F08FU2 | NATIONAL HOUSING BANK | 28-Feb-25 |
| | 12 | INE848E07146 | NHPC LIMITED | 12-Mar-25 |
| | 13 | INE733E07HA2 | NTPC LIMITED | 25-Jan-25 |
| | 14 | INE206D08170 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 23-Jan-25 |
| | 15 | INE134E08GY3 | POWER FINANCE CORPORATION LIMITED | 10-Mar-25 |
| | 16 | INE160A08068 | PUNJAB NATIONAL BANK | 09-Feb-25 |
| | 17 | INE020B08CK8 | REC LIMITED | 20-Mar-25 |
| | 18 | INE556F08JU6 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 21-Feb-25 |
| | 19 | INE652A08015 | STATE BANK OF INDIA | 22-Jan-25 |
| | 20 | D24MA1LOBPB 3 | Dummy Issuer D24MA1LOBPB3 | 28-Jan-25 |
| Nifty Banking & PSU Short Duration Bond Index - B | 1 | INE040A08708 | HDFC BANK LIMITED | 29-May-26 |
| | 2 | INE094A08127 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 30-Jul-25 |
| | 3 | INE031A08871 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 16-May-26 |
| | 4 | INE688I08095 | IDFC FIRST BANK LIMITED | 30-Oct-25 |

| Index Name | Sr. No . | ISIN | Issuer Name | Maturity Date |
|--|----------|--------------|---|---------------|
| Nifty Banking & PSU Medium Duration Bond Index - B | 5 | INE242A08486 | INDIAN OIL CORPORATION LIMITED | 20-Oct-25 |
| | 6 | INE053F08338 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 24-Nov-26 |
| | 7 | INE202E08151 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 10-May-27 |
| | 8 | INE896W08012 | INLAND WATERWAYS AUTHORITY OF INDIA | 03-Mar-27 |
| | 9 | INE261F08EF5 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 15-Mar-27 |
| | 10 | INE557F08FN7 | NATIONAL HOUSING BANK | 07-Aug-25 |
| | 11 | INE848E07AO4 | NHPC LIMITED | 07-Oct-25 |
| | 12 | INE206D08279 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 25-Mar-27 |
| | 13 | INE134E08LU1 | POWER FINANCE CORPORATION LIMITED | 03-Nov-25 |
| | 14 | INE752E07OF7 | POWER GRID CORPORATION OF INDIA LIMITED | 19-Jun-27 |
| | 15 | INE027A07012 | RASHTRIYA CHEMICALS AND FERTILIZERS LIMITED | 05-Aug-25 |
| | 16 | INE020B08ET5 | REC LIMITED | 29-Nov-25 |
| | 17 | INE556F08KM1 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 14-May-27 |
| | 18 | INE114A07638 | STEEL AUTHORITY OF INDIA LIMITED | 26-Oct-25 |
| | 1 | INE129A08014 | GAIL (INDIA) LIMITED | 20-Dec-27 |
| | 2 | INE031A08616 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 12-Nov-28 |
| | 3 | INE242A08544 | INDIAN OIL CORPORATION LIMITED | 25-Nov-27 |
| | 4 | INE053F07AY7 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 04-Dec-28 |
| | 5 | INE261F08DV4 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jan-28 |
| | 6 | INE848E07AV9 | NHPC LIMITED | 03-Jan-28 |

| Index Name | Sr. No . | ISIN | Issuer Name | Maturity Date |
|--|----------|--------------|---|---------------|
| Nifty Banking & PSU Medium to Long Duration Bond Index - B | 7 | INE733E07DI4 | NTPC LIMITED | 10-Jun-28 |
| | 8 | INE206D08428 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 15-Dec-28 |
| | 9 | INE752E07KZ3 | POWER GRID CORPORATION OF INDIA LIMITED | 20-May-28 |
| | 10 | D24MA1MEPB3 | Dummy Issuer D24MA1MEPB3 | 28-Sep-27 |
| Nifty Banking & PSU Medium to Long Duration Bond Index - B | 1 | INE028A08281 | BANK OF BARODA | 17-Aug-29 |
| | 2 | INE514E08FS0 | EXPORT-IMPORT BANK OF INDIA | 14-Mar-33 |
| | 3 | INE040A08AF2 | HDFC BANK LIMITED | 13-Jun-33 |
| | 4 | INE094A08093 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 11-Apr-31 |
| | 5 | INE090A08UH1 | ICICI BANK LIMITED | 11-Mar-32 |
| | 6 | INE053F08353 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 18-Apr-29 |
| | 7 | INE202E07294 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 03-Mar-30 |
| | 8 | INE237A08981 | KOTAK MAHINDRA BANK LIMITED | 14-Feb-31 |
| | 9 | INE261F08EG3 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 30-Apr-29 |
| | 10 | INE906B07HD4 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 20-May-29 |
| | 11 | INE557F08FT4 | NATIONAL HOUSING BANK | 09-Jan-31 |
| | 12 | INE848E07906 | NHPC LIMITED | 14-Jul-30 |
| | 13 | INE589A07037 | NLC INDIA LIMITED | 29-May-29 |
| | 14 | INE206D08436 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 15-Dec-29 |
| | 15 | INE134E08MX3 | POWER FINANCE CORPORATION LIMITED | 13-Apr-29 |
| | 16 | INE752E07MK1 | POWER GRID CORPORATION OF INDIA LIMITED | 09-Mar-30 |
| | 17 | INE020B08EQ1 | REC LIMITED | 31-Oct-33 |
| | 18 | INE812V08029 | THDC INDIA LIMITED | 13-Sep-33 |
| | 1 | INE787H08089 | INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED | 08-Dec-38 |

| Index Name | Sr. No . | ISIN | Issuer Name | Maturity Date |
|---|----------|------------------|---|---------------|
| Nifty Banking & PSU Long Duration Bond Index - B | 2 | INE053F08361 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 16-Feb-34 |
| | 3 | INE202E08169 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 23-Feb-34 |
| | 4 | INE261F08BP0 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 17-Oct-34 |
| | 5 | INE906B07HI3 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 08-Dec-34 |
| | 6 | INE752E08619 | POWER GRID CORPORATION OF INDIA LIMITED | 25-Oct-34 |
| | 7 | INE020B08EU3 | REC LIMITED | 30-Nov-38 |
| | 8 | D24MA1LTBPB 3 | Dummy Issuer D24MA1LTBPB3 | 28-Mar-32 |
| | | | | |
| Nifty Banking & PSU Ultra Short Duration Bond Index - C | 1 | INE028A09123 | BANK OF BARODA | 08-Jul-24 |
| | 2 | INE040A08609 | HDFC BANK LIMITED | 11-Jul-24 |
| | 3 | INE094A08036 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 14-Aug-24 |
| | 4 | INE090A08T09 | ICICI BANK LIMITED | 04-Sep-24 |
| | 5 | INE008A08U76 | IDBI BANK LIMITED | 12-Sep-24 |
| | 6 | INE092T08BO3 | IDFC FIRST BANK LIMITED | 21-Aug-24 |
| | 7 | INE261F08DF7 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 23-Jul-24 |
| | 8 | INE848E07AJ4 | NHPC LIMITED | 15-Sep-24 |
| | 9 | INE733E07JO9 | NTPC LIMITED | 22-Sep-24 |
| | 10 | INE134E08JY7 | POWER FINANCE CORPORATION LIMITED | 25-Sep-24 |
| | 11 | INE752E07LQ0 | POWER GRID CORPORATION OF INDIA LIMITED | 04-Sep-24 |
| | 12 | INE160A08043 | PUNJAB NATIONAL BANK | 09-Sep-24 |
| | 13 | INE020B07IZ5 | REC LIMITED | 25-Aug-24 |
| | 14 | D24MA1USBPC 6 | Dummy Issuer D24MA1USBPC6 | 28-Aug-24 |
| | 15 | D24MA1USBPC 7 | Dummy Issuer D24MA1USBPC7 | 28-Aug-24 |
| | 16 | D24MA1USBPC 5 | Dummy Issuer D24MA1USBPC5 | 28-Aug-24 |
| | 17 | D24MA1USBPC 3 | Dummy Issuer D24MA1USBPC3 | 28-Aug-24 |

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|---|---------|-------------------|---|---------------|
| Nifty Banking & PSU Low Duration Bond Index - C | 1 | INE238A08369 | AXIS BANK LIMITED | 12-Feb-25 |
| | 2 | INE818W08024 | ESAF SMALL FINANCE BANK LIMITED | 28-Mar-25 |
| | 3 | INE514E08FT8 | EXPORT-IMPORT BANK OF INDIA | 18-Feb-25 |
| | 4 | INE040A08948 | HDFC BANK LIMITED | 04-Mar-25 |
| | 5 | INE031A08830 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 04-Mar-25 |
| | 6 | INE090A08TS0 | ICICI BANK LIMITED | 31-Mar-25 |
| | 7 | INE008A08U92 | IDBI BANK LIMITED | 21-Jan-25 |
| | 8 | INE092T08BS4 | IDFC FIRST BANK LIMITED | 03-Jan-25 |
| | 9 | INE428A08028 | INDIAN BANK | 20-Jan-25 |
| | 10 | INE242A08452 | INDIAN OIL CORPORATION LIMITED | 06-Mar-25 |
| | 11 | INE053F09GV6 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 10-Mar-25 |
| | 12 | INE261F08DI1 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jan-25 |
| | 13 | INE557F08FU2 | NATIONAL HOUSING BANK | 28-Feb-25 |
| | 14 | INE848E07146 | NHPC LIMITED | 12-Mar-25 |
| | 15 | INE733E07HA2 | NTPC LIMITED | 25-Jan-25 |
| | 16 | INE206D08170 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 23-Jan-25 |
| | 17 | INE134E08GY3 | POWER FINANCE CORPORATION LIMITED | 10-Mar-25 |
| | 18 | INE160A08068 | PUNJAB NATIONAL BANK | 09-Feb-25 |
| | 19 | INE020B08CK8 | REC LIMITED | 20-Mar-25 |
| | 20 | INE556F08JU6 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 21-Feb-25 |
| | 21 | INE652A08015 | STATE BANK OF INDIA | 22-Jan-25 |
| | 22 | INE168A08053 | THE JAMMU AND KASHMIR BANK LIMITED | 17-Jan-25 |
| | 23 | INE528G08279 | YES BANK LIMITED | 24-Feb-25 |
| | 24 | D24MA1LOBPC3 3 | Dummy Issuer D24MA1LOBPC3 | 28-Jan-25 |

| Index Name | Sr. No . | ISIN | Issuer Name | Maturity Date |
|---|----------|--------------|---|---------------|
| Nifty Banking & PSU Short Duration Bond Index - C | 1 | INE519Q08152 | FINCARE SMALL FINANCE BANK LIMITED | 30-Sep-25 |
| | 2 | INE040A08708 | HDFC BANK LIMITED | 29-May-26 |
| | 3 | INE094A08127 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 30-Jul-25 |
| | 4 | INE031A08871 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 16-May-26 |
| | 5 | INE688I08095 | IDFC FIRST BANK LIMITED | 30-Oct-25 |
| | 6 | INE242A08486 | INDIAN OIL CORPORATION LIMITED | 20-Oct-25 |
| | 7 | INE053F08338 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 24-Nov-26 |
| | 8 | INE202E08151 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 10-May-27 |
| | 9 | INE896W08012 | INLAND WATERWAYS AUTHORITY OF INDIA | 03-Mar-27 |
| | 10 | INE261F08EF5 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 15-Mar-27 |
| | 11 | INE557F08FN7 | NATIONAL HOUSING BANK | 07-Aug-25 |
| | 12 | INE848E07AO4 | NHPC LIMITED | 07-Oct-25 |
| | 13 | INE584A08010 | NMDC STEEL LIMITED | 28-Aug-25 |
| | 14 | INE206D08279 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 25-Mar-27 |
| | 15 | INE134E08LU1 | POWER FINANCE CORPORATION LIMITED | 03-Nov-25 |
| | 16 | INE752E07OF7 | POWER GRID CORPORATION OF INDIA LIMITED | 19-Jun-27 |
| | 17 | INE027A07012 | RASHTRIYA CHEMICALS AND FERTILIZERS LIMITED | 05-Aug-25 |
| | 18 | INE020B08ET5 | REC LIMITED | 29-Nov-25 |
| | 19 | INE556F08KM1 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 14-May-27 |
| | 20 | INE114A07638 | STEEL AUTHORITY OF INDIA LIMITED | 26-Oct-25 |
| | 21 | INE683A08028 | THE SOUTH INDIAN BANK LIMITED | 31-Oct-25 |

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|--|---------|--------------|---|---------------|
| | 22 | INE735W08020 | UTKARSH SMALL FINANCE BANK LIMITED | 30-Aug-25 |
| | 23 | INE528G08337 | YES BANK LIMITED | 31-Mar-26 |
| Nifty Banking & PSU Medium Duration Bond Index - C | 1 | INE129A08014 | GAIL (INDIA) LIMITED | 20-Dec-27 |
| | 2 | INE031A08616 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 12-Nov-28 |
| | 3 | INE242A08544 | INDIAN OIL CORPORATION LIMITED | 25-Nov-27 |
| | 4 | INE053F07AY7 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 04-Dec-28 |
| | 5 | INE261F08DV4 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jan-28 |
| | 6 | INE848E07AV9 | NHPC LIMITED | 03-Jan-28 |
| | 7 | INE733E07DI4 | NTPC LIMITED | 10-Jun-28 |
| | 8 | INE206D08428 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 15-Dec-28 |
| | 9 | INE752E07KZ3 | POWER GRID CORPORATION OF INDIA LIMITED | 20-May-28 |
| | 10 | D24MA1MEBPC3 | Dummy Issuer D24MA1MEBPC3 | 28-Sep-27 |
| | 11 | D24MA1MEBPC4 | Dummy Issuer D24MA1MEBPC4 | 28-Sep-27 |
| Nifty Banking & PSU Medium to Long Duration Bond Index - C | 1 | INE028A08281 | BANK OF BARODA | 17-Aug-29 |
| | 2 | INE514E08FS0 | EXPORT-IMPORT BANK OF INDIA | 14-Mar-33 |
| | 3 | INE040A08AF2 | HDFC BANK LIMITED | 13-Jun-33 |
| | 4 | INE094A08093 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 11-Apr-31 |
| | 5 | INE090A08UH1 | ICICI BANK LIMITED | 11-Mar-32 |
| | 6 | INE053F08353 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 18-Apr-29 |
| | 7 | INE202E07294 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 03-Mar-30 |
| | 8 | INE237A08981 | KOTAK MAHINDRA BANK LIMITED | 14-Feb-31 |

| Index Name | Sr. No . | ISIN | Issuer Name | Maturity Date |
|--|----------|------------------|---|---------------|
| Nifty Banking & PSU Long Duration Bond Index - C | 9 | INE261F08EG3 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 30-Apr-29 |
| | 10 | INE906B07HD4 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 20-May-29 |
| | 11 | INE557F08FT4 | NATIONAL HOUSING BANK | 09-Jan-31 |
| | 12 | INE848E07906 | NHPC LIMITED | 14-Jul-30 |
| | 13 | INE589A07037 | NLC INDIA LIMITED | 29-May-29 |
| | 14 | INE206D08436 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 15-Dec-29 |
| | 15 | INE134E08MX3 | POWER FINANCE CORPORATION LIMITED | 13-Apr-29 |
| | 16 | INE752E07MK1 | POWER GRID CORPORATION OF INDIA LIMITED | 09-Mar-30 |
| | 17 | INE608A08033 | PUNJAB AND SIND BANK | 26-Oct-29 |
| | 18 | INE020B08EQ1 | REC LIMITED | 31-Oct-33 |
| | 19 | INE812V08029 | THDC INDIA LIMITED | 13-Sep-33 |
| | 20 | D24MA1MLBPC 6 | Dummy Issuer D24MA1MLBPC6 | 28-Mar-29 |
| | 21 | D24MA1MLBPC 7 | Dummy Issuer D24MA1MLBPC7 | 28-Mar-29 |
| | 22 | D24MA1MLBPC 5 | Dummy Issuer D24MA1MLBPC5 | 28-Mar-29 |
| Nifty Banking & PSU Long Duration Bond Index - C | 1 | INE787H08089 | INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED | 08-Dec-38 |
| | 2 | INE053F08361 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 16-Feb-34 |
| | 3 | INE202E08169 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 23-Feb-34 |
| | 4 | INE261F08BP0 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 17-Oct-34 |
| | 5 | INE906B07HI3 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 08-Dec-34 |
| | 6 | INE752E08619 | POWER GRID CORPORATION OF INDIA LIMITED | 25-Oct-34 |
| | 7 | INE020B08EU3 | REC LIMITED | 30-Nov-38 |
| | 8 | D24MA1LTBPC 6 | Dummy Issuer D24MA1LTBPC6 | 28-Mar-32 |

| Index Name | Sr. No. | ISIN | Issuer Name | Maturity Date |
|------------|---------|--------------|---------------------------|---------------|
| | 9 | D24MA1LTBPC7 | Dummy Issuer D24MA1LTBPC7 | 28-Mar-32 |
| | 10 | D24MA1LTBPC5 | Dummy Issuer D24MA1LTBPC5 | 28-Mar-32 |
| | 11 | D24MA1LTBPC3 | Dummy Issuer D24MA1LTBPC3 | 28-Mar-32 |
| | 12 | D24MA1LTBPC4 | Dummy Issuer D24MA1LTBPC4 | 28-Mar-32 |

The following securities are being included:

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|---|---------|--------------|---|---------------|
| Nifty Banking & PSU Ultra Short Duration Bond Index | 1 | INE238A08351 | AXIS BANK LIMITED | 05-Dec-24 |
| | 2 | INE705A08037 | BANK OF BARODA | 30-Oct-24 |
| | 3 | INE667A08013 | CANARA BANK | 02-Dec-24 |
| | 4 | INE818W08016 | ESAF SMALL FINANCE BANK LIMITED | 30-Dec-24 |
| | 5 | INE040A08591 | HDFC BANK LIMITED | 21-Oct-24 |
| | 6 | INE092T08BQ8 | IDFC FIRST BANK LIMITED | 14-Oct-24 |
| | 7 | INE557F08FG1 | NATIONAL HOUSING BANK | 18-Dec-24 |
| | 8 | INE848E07732 | NHPC LIMITED | 26-Nov-24 |
| | 9 | INE733E07GQ0 | NTPC LIMITED | 23-Dec-24 |
| | 10 | INE134E08KH0 | POWER FINANCE CORPORATION LIMITED | 19-Nov-24 |
| | 11 | INE752E07LY4 | POWER GRID CORPORATION OF INDIA LIMITED | 20-Oct-24 |
| | 12 | INE141A08019 | PUNJAB NATIONAL BANK | 27-Oct-24 |
| | 13 | INE020B08CM4 | REC LIMITED | 30-Sep-24 |
| | 14 | INE114A07620 | STEEL AUTHORITY OF INDIA LIMITED | 26-Oct-24 |
| | 15 | INE168A08046 | THE JAMMU AND KASHMIR BANK LIMITED | 27-Dec-24 |
| Nifty Banking & PSU Low Duration Bond Index | 1 | INE949L08418 | AU SMALL FINANCE BANK LIMITED | 30-May-25 |
| | 2 | INE178A08029 | CHENNAI PETROLEUM CORPORATION LIMITED | 17-Jul-25 |
| | 3 | INE818W08032 | ESAF SMALL FINANCE BANK LIMITED | 01-Jun-25 |

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|---|---------|--------------|---|---------------|
| Nifty Banking & PSU Short Duration Bond Index | 4 | INE514E08FU6 | EXPORT-IMPORT BANK OF INDIA | 20-Jun-25 |
| | 5 | INE040A08922 | HDFC BANK LIMITED | 02-Jun-25 |
| | 6 | INE031A08848 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 25-May-25 |
| | 7 | INE092T08BU0 | IDFC FIRST BANK LIMITED | 20-May-25 |
| | 8 | INE242A08478 | INDIAN OIL CORPORATION LIMITED | 11-Apr-25 |
| | 9 | INE953L08303 | JANA SMALL FINANCE BANK LIMITED | 10-Jul-25 |
| | 10 | INE261F08DP6 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 08-Jul-25 |
| | 11 | INE557F08FW8 | NATIONAL HOUSING BANK | 22-Apr-25 |
| | 12 | INE848E07AA3 | NHPC LIMITED | 06-Jun-25 |
| | 13 | INE733E07HU0 | NTPC LIMITED | 04-May-25 |
| | 14 | INE134E08KT5 | POWER FINANCE CORPORATION LIMITED | 22-May-25 |
| | 15 | INE020B08930 | REC LIMITED | 10-Apr-25 |
| | 16 | INE556F08JZ5 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 21-Jul-25 |
| | 17 | INE528G08287 | YES BANK LIMITED | 30-Jun-25 |
| | 1 | INE040A08856 | HDFC BANK LIMITED | 25-Nov-25 |
| | 2 | INE094A08135 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 04-Nov-27 |
| | 3 | INE031A08889 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 20-Aug-26 |
| | 4 | INE688I08178 | IDFC FIRST BANK LIMITED | 24-Aug-27 |
| | 5 | INE242A08502 | INDIAN OIL CORPORATION LIMITED | 18-Feb-27 |
| | 6 | INE053F08288 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 15-Apr-26 |
| | 7 | INE202E07252 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 29-Mar-27 |
| | 8 | INE896W08020 | INLAND WATERWAYS AUTHORITY OF INDIA | 13-Oct-27 |

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|--|---------|--------------|---|---------------|
| Nifty Banking & PSU Medium Duration Bond Index | 9 | INE261F08DX0 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jul-26 |
| | 10 | INE557F08FS6 | NATIONAL HOUSING BANK | 16-Jul-26 |
| | 11 | INE848E07740 | NHPC LIMITED | 26-Nov-25 |
| | 12 | INE206D08220 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 28-Nov-26 |
| | 13 | INE134E08MZ8 | POWER FINANCE CORPORATION LIMITED | 15-Apr-27 |
| | 14 | INE752E07OC4 | POWER GRID CORPORATION OF INDIA LIMITED | 18-Oct-26 |
| | 15 | INE020B08EX7 | REC LIMITED | 30-Apr-27 |
| | 16 | INE556F08KP4 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 10-Aug-27 |
| | 17 | INE528G08345 | YES BANK LIMITED | 30-Sep-26 |
| Nifty Banking & PSU Medium to Long Duration Bond Index | 1 | INE238A08450 | AXIS BANK LIMITED | 28-Dec-28 |
| | 2 | INE031A08707 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 25-Mar-29 |
| | 3 | INE053F08320 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 13-Oct-28 |
| | 4 | INE261F08EC2 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 27-Sep-28 |
| | 5 | INE906B07GN5 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 21-Jan-29 |
| | 6 | INE848E08136 | NHPC LIMITED | 22-Mar-29 |
| | 7 | INE733E07KJ7 | NTPC LIMITED | 15-Jan-29 |
| | 8 | INE206D08501 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 21-Mar-28 |
| | 9 | INE752E07LC0 | POWER GRID CORPORATION OF INDIA LIMITED | 15-Jul-28 |
| Nifty Banking & PSU Medium to Long Duration Bond Index | 1 | INE028A08307 | BANK OF BARODA | 01-Dec-33 |
| | 2 | INE818W08123 | ESAF SMALL FINANCE BANK LIMITED | 20-Apr-30 |
| | 3 | INE514E08ED5 | EXPORT-IMPORT BANK OF INDIA | 30-Oct-29 |
| | 4 | INE040A08914 | HDFC BANK LIMITED | 17-Feb-33 |

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|--|---------|--------------|---|---------------|
| Nifty Banking & PSU Long Duration Bond Index | 5 | INE094A08119 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 13-Apr-32 |
| | 6 | INE090A08UJ7 | ICICI BANK LIMITED | 12-Dec-29 |
| | 7 | INE053F08387 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 18-Jun-29 |
| | 8 | INE202E08193 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 26-Jul-34 |
| | 9 | INE237A08957 | KOTAK MAHINDRA BANK LIMITED | 01-Dec-29 |
| | 10 | INE261F08BX4 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jan-30 |
| | 11 | INE906B07HG7 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 01-Aug-29 |
| | 12 | INE557F08FX6 | NATIONAL HOUSING BANK | 04-Apr-31 |
| | 13 | INE848E07781 | NHPC LIMITED | 26-Nov-29 |
| | 14 | INE589A07045 | NLC INDIA LIMITED | 25-Jan-30 |
| | 15 | INE206D08303 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 25-Mar-30 |
| | 16 | INE134E08MR5 | POWER FINANCE CORPORATION LIMITED | 25-Aug-33 |
| | 17 | INE752E07LR8 | POWER GRID CORPORATION OF INDIA LIMITED | 04-Sep-29 |
| | 18 | INE608A08041 | PUNJAB AND SIND BANK | 03-Dec-29 |
| | 19 | INE020B08FD6 | REC LIMITED | 31-May-29 |
| | 20 | INE812V08037 | THDC INDIA LIMITED | 16-Jan-34 |
| Nifty Banking & PSU Ultra Short | 1 | INE787H08105 | INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED | 25-Apr-39 |
| | 2 | INE053F07BV1 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 29-Aug-34 |
| | 3 | INE261F08BR6 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 17-Nov-34 |
| | 4 | INE906B07IH3 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 15-Dec-40 |
| | 5 | INE020B08FB0 | REC LIMITED | 31-May-34 |
| Nifty Banking & PSU Ultra Short | 1 | INE020B08CM4 | REC LIMITED | 30-Sep-24 |
| | 2 | INE134E08KH0 | POWER FINANCE CORPORATION LIMITED | 19-Nov-24 |

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|--|---------|--------------|---|---------------|
| Duration Bond Index - A | 3 | INE557F08FG1 | NATIONAL HOUSING BANK | 18-Dec-24 |
| | 4 | INE752E07LY4 | POWER GRID CORPORATION OF INDIA LIMITED | 20-Oct-24 |
| Nifty Banking & PSU Low Duration Bond Index - A | 1 | INE514E08FU6 | EXPORT-IMPORT BANK OF INDIA | 20-Jun-25 |
| | 2 | INE557F08FW8 | NATIONAL HOUSING BANK | 22-Apr-25 |
| | 3 | INE242A08478 | INDIAN OIL CORPORATION LIMITED | 11-Apr-25 |
| | 4 | INE848E07AA3 | NHPC LIMITED | 06-Jun-25 |
| | 5 | INE134E08KT5 | POWER FINANCE CORPORATION LIMITED | 22-May-25 |
| | 6 | INE020B08930 | REC LIMITED | 10-Apr-25 |
| | 7 | INE040A08922 | HDFC BANK LIMITED | 02-Jun-25 |
| | 8 | INE094A08077 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 11-Apr-25 |
| Nifty Banking & PSU Short Duration Bond Index - A | 1 | INE053F08288 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 15-Apr-26 |
| | 2 | INE557F08FS6 | NATIONAL HOUSING BANK | 16-Jul-26 |
| | 3 | INE020B08EX7 | REC LIMITED | 30-Apr-27 |
| | 4 | INE556F08KP4 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 10-Aug-27 |
| | 5 | INE848E07740 | NHPC LIMITED | 26-Nov-25 |
| | 6 | INE242A08502 | INDIAN OIL CORPORATION LIMITED | 18-Feb-27 |
| | 7 | INE134E08MZ8 | POWER FINANCE CORPORATION LIMITED | 15-Apr-27 |
| | 8 | INE752E07OC4 | POWER GRID CORPORATION OF INDIA LIMITED | 18-Oct-26 |
| Nifty Banking & PSU Medium Duration Bond Index - A | 1 | INE031A08707 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 25-Mar-29 |
| | 2 | INE053F08320 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 13-Oct-28 |
| | 3 | INE848E08136 | NHPC LIMITED | 22-Mar-29 |
| | 4 | INE261F08EC2 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 27-Sep-28 |
| Nifty Banking & PSU Medium to | 1 | INE557F08FX6 | NATIONAL HOUSING BANK | 04-Apr-31 |
| | 2 | INE906B07HG7 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 01-Aug-29 |

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|---|---------|--------------|--|---------------|
| Long Duration Bond Index - A | 3 | INE134E08MR5 | POWER FINANCE CORPORATION LIMITED | 25-Aug-33 |
| | 4 | INE848E07781 | NHPC LIMITED | 26-Nov-29 |
| | 5 | INE028A08307 | BANK OF BARODA | 01-Dec-33 |
| | 6 | INE053F08387 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 18-Jun-29 |
| | 7 | INE752E07LR8 | POWER GRID CORPORATION OF INDIA LIMITED | 04-Sep-29 |
| | 8 | INE787H08055 | INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED | 31-May-33 |
| | 9 | INE020B08FD6 | REC LIMITED | 31-May-29 |
| | 10 | INE514E08ED5 | EXPORT-IMPORT BANK OF INDIA | 30-Oct-29 |
| | 1 | INE053F07BV1 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 29-Aug-34 |
| | 2 | INE906B07IH3 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 15-Dec-40 |
| Nifty Banking & PSU Ultra Short Duration Bond Index - B | 3 | INE020B08FB0 | REC LIMITED | 31-May-34 |
| | 1 | INE238A08351 | AXIS BANK LIMITED | 05-Dec-24 |
| | 2 | INE705A08037 | BANK OF BARODA | 30-Oct-24 |
| | 3 | INE667A08013 | CANARA BANK | 02-Dec-24 |
| | 4 | INE040A08591 | HDFC BANK LIMITED | 21-Oct-24 |
| | 5 | INE092T08BQ8 | IDFC FIRST BANK LIMITED | 14-Oct-24 |
| | 6 | INE557F08FG1 | NATIONAL HOUSING BANK | 18-Dec-24 |
| | 7 | INE848E07732 | NHPC LIMITED | 26-Nov-24 |
| | 8 | INE733E07GQ0 | NTPC LIMITED | 23-Dec-24 |
| | 9 | INE134E08KH0 | POWER FINANCE CORPORATION LIMITED | 19-Nov-24 |
| | 10 | INE752E07LY4 | POWER GRID CORPORATION OF INDIA LIMITED | 20-Oct-24 |
| | 11 | INE141A08019 | PUNJAB NATIONAL BANK | 27-Oct-24 |
| | 12 | INE020B08CM4 | REC LIMITED | 30-Sep-24 |
| Nifty Banking & PSU Low Duration Bond Index - B | 13 | INE114A07620 | STEEL AUTHORITY OF INDIA LIMITED | 26-Oct-24 |
| | 1 | INE949L08418 | AU SMALL FINANCE BANK LIMITED | 30-May-25 |
| | 2 | INE178A08029 | CHENNAI PETROLEUM CORPORATION LIMITED | 17-Jul-25 |
| | 3 | INE514E08FU6 | EXPORT-IMPORT BANK OF INDIA | 20-Jun-25 |

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|---|---------|--------------|---|---------------|
| Nifty Banking & PSU Short Duration Bond Index - B | 4 | INE040A08922 | HDFC BANK LIMITED | 02-Jun-25 |
| | 5 | INE031A08848 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 25-May-25 |
| | 6 | INE092T08BU0 | IDFC FIRST BANK LIMITED | 20-May-25 |
| | 7 | INE242A08478 | INDIAN OIL CORPORATION LIMITED | 11-Apr-25 |
| | 8 | INE261F08DP6 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 08-Jul-25 |
| | 9 | INE557F08FW8 | NATIONAL HOUSING BANK | 22-Apr-25 |
| | 10 | INE848E07AA3 | NHPC LIMITED | 06-Jun-25 |
| | 11 | INE733E07HU0 | NTPC LIMITED | 04-May-25 |
| | 12 | INE134E08KT5 | POWER FINANCE CORPORATION LIMITED | 22-May-25 |
| | 13 | INE020B08930 | REC LIMITED | 10-Apr-25 |
| | 14 | INE556F08JZ5 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 21-Jul-25 |
| | 1 | INE040A08856 | HDFC BANK LIMITED | 25-Nov-25 |
| | 2 | INE094A08135 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 04-Nov-27 |
| | 3 | INE031A08889 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 20-Aug-26 |
| | 4 | INE688I08178 | IDFC FIRST BANK LIMITED | 24-Aug-27 |
| | 5 | INE242A08502 | INDIAN OIL CORPORATION LIMITED | 18-Feb-27 |
| | 6 | INE053F08288 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 15-Apr-26 |
| | 7 | INE202E07252 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 29-Mar-27 |
| | 8 | INE896W08020 | INLAND WATERWAYS AUTHORITY OF INDIA | 13-Oct-27 |
| | 9 | INE261F08DX0 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jul-26 |
| | 10 | INE557F08FS6 | NATIONAL HOUSING BANK | 16-Jul-26 |
| | 11 | INE848E07740 | NHPC LIMITED | 26-Nov-25 |

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|--|---------|--------------|---|---------------|
| Nifty Banking & PSU Medium Duration Bond Index - B | 12 | INE206D08220 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 28-Nov-26 |
| | 13 | INE134E08MZ8 | POWER FINANCE CORPORATION LIMITED | 15-Apr-27 |
| | 14 | INE752E07OC4 | POWER GRID CORPORATION OF INDIA LIMITED | 18-Oct-26 |
| | 15 | INE020B08EX7 | REC LIMITED | 30-Apr-27 |
| | 16 | INE556F08KP4 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 10-Aug-27 |
| Nifty Banking & PSU Medium to Long Duration Bond Index - B | 1 | INE238A08450 | AXIS BANK LIMITED | 28-Dec-28 |
| | 2 | INE031A08707 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 25-Mar-29 |
| | 3 | INE053F08320 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 13-Oct-28 |
| | 4 | INE261F08EC2 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 27-Sep-28 |
| | 5 | INE906B07GN5 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 21-Jan-29 |
| | 6 | INE848E08136 | NHPC LIMITED | 22-Mar-29 |
| | 7 | INE733E07KJ7 | NTPC LIMITED | 15-Jan-29 |
| | 8 | INE206D08501 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 21-Mar-28 |
| | 9 | INE752E07LC0 | POWER GRID CORPORATION OF INDIA LIMITED | 15-Jul-28 |
| | 10 | D24JU1MEBPB3 | Dummy Issuer D24JU1MEBPB3 | 28-Dec-27 |

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|---|---------|--------------|---|---------------|
| | 8 | INE237A08957 | KOTAK MAHINDRA BANK LIMITED | 01-Dec-29 |
| | 9 | INE261F08BX4 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jan-30 |
| | 10 | INE906B07HG7 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 01-Aug-29 |
| | 11 | INE557F08FX6 | NATIONAL HOUSING BANK | 04-Apr-31 |
| | 12 | INE848E07781 | NHPC LIMITED | 26-Nov-29 |
| | 13 | INE589A07045 | NLC INDIA LIMITED | 25-Jan-30 |
| | 14 | INE206D08303 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 25-Mar-30 |
| | 15 | INE134E08MR5 | POWER FINANCE CORPORATION LIMITED | 25-Aug-33 |
| | 16 | INE752E07LR8 | POWER GRID CORPORATION OF INDIA LIMITED | 04-Sep-29 |
| | 17 | INE020B08FD6 | REC LIMITED | 31-May-29 |
| | 18 | INE812V08037 | THDC INDIA LIMITED | 16-Jan-34 |
| Nifty Banking & PSU Long Duration Bond Index - B | 1 | INE787H08105 | INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED | 25-Apr-39 |
| | 2 | INE053F07BV1 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 29-Aug-34 |
| | 3 | INE261F08BR6 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 17-Nov-34 |
| | 4 | INE906B07IH3 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 15-Dec-40 |
| | 5 | INE020B08FB0 | REC LIMITED | 31-May-34 |
| | 6 | D24JU1LTBPB3 | Dummy Issuer D24JU1LTBPB3 | 28-Jun-32 |
| | 7 | D24JU1LTBPB2 | Dummy Issuer D24JU1LTBPB2 | 28-Jun-32 |
| Nifty Banking & PSU Ultra Short Duration Bond Index - C | 1 | INE238A08351 | AXIS BANK LIMITED | 05-Dec-24 |
| | 2 | INE705A08037 | BANK OF BARODA | 30-Oct-24 |
| | 3 | INE667A08013 | CANARA BANK | 02-Dec-24 |
| | 4 | INE818W08016 | ESAF SMALL FINANCE BANK LIMITED | 30-Dec-24 |
| | 5 | INE040A08591 | HDFC BANK LIMITED | 21-Oct-24 |
| | 6 | INE092T08BQ8 | IDFC FIRST BANK LIMITED | 14-Oct-24 |
| | 7 | INE557F08FG1 | NATIONAL HOUSING BANK | 18-Dec-24 |
| | 8 | INE848E07732 | NHPC LIMITED | 26-Nov-24 |

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|---|---------|--------------|---|---------------|
| Nifty Banking & PSU Low Duration Bond Index - C | 9 | INE733E07GQ0 | NTPC LIMITED | 23-Dec-24 |
| | 10 | INE134E08KH0 | POWER FINANCE CORPORATION LIMITED | 19-Nov-24 |
| | 11 | INE752E07LY4 | POWER GRID CORPORATION OF INDIA LIMITED | 20-Oct-24 |
| | 12 | INE141A08019 | PUNJAB NATIONAL BANK | 27-Oct-24 |
| | 13 | INE020B08CM4 | REC LIMITED | 30-Sep-24 |
| | 14 | INE114A07620 | STEEL AUTHORITY OF INDIA LIMITED | 26-Oct-24 |
| | 15 | INE168A08046 | THE JAMMU AND KASHMIR BANK LIMITED | 27-Dec-24 |
| | 16 | D24JU1USBPC6 | Dummy Issuer D24JU1USBPC6 | 28-Nov-24 |
| | 17 | D24JU1USBPC4 | Dummy Issuer D24JU1USBPC4 | 28-Nov-24 |
| Nifty Banking & PSU Low Duration Bond Index - C | 1 | INE949L08418 | AU SMALL FINANCE BANK LIMITED | 30-May-25 |
| | 2 | INE178A08029 | CHENNAI PETROLEUM CORPORATION LIMITED | 17-Jul-25 |
| | 3 | INE818W08032 | ESAF SMALL FINANCE BANK LIMITED | 01-Jun-25 |
| | 4 | INE514E08FU6 | EXPORT-IMPORT BANK OF INDIA | 20-Jun-25 |
| | 5 | INE040A08922 | HDFC BANK LIMITED | 02-Jun-25 |
| | 6 | INE031A08848 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 25-May-25 |
| | 7 | INE092T08BU0 | IDFC FIRST BANK LIMITED | 20-May-25 |
| | 8 | INE242A08478 | INDIAN OIL CORPORATION LIMITED | 11-Apr-25 |
| | 9 | INE953L08303 | JANA SMALL FINANCE BANK LIMITED | 10-Jul-25 |
| | 10 | INE261F08DP6 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 08-Jul-25 |
| | 11 | INE557F08FW8 | NATIONAL HOUSING BANK | 22-Apr-25 |
| | 12 | INE848E07AA3 | NHPC LIMITED | 06-Jun-25 |
| | 13 | INE733E07HU0 | NTPC LIMITED | 04-May-25 |
| | 14 | INE134E08KT5 | POWER FINANCE CORPORATION LIMITED | 22-May-25 |
| | 15 | INE020B08930 | REC LIMITED | 10-Apr-25 |

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|---|---------|--------------|---|---------------|
| Nifty Banking & PSU Short Duration Bond Index - C | 16 | INE556F08JZ5 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 21-Jul-25 |
| | 17 | INE528G08287 | YES BANK LIMITED | 30-Jun-25 |
| | 18 | D24JU1LOBPC6 | Dummy Issuer D24JU1LOBPC6 | 28-Apr-25 |
| | 19 | D24JU1LOBPC5 | Dummy Issuer D24JU1LOBPC5 | 28-Apr-25 |
| | 20 | D24JU1LOBPC4 | Dummy Issuer D24JU1LOBPC4 | 28-Apr-25 |
| | 1 | INE040A08856 | HDFC BANK LIMITED | 25-Nov-25 |
| | 2 | INE094A08135 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 04-Nov-27 |
| | 3 | INE031A08889 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 20-Aug-26 |
| | 4 | INE688I08178 | IDFC FIRST BANK LIMITED | 24-Aug-27 |
| | 5 | INE242A08502 | INDIAN OIL CORPORATION LIMITED | 18-Feb-27 |
| | 6 | INE053F08288 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 15-Apr-26 |
| | 7 | INE202E07252 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 29-Mar-27 |
| | 8 | INE896W08020 | INLAND WATERWAYS AUTHORITY OF INDIA | 13-Oct-27 |
| | 9 | INE261F08DX0 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jul-26 |
| | 10 | INE557F08FS6 | NATIONAL HOUSING BANK | 16-Jul-26 |
| | 11 | INE848E07740 | NHPC LIMITED | 26-Nov-25 |
| | 12 | INE206D08220 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 28-Nov-26 |
| | 13 | INE134E08MZ8 | POWER FINANCE CORPORATION LIMITED | 15-Apr-27 |
| | 14 | INE752E07OC4 | POWER GRID CORPORATION OF INDIA LIMITED | 18-Oct-26 |
| | 15 | INE020B08EX7 | REC LIMITED | 30-Apr-27 |
| | 16 | INE556F08KP4 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA | 10-Aug-27 |
| | 17 | INE528G08345 | YES BANK LIMITED | 30-Sep-26 |
| | 1 | INE238A08450 | AXIS BANK LIMITED | 28-Dec-28 |

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|--|---------|--------------|---|---------------|
| Nifty Banking & PSU Medium Duration Bond Index - C | 2 | INE031A08707 | HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED | 25-Mar-29 |
| | 3 | INE053F08320 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 13-Oct-28 |
| | 4 | INE261F08EC2 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 27-Sep-28 |
| | 5 | INE906B07GN5 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 21-Jan-29 |
| | 6 | INE848E08136 | NHPC LIMITED | 22-Mar-29 |
| | 7 | INE733E07KJ7 | NTPC LIMITED | 15-Jan-29 |
| | 8 | INE206D08501 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 21-Mar-28 |
| | 9 | INE752E07LC0 | POWER GRID CORPORATION OF INDIA LIMITED | 15-Jul-28 |
| | 10 | D24JU1MEBPC3 | Dummy Issuer D24JU1MEBPC3 | 28-Dec-27 |
| | 11 | D24JU1MEBPC4 | Dummy Issuer D24JU1MEBPC4 | 28-Dec-27 |
| | 1 | INE028A08307 | BANK OF BARODA | 01-Dec-33 |
| Nifty Banking & PSU Medium to Long Duration Bond Index - C | 2 | INE818W08123 | ESAF SMALL FINANCE BANK LIMITED | 20-Apr-30 |
| | 3 | INE514E08ED5 | EXPORT-IMPORT BANK OF INDIA | 30-Oct-29 |
| | 4 | INE040A08914 | HDFC BANK LIMITED | 17-Feb-33 |
| | 5 | INE094A08119 | HINDUSTAN PETROLEUM CORPORATION LIMITED | 13-Apr-32 |
| | 6 | INE090A08UJ7 | ICICI BANK LIMITED | 12-Dec-29 |
| | 7 | INE053F08387 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 18-Jun-29 |
| | 8 | INE202E08193 | INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED | 26-Jul-34 |
| | 9 | INE237A08957 | KOTAK MAHINDRA BANK LIMITED | 01-Dec-29 |
| | 10 | INE261F08BX4 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 31-Jan-30 |
| | 11 | INE906B07HG7 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 01-Aug-29 |
| | 12 | INE557F08FX6 | NATIONAL HOUSING BANK | 04-Apr-31 |
| | 13 | INE848E07781 | NHPC LIMITED | 26-Nov-29 |

| Index Name | Sr. No. | ISIN | Issuer | Maturity Date |
|---|---------|--------------|---|---------------|
| Nifty Banking & PSU Long Duration Bond Index - C | 14 | INE589A07045 | NLC INDIA LIMITED | 25-Jan-30 |
| | 15 | INE206D08303 | NUCLEAR POWER CORPORATION OF INDIA LIMITED | 25-Mar-30 |
| | 16 | INE134E08MR5 | POWER FINANCE CORPORATION LIMITED | 25-Aug-33 |
| | 17 | INE752E07LR8 | POWER GRID CORPORATION OF INDIA LIMITED | 04-Sep-29 |
| | 18 | INE608A08041 | PUNJAB AND SIND BANK | 03-Dec-29 |
| | 19 | INE020B08FD6 | REC LIMITED | 31-May-29 |
| | 20 | INE812V08037 | THDC INDIA LIMITED | 16-Jan-34 |
| | 21 | D24JU1MLBPC6 | Dummy Issuer D24JU1MLBPC6 | 28-Jun-29 |
| | 22 | D24JU1MLBPC5 | Dummy Issuer D24JU1MLBPC5 | 28-Jun-29 |
| Nifty Banking & PSU Short Duration Bond Index - A | 1 | INE787H08105 | INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED | 25-Apr-39 |
| | 2 | INE053F07BV1 | INDIAN RAILWAY FINANCE CORPORATION LIMITED | 29-Aug-34 |
| | 3 | INE261F08BR6 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | 17-Nov-34 |
| | 4 | INE906B07IH3 | NATIONAL HIGHWAYS AUTHORITY OF INDIA | 15-Dec-40 |
| | 5 | INE020B08FB0 | REC LIMITED | 31-May-34 |
| | 6 | D24JU1LTBPC6 | Dummy Issuer D24JU1LTBPC6 | 28-Jun-32 |
| | 7 | D24JU1LTBPC7 | Dummy Issuer D24JU1LTBPC7 | 28-Jun-32 |
| | 8 | D24JU1LTBPC5 | Dummy Issuer D24JU1LTBPC5 | 28-Jun-32 |
| | 9 | D24JU1LTBPC3 | Dummy Issuer D24JU1LTBPC3 | 28-Jun-32 |
| | 10 | D24JU1LTBPC4 | Dummy Issuer D24JU1LTBPC4 | 28-Jun-32 |
| | 11 | D24JU1LTBPC2 | Dummy Issuer D24JU1LTBPC2 | 28-Jun-32 |

4. Changes in weights of Nifty Fixed Income PRC Indices

These changes shall become effective from June 28, 2024.

| Index Name | Sub-indices | Existing weights | Revised weights w.e.f. June 28, 2024 |
|---|----------------------------|------------------|--------------------------------------|
| NIFTY Ultra Short Duration Debt Index A-I | NIFTY 182 Day T-Bill Index | 10.19% | 5.00% |
| | NIFTY 3 Month CD Index - A | 8.01% | 12.93% |
| | NIFTY 3 Month CP Index - A | 6.98% | 12.88% |

| | | | |
|-----------------------------------|---|--------|--------|
| | NIFTY 6 Month CD Index - A | 31.98% | 37.38% |
| | NIFTY 6 Month CP Index - A | 5.72% | 7.30% |
| | NIFTY 91 Day T-Bill Index | 10.19% | 5.00% |
| | NIFTY AAA Ultra Short Duration Bond Index | 26.93% | 19.50% |
| NIFTY Low Duration Debt Index A-I | NIFTY 1 Year CD Index - A | 21.18% | 13.62% |
| | NIFTY 1 Year CP Index - A | 15.14% | 2.30% |
| | NIFTY 1 Year T-Bill Index | 4.22% | 3.42% |
| | NIFTY 3 Month CD Index - A | 3.11% | 7.20% |
| | NIFTY 3 Month CP Index - A | 8.99% | 4.13% |
| | NIFTY 6 Month CD Index - A | 12.09% | 21.25% |
| | NIFTY 6 Month CP Index - A | 7.34% | 26.62% |
| | NIFTY 60 Day T-Bill Index | 4.22% | 3.42% |
| | NIFTY 91 Day T-Bill Index | 4.22% | 3.42% |
| | NIFTY AAA Low Duration Bond Index | 19.49% | 14.61% |
| NIFTY Money Market Index A-I | NIFTY 1 Month CD Index - A | 6.32% | 5.69% |
| | NIFTY 1 Month CP Index - A | 4.15% | 5.39% |
| | NIFTY 1 Year CD Index - A | 26.89% | 14.23% |
| | NIFTY 1 Year CP Index - A | 8.14% | 3.48% |
| | NIFTY 1 Year T-Bill Index | 3.00% | 3.00% |
| | NIFTY 182 Day T-Bill Index | 3.00% | 3.00% |
| | NIFTY 2 Month CD Index - A | 3.80% | 4.61% |
| | NIFTY 2 Month CP Index - A | 7.91% | 7.87% |
| | NIFTY 3 Month CD Index - A | 3.81% | 8.13% |
| | NIFTY 3 Month CP Index - A | 4.74% | 7.32% |
| | NIFTY 30 Day T-Bill Index | 3.00% | 3.00% |
| | NIFTY 6 Month CD Index - A | 15.29% | 21.92% |
| | NIFTY 6 Month CP Index - A | 3.92% | 6.37% |
| | NIFTY 60 Day T-Bill Index | 3.00% | 3.00% |
| | NIFTY 91 Day T-Bill Index | 3.00% | 3.00% |
| NIFTY Liquid Index A-I | NIFTY 1 Month CD Index - A | 19.06% | 12.32% |
| | NIFTY 1 Month CP Index - A | 7.24% | 7.85% |
| | NIFTY 1D Rate Index | 15.00% | 15.00% |
| | NIFTY 2 Month CD Index - A | 10.42% | 10.03% |
| | NIFTY 2 Month CP Index - A | 13.99% | 11.46% |
| | NIFTY 3 Month CD Index - A | 10.51% | 17.65% |
| | NIFTY 3 Month CP Index - A | 8.77% | 10.69% |
| | NIFTY 30 Day T-Bill Index | 5.00% | 5.00% |
| | NIFTY 60 Day T-Bill Index | 5.00% | 5.00% |
| | NIFTY 91 Day T-Bill Index | 5.00% | 5.00% |

| | | | |
|--|--|--------|--------|
| NIFTY Medium to Long Duration Debt Index A-III | NIFTY AAA Medium Duration Bond Index | 9.02% | 11.40% |
| | NIFTY AAA Medium to Long Duration Bond Index | 31.64% | 40.00% |
| | NIFTY Medium to Long Duration G-Sec Index | 59.34% | 48.60% |
| NIFTY Medium Duration Debt Index A-III | NIFTY AAA Medium Duration Bond Index | 40.00% | 40.00% |
| | NIFTY Medium Duration G-Sec Index | 60.00% | 60.00% |
| NIFTY Short Duration Debt Index A-II | NIFTY 1 Year CD Index - A | 14.76% | 7.16% |
| | NIFTY 1 Year CP Index - A | 11.81% | 1.23% |
| | NIFTY 3 Month CD Index - A | 2.33% | 11.82% |
| | NIFTY 3 Month CP Index - A | 1.11% | 2.10% |
| | NIFTY AAA Short Duration Bond Index | 33.77% | 40.92% |
| | NIFTY Medium Duration G-Sec Index | 10.00% | 10.00% |
| | NIFTY Short Duration G-Sec Index | 5.00% | 5.00% |
| | Nifty AAA Ultra Short to Medium Residual (ex Pvt Financial Services) Index | 21.23% | 21.76% |
| NIFTY Banking & PSU Debt Index A-II | NIFTY 1 Month CD Index - A | 5.99% | 2.86% |
| | NIFTY 1 Year CD Index - A | 10.09% | 7.01% |
| | NIFTY 2 Month CD Index - A | 4.03% | 2.50% |
| | NIFTY 3 Month CD Index - A | 4.01% | 3.71% |
| | NIFTY 6 Month CD Index - A | 5.87% | 10.95% |
| | Nifty Banking & PSU Medium Duration Bond Index - A | 7.35% | 12.01% |
| | Nifty Banking & PSU Short Duration Bond Index - A | 30.35% | 32.96% |
| | NIFTY Short Duration G-Sec Index | 28.00% | 28.00% |
| | Nifty Banking & PSU Ultra Short to Medium Residual (ex Financial Services) Index - A | 4.30% | - |
| NIFTY Composite Debt Index A-III | NIFTY AAA Long duration Bond Index | 4.52% | 6.57% |
| | NIFTY AAA Medium Duration Bond Index | 4.23% | 4.76% |
| | NIFTY AAA Medium to Long Duration Bond Index | 15.90% | 18.12% |

| | | | |
|--------------------------------------|---|--------|--------|
| | NIFTY AAA Short Duration Bond Index | 20.19% | 25.42% |
| | NIFTY Medium Duration G-Sec Index | 15.76% | 12.89% |
| | NIFTY Medium to Long Duration G-Sec Index | 23.64% | 19.34% |
| | NIFTY Short Duration G-Sec Index | 15.76% | 12.89% |
| NIFTY Corporate Bond Index A-II | NIFTY AAA Low Duration Bond Index | 7.70% | 7.15% |
| | NIFTY AAA Short Duration Bond Index | 32.30% | 41.80% |
| | NIFTY Short Duration G-Sec Index | 28.00% | 28.00% |
| | NIFTY AAA Ultra Short to Medium Residual (ex Pvt Financial Services) Index | 32.00% | 23.05% |
| NIFTY Long Duration Debt Index A-III | NIFTY AAA Long duration Bond Index | 40.00% | 40.00% |
| | NIFTY Long Duration G-Sec Index | 60.00% | 60.00% |
| NIFTY Credit Risk Bond Index B-II | NIFTY Short Duration G-Sec Index | 30.00% | 30.00% |
| | NIFTY AAA Low Duration Bond Index | 3.37% | 3.02% |
| | NIFTY AA+ Low Duration Bond Index | 0.26% | 0.27% |
| | NIFTY AA+ Short Duration Bond Index | 1.36% | 1.71% |
| | NIFTY AA Low Duration Bond Index | 9.78% | 0.99% |
| | NIFTY AA- Low Duration Bond Index | 2.91% | 2.40% |
| | NIFTY AA Short Duration Bond Index | 23.00% | 23.69% |
| | NIFTY AA- Short Duration Bond Index | 7.57% | 8.60% |
| | Nifty AA & AA- Ultra Short to Medium to Long Residual (ex Pvt Financial Services) Index | 21.75% | 29.32% |

5. Monthly review of Nifty G-Sec (Maturity based) indices:

These changes shall become effective from June 28, 2024.

1. Nifty 8-13 year G-sec index:

The following security is being excluded:

| Sr. No. | ISIN | Security Name | Maturity Date |
|---------|--------------|------------------------|---------------|
| 1 | IN0020220151 | 7.26% GOVT. STOCK 2033 | 06-Feb-33 |

The following security is being included:

| Sr. No. | ISIN | Security Name | Maturity Date |
|---------|--------------|------------------------|---------------|
| 1 | IN0020230077 | 7.18% GOVT. STOCK 2037 | 24-Jul-37 |

There are no changes in Nifty 4-8 yr G-Sec index, Nifty 11-15 yr G-Sec Index, Nifty 15 yr above G-Sec Index and Nifty composite G-sec index.

6. Re-investment Schedule for Quarter ending September 2024 Nifty CPSE Bond Plus SDL Sep 2024 50:50 Index:

The below exclusions will be made on account of scheduled redemption of bond during the quarter ending September 2024. If the maturity of any bond falls on a non-working day, it will be considered for exclusion on prior working day. The proceeds of such redeemed bonds will be reinvested as per the waterfall approach as defined in the index methodology.

| Sr. No. | Issuer | ISIN | Maturity Date |
|---------|---|--------------|---------------|
| 1 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | INE261F08DF7 | 23-07-2024 |
| 2 | HINDUSTAN PETROLEUM CORPORATION LIMITED | INE094A08036 | 14-08-2024 |
| 3 | POWER GRID CORPORATION OF INDIA LIMITED | INE752E07LQ0 | 04-09-2024 |
| 4 | KARNATAKA | IN1920140044 | 10-09-2024 |
| 5 | NHPC LIMITED | INE848E07AJ4 | 15-09-2024 |
| 6 | NTPC LIMITED | INE733E07JO9 | 22-09-2024 |
| 7 | MAHARASHTRA | IN2220200173 | 23-09-2024 |
| 8 | WEST BENGAL | IN3420140078 | 24-09-2024 |
| 9 | TAMIL NADU | IN3120140113 | 24-09-2024 |
| 10 | POWER FINANCE CORPORATION LIMITED | INE134E08JY7 | 25-09-2024 |
| 11 | ANDHRA PRADESH | IN1020200375 | 30-09-2024 |
| 12 | REC LIMITED | INE020B08CM4 | 30-09-2024 |

7. Re-investment Schedule for Quarter ending September 2024 in Nifty BHARAT Bond Index - April 2025:

The below exclusions will be made on account of scheduled redemption of bond during the quarter ending September 2024. If the maturity of any bond falls on a non-working day, it will be considered for exclusion on prior working day. The proceeds of such redeemed bonds will be reinvested as per the waterfall approach as defined in the index methodology.

| Sr. No. | Issuer | ISIN | Maturity Date |
|---------|---|--------------|---------------|
| 1 | POWER GRID CORPORATION OF INDIA LIMITED | INE752E07HM7 | 08-07-2024 |
| 2 | NHPC LIMITED | INE848E07849 | 14-07-2024 |
| 3 | POWER GRID CORPORATION OF INDIA LIMITED | INE752E08569 | 15-07-2024 |
| 4 | NTPC LIMITED | INE733E07IS2 | 20-07-2024 |
| 5 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT | INE261F08DF7 | 23-07-2024 |
| 6 | NTPC LIMITED | INE733E07GB2 | 29-07-2024 |
| 7 | POWER FINANCE CORPORATION LIMITED | INE134E08BP2 | 07-08-2024 |
| 8 | HINDUSTAN PETROLEUM CORPORATION LIMITED | INE094A08036 | 14-08-2024 |
| 9 | POWER FINANCE CORPORATION LIMITED | INE134E08GD7 | 19-08-2024 |
| 10 | REC LIMITED | INE020B07IZ5 | 24-08-2024 |
| 11 | POWER FINANCE CORPORATION LIMITED | INE134E08GG0 | 27-08-2024 |
| 12 | POWER GRID CORPORATION OF INDIA LIMITED | INE752E07LQ0 | 04-09-2024 |
| 13 | POWER GRID CORPORATION OF INDIA LIMITED | INE752E07NC6 | 14-09-2024 |
| 14 | NHPC LIMITED | INE848E07AJ4 | 15-09-2024 |
| 15 | NTPC LIMITED | INE733E07DT1 | 15-09-2024 |
| 16 | NTPC LIMITED | INE733E07JO9 | 22-09-2024 |
| 17 | POWER FINANCE CORPORATION LIMITED | INE134E08JY7 | 25-09-2024 |
| 18 | POWER GRID CORPORATION OF INDIA LIMITED | INE752E07GD8 | 29-09-2024 |
| 19 | REC LIMITED | INE020B08CM4 | 30-09-2024 |

About NSE Indices Limited:

NSE Indices Limited (formerly known as India Index Services & Products Ltd. - IISL), a subsidiary of NSE, provides a variety of indices and index related services for the capital markets. The company focuses on the index as a core product. The company owns and manages a portfolio of indices under the Nifty brand of NSE, including the flagship index, the Nifty 50. Nifty equity indices comprises broad-based benchmark indices, sectoral indices, strategy indices, thematic indices, and customised indices. NSE Indices Limited also maintains fixed income indices based on Government of India securities, corporate bonds, money market instruments and hybrid indices. Many investment products based on Nifty indices have been developed within India and abroad. These include index-based derivatives traded on NSE and NSE International Exchange IFSC Limited (NSE IX) and a number of index funds and exchange traded funds. The flagship 'Nifty 50' index is widely tracked and traded as the benchmark for Indian Capital Markets.

For more information, please visit: www.niftyindices.com

Press contact:

Email ID: cc@nse.co.in