

## PRESS RELEASE

Mumbai, March 20, 2024

### Changes in Nifty Fixed Income indices

The Index Maintenance Sub-Committee (Debt) of NSE Indices Limited has decided to revise the index methodology of Nifty Corporate Bond, Nifty Money Market and Nifty Fixed Income PRC indices based on AMFI's and SEBI's communication on Guiding Principles for bringing uniformity in Benchmarks of Debt oriented Mutual Fund Schemes as mentioned hereunder.

Parameter	Index name	Existing method	Revised Method
<b>1) Residual Maturity bucket for eligible securities</b>	Nifty CP Indices & Nifty CD Indices (All variant of 1 & 2 Month)	for 1 month: 20-45 days for 2 month: 46-75 days	for 1 month: 35-55 days for 2 month: 56-75 days
<b>2) Definition of Liquidity Score</b>	1) Nifty AAA, AA+, AA, AA- Corporate Bond Indices 2) Nifty Banking & PSU Bond Indices (A variant) 3) Nifty A Corporate Bond Indices 4) Nifty CP Indices (A variant) 5) Nifty CD Indices (A variant)	The liquidity score is calculated by allocating 80% weights to trading value, 10% weights to number of days traded and 10% to number of trades	The liquidity score is calculated by allocating 50% weight to aggregate trading value and 25% weight to number of trades and 25% weight to number of days traded based on the previous I. Calendar quarter trades in case of Nifty AAA, AA+, AA, AA- Corporate Bond Indices and Nifty Banking & PSU Bond Indices (A variant) II. Month trades in case of Nifty A Corporate Bond Indices, Nifty CP Indices (A variant) and Nifty CD Indices (A variant)
<b>3) Issuer selection</b>	Nifty CP Indices (A variant)	All CP issuers maturing in the respective residual maturity range as on the data cut-off date are selected to be part of the respective index	1) Out of selected issuers (for CP, only issuers with listed CPs) based on the existing method and sorted by the sum of rank of 'composite liquidity score' and

Parameter	Index name	Existing method	Revised Method
3) Bond Selection	Nifty AAA, AA+, AA, AA- Corporate Bond Indices	Within each duration bucket, up to 14 issuers are selected based on composite liquidity score derived from aggregate trading value, number of days traded and number of trades of all the eligible bonds of issuers during the previous quarter	‘average yield’ (ascending), issuers falling in the percentile coverage metric mentioned in the annexure 2, are selected to be part of the index subject to minimum of 4 issuers 2) In case of tie, preference to be given to composite liquidity score and then yield
	Nifty Banking & PSU Bond Indices (A variant)	All bonds that are part of Nifty Banking & PSU Bond Indices for each maturity bucket and are issued by Banks and Public Sector Undertaking having credit rating of AAA will become part of corresponding Nifty Banking & PSU Bond Indices - A	
	Nifty A Corporate Bond indices	Issuers are selected based on primary market issuances and during monthly review, eligible issuers are added based on the primary market issuances in the previous month	
4) Bond eligibility	1) Nifty AAA, AA+, AA, AA- Corporate Bond Indices 2) Nifty Banking & PSU Bond Indices 3) Nifty A Corporate Bond Indices	Bond should not be 1. Tax Free 2. Floating Rate Bond 3. Partially Paid Up 4. Perpetual 5. Having Single Option (Call/Put) 6. Having step up/step down coupon which is linked to any contingent event 7. Convertible bonds 8. Having Staggered redemption	Bond should not be 1. Tax Free 2. Floating Rate Bond 3. Partially Paid Up 4. Perpetual 5. Having Single Option (Call/Put) 6. Having step up/step down coupon which is linked to any contingent event 7. Convertible bonds 8. Having Staggered redemption 9. a municipal bond 10. Having structured obligation and/or credit enhancement

Parameter	Index name	Existing method	Revised Method
5) ISIN selection	Nifty CP, CD Indices (All variants)	For each selected issuer, all the securities falling in the respective maturity range are selected to be part of the respective index	1) For each selected issuer, eligible (only listed security in case of CP) security with highest outstanding amount as on review date falling under respective maturity range/Macaulay duration bucket is selected to be part of the index. 2) In case of tie, preference to be given to longest maturity ISIN.
	Nifty A Corporate Bond indices	Index consists of all eligible bonds within the respective Macaulay duration range	
6) Weight assignment	Nifty CD Indices (A variant)	Weight assigned to each security based on its outstanding size	1) Each security to be given weight based on a composite score calculated on the basis of liquidity score (50%) and outstanding amount (50%) as on the data cut-off date. 2) For Nifty AAA, AA+, AA, AA- corporate bond, BPSU - A indices, CP - A and CD - A indices in addition to the existing applicable weight cap, single security limit to be 25% in case enough number of issuers are not available. Any excess weight to be redistributed in the remaining portfolio proportionally
	1) Nifty AAA, AA+, AA, AA- Corporate Bond Indices 2) Nifty Banking & PSU Bond Indices (A variant)	Weights to selected bonds are assigned based on time weighted issuer level amount outstanding	
	Nifty A Corporate Bond indices	Total weight of the index to be equally divided amongst the eligible long term credit rating notches. Further, weights to selected securities within each long term credit rating notches to be assigned based on security level outstanding amt.	
7) Index rebalancing and reconstitution	Nifty CP Indices & Nifty CD Indices (All variants)	The index is rebalanced and reconstituted on a fortnightly basis	The index is rebalanced and reconstituted on a monthly basis

Parameter	Index name	Existing method	Revised Method
8) Sub-index weight reset	Nifty Fixed Income PRC indices – Tier 1	Sub-index weights are fixed. Sub-index weights to be reset to fixed weights on last working day of the existing month	<p>1) Within each PRC index, sub-indices weights to be based on composite of Liquidity score and outstanding amount score (50:50 weight) of all underlying issuers (Overnight/sovereign component being fixed).</p> <p>2) Weights of each PRC index to be reviewed on a quarterly basis, while issuer/group and sector exposure limits to be checked on a monthly basis and to be effective on last working day of the existing month.</p>
9) Sector/Group/Issuer limit	Nifty Fixed Income PRC indices – Tier 1	Issuer cap applied at sub index level. Sector/Group cap is not applicable	Weight of each group/sector/issuer to be capped in compliance with norms under section headed "Prudential limits and disclosures on portfolio concentration risk in debt oriented mutual fund schemes" in SEBI vide circular no. SEBI/HO/IMD/ IMD-PoD-1/P/CIR/ 2023/74 on May 19, 2023. In case issuer/group/sector limits are breached, weights of non-sovereign sub-indices that doesn't include such issuers/groups/sectors to be adjusted in order to ensure the issuer/group/sector limits are met. In case the issuer/group/sector capping are still breaching, the excess weight to be allocated to Sovereign part

The Index Maintenance Sub-Committee (Debt) of NSE Indices Limited has decided to revise the sub-indices allocation of Nifty Fixed Income PRC indices as mentioned hereunder:

<b>Index name</b>	<b>Existing Sub-indices</b>	<b>Existing Sub-indices weights</b>	<b>Revised Sub-indices</b>	<b>Revised Sub-indices weights wef March 28, 2024</b>
NIFTY Liquid Index A-I	NIFTY 1D Rate Index	15.00%	NIFTY 1D Rate Index (15%)*	15.00%
	NIFTY 91 Day T-Bill Index	10.00%	NIFTY 91 Day T-Bill Index (5.00%)*	5.00%
	-	-	NIFTY 30 Day T-Bill Index (5.00%)*	5.00%
	-	-	NIFTY 60 Day T-Bill Index (5.00%)*	5.00%
	NIFTY 1 Month CD Index - A	10.00%	NIFTY 1 Month CD Index - A	8.57%
	NIFTY 1 Month CP Index - A	25.00%	NIFTY 2 Month CD Index - A	12.85%
	NIFTY 2 Month CD Index - A	5.00%	NIFTY 3 Month CD Index - A	30.32%
	NIFTY 2 Month CP Index - A	20.00%	NIFTY 1 Month CP Index - A	5.50%
	NIFTY 3 Month CD Index - A	5.00%	NIFTY 2 Month CP Index - A	7.65%
	NIFTY 3 Month CP Index - A	10.00%	NIFTY 3 Month CP Index - A	5.12%
NIFTY Money Market Index A-I	NIFTY 30 Day T-Bill Index	1.50%	NIFTY 30 Day T-Bill Index (3.00%)*	3.00%
	NIFTY 60 Day T-Bill Index	1.50%	NIFTY 60 Day T-Bill Index (3.00%)*	3.00%
	NIFTY 91 Day T-Bill Index	5.10%	NIFTY 91 Day T-Bill Index (3.00%)*	3.00%
	NIFTY 182 Day T-Bill Index	3.75%	NIFTY 182 Day T-Bill Index (3.00%)*	3.00%
	NIFTY 1 Year T-Bill Index	3.15%	NIFTY 1 Year T-Bill Index (3.00%)*	3.00%
	NIFTY 1 Month CD Index - A	3.50%	NIFTY 1 Month CD Index - A	5.23%
	NIFTY 2 Month CD Index - A	5.95%	NIFTY 2 Month CD Index - A	8.07%
	NIFTY 3 Month CD Index - A	11.20%	NIFTY 3 Month CD Index - A	20.69%

Index name	Existing Sub-indices	Existing Sub-indices weights	Revised Sub-indices	Revised Sub-indices weights wef March 28, 2024
NIFTY Ultra Short Duration Debt Index A-I	NIFTY 6 Month CD Index - A	3.85%	NIFTY 6 Month CD Index - A	4.95%
	NIFTY 1 Year CD Index - A	10.50%	NIFTY 1 Year CD Index - A	22.05%
	NIFTY 1 Month CP Index - A	5.00%	NIFTY 1 Month CP Index - A	3.35%
	NIFTY 2 Month CP Index - A	9.00%	NIFTY 2 Month CP Index - A	4.64%
	NIFTY 3 Month CP Index - A	26.00%	NIFTY 3 Month CP Index - A	8.36%
	NIFTY 6 Month CP Index - A	5.00%	NIFTY 6 Month CP Index - A	1.31%
	NIFTY 1 Year CP Index - A	5.00%	NIFTY 1 Year CP Index - A	6.35%
NIFTY Low Duration Debt Index A-I	NIFTY 30 Day T-Bill Index	1.00%	-	-
	NIFTY 60 Day T-Bill Index	1.00%	-	-
	NIFTY 91 Day T-Bill Index	3.40%	NIFTY 91 Day T-Bill Index (5.00%)*	8.81%
	NIFTY 182 Day T-Bill Index	2.50%	NIFTY 182 Day T-Bill Index (5.00%)*	8.81%
	NIFTY 1 Year T-Bill Index	2.10%	-	-
	NIFTY 3 Month CD Index - A	5.00%	NIFTY 3 Month CD Index - A	36.74%
	NIFTY 6 Month CD Index - A	5.00%	NIFTY 6 Month CD Index - A	11.83%
	NIFTY 3 Month CP Index - A	25.00%	NIFTY 3 Month CP Index - A	9.79%
	NIFTY 6 Month CP Index - A	20.00%	NIFTY 6 Month CP Index - A	2.55%
	NIFTY AAA Ultra Short Duration Bond Index	25.00%	NIFTY AAA Ultra Short Duration Bond Index	21.48%
NIFTY Low Duration Debt Index A-I	NIFTY AAA Low Duration Bond Index	10.00%	-	-
	-	-	NIFTY 60 Day T-Bill Index (3.33%)*	9.09%
	-	-	NIFTY 91 Day T-Bill Index (3.33%)*	9.09%
	NIFTY 1 Year T-Bill Index	10.00%	NIFTY 1 Year T-Bill Index (3.33%)*	9.09%

Index name	Existing Sub-indices	Existing Sub-indices weights	Revised Sub-indices	Revised Sub-indices weights wef March 28, 2024
NIFTY Short Duration Debt Index A-II <sup>#</sup>	-	-	NIFTY 3 Month CD Index - A	12.15%
	NIFTY 6 Month CD Index - A	5.00%	NIFTY 6 Month CD Index - A	3.31%
	NIFTY 1 Year CD Index - A	5.00%	NIFTY 1 Year CD Index - A	16.49%
	-	-	NIFTY 3 Month CP Index - A	2.13%
	NIFTY 6 Month CP Index - A	25.00%	NIFTY 6 Month CP Index - A	4.03%
	NIFTY 1 Year CP Index - A	25.00%	NIFTY 1 Year CP Index - A	17.95%
	NIFTY AAA Low Duration Bond Index	30.00%	NIFTY AAA Low Duration Bond Index	16.67%
NIFTY Medium Duration G-Sec Index	NIFTY Medium Duration G-Sec Index	5.00%	NIFTY Medium Duration G-Sec Index (10.00%) <sup>@</sup>	10.00%
	NIFTY Short Duration G-Sec Index	10.00%	NIFTY Short Duration G-Sec Index (5.00%) <sup>@</sup>	5.00%
	NIFTY 1 Month CD Index - A	1.00%	-	-
	NIFTY 2 Month CD Index - A	1.70%	-	-
	NIFTY 3 Month CD Index - A	3.20%	NIFTY 3 Month CD Index - A	9.14%
	NIFTY 6 Month CD Index - A	1.10%	-	-
	NIFTY 1 Year CD Index - A	3.00%	NIFTY 1 Year CD Index - A	14.54%
	NIFTY 1 Month CP Index - A	2.00%	-	-
	NIFTY 2 Month CP Index - A	3.60%	-	-
	NIFTY 3 Month CP Index - A	10.40%	NIFTY 3 Month CP Index - A	1.71%
	NIFTY 6 Month CP Index - A	2.00%	-	-
	NIFTY 1 Year CP Index - A	2.00%	NIFTY 1 Year CP Index - A	4.60%
	NIFTY AAA Short Duration Bond Index	50.00%	NIFTY AAA Short Duration Bond Index	25.80%
	NIFTY AAA Medium Duration Bond Index	5.00%	-	-
NIFTY Medium	-	-	NIFTY AAA Ultra Short to Medium Residual (ex Pvt Financial Services) Index <sup>\$</sup>	29.20%
	NIFTY Short Duration G-Sec Index	15.00%	-	-

Index name	Existing Sub-indices	Existing Sub-indices weights	Revised Sub-indices	Revised Sub-indices weights wef March 28, 2024
Duration Debt Index A-III	-	-	NIFTY Medium Duration G-Sec Index (50.00%)*	60.00%
	NIFTY AAA Medium Duration Bond Index	70.00%	NIFTY AAA Medium Duration Bond Index	40.00%
	NIFTY AAA Medium to Long Duration Bond Index	10.00%	-	-
	NIFTY AAA Long duration Bond Index	5.00%	-	-
NIFTY Medium to Long Duration Debt Index A-III	NIFTY Medium to Long Duration G-Sec Index	40.00%	NIFTY Medium to Long Duration G-Sec Index (40.00%)*	59.34%
	NIFTY AAA Medium Duration Bond Index	5.00%	NIFTY AAA Medium Duration Bond Index	9.02%
	NIFTY AAA Medium to Long Duration Bond Index	50.00%	NIFTY AAA Medium to Long Duration Bond Index	31.64%
	NIFTY AAA Long duration Bond Index	5.00%	-	-
NIFTY Long Duration Debt Index A-III	NIFTY Long Duration G-Sec Index	50.00%	NIFTY Long Duration G-Sec Index (50.00%)*	60.00%
	NIFTY AAA Long duration Bond Index	50.00%	NIFTY AAA Long duration Bond Index	40.00%
NIFTY Corporate Bond Index A-II	NIFTY Short Duration G-Sec Index	10.00%	NIFTY Short Duration G-Sec Index (28.00%)@	28.00%
	NIFTY AAA Short Duration Bond Index	70.00%	NIFTY AAA Low Duration Bond Index	7.70%
	NIFTY AAA Low Duration Bond Index	20.00%	NIFTY AAA Short Duration Bond Index	32.30%
	-	-	NIFTY AAA Ultra Short to Medium Residual (ex Pvt Financial Services) Index\$	32.00%
NIFTY Banking & PSU Debt Index A-II#	NIFTY Short Duration G-Sec Index	15.00%	NIFTY Short Duration G-Sec Index (28.00%)@	28.00%
	NIFTY 1 Month CD Index - A	1.00%	NIFTY 1 Month CD Index - A	8.70%
	NIFTY 2 Month CD Index - A	1.70%	NIFTY 2 Month CD Index - A	3.46%
	NIFTY 3 Month CD Index - A	3.20%	NIFTY 3 Month CD Index - A	6.79%
	NIFTY 6 Month CD Index - A	1.10%	NIFTY 6 Month CD Index - A	1.87%

Index name	Existing Sub-indices	Existing Sub-indices weights	Revised Sub-indices	Revised Sub-indices weights wef March 28, 2024
NIFTY Composite Debt Index A-III	NIFTY 1 Year CD Index - A	3.00%	NIFTY 1 Year CD Index - A	9.17%
	NIFTY Banking & PSU Short Duration Bond Index - A	60.00%	NIFTY Banking & PSU Short Duration Bond Index - A	27.05%
	NIFTY Banking & PSU Medium Duration Bond Index - A	15.00%	NIFTY Banking & PSU Medium Duration Bond Index - A	6.50%
	-	-	NIFTY Banking & PSU Ultra Short to Medium Residual (ex Financial Services) Index - A <sup>\$</sup>	8.45%
NIFTY Credit Risk Bond Index B-II	NIFTY Short Duration G-Sec Index	3.50%	NIFTY Short Duration G-Sec Index (10.00%)*	15.76%
	NIFTY Medium Duration G-Sec Index	3.85%	NIFTY Medium Duration G-Sec Index (10.00%)*	15.76%
	NIFTY Medium to Long Duration G-Sec Index	16.10%	NIFTY Medium to Long Duration G-Sec Index (15.00%)*	23.64%
	NIFTY AAA Short Duration Bond Index	30.00%	NIFTY AAA Short Duration Bond Index	20.19%
	NIFTY AAA Medium Duration Bond Index	20.00%	NIFTY AAA Medium Duration Bond Index	4.23%
	NIFTY AAA Medium to Long Duration Bond Index	10.00%	NIFTY AAA Medium to Long Duration Bond Index	15.90%
	NIFTY AAA Long duration Bond Index	5.00%	NIFTY AAA Long duration Bond Index	4.52%
	NIFTY Long Duration G-Sec Index	11.55%	-	-

Index name	Existing Sub-indices	Existing Sub-indices weights	Revised Sub-indices	Revised Sub-indices weights wef March 28, 2024
	NIFTY AA Short Duration Bond Index	25.00%	NIFTY AA Short Duration Bond Index	23.00%
	NIFTY AA- Low Duration Bond Index	5.00%	NIFTY AA- Low Duration Bond Index	2.91%
	NIFTY AA- Short Duration Bond Index	5.00%	NIFTY AA- Short Duration Bond Index	7.57%
	NIFTY A Short-Term Bond Index	10.00%	-	-
	-	-	NIFTY AA & AA- Ultra Short to Medium to Long Residual (ex Pvt Financial Services) Index <sup>\$</sup>	21.75%

\*these are the minimum weight while the actual weights could be higher; @Fixed weight, #maximum 30% allocation to CP & CD component

<sup>\$</sup>Only to be added when issuer/group/sector limits are not met using the existing sub-indices. Issuers which are falling beyond the percentile metric coverage ([Annexure 2](#)) and other than pvt financial services sector will be selected in AAA residual index and other than financial services sector will be selected in BPSU residual index. For AA category residual index, eligible issuers other than pvt financial service sectors will be selected in AA category residual index

The above changes shall become effective from March 28, 2024, on all the indices mentioned in the annexure 1 below.

### **1. Annual Review of Nifty Fixed Income Indices:**

#### **A. Weights to sub-indices for various Nifty Aggregate indices are reviewed as part of the annual review exercise. The new weights for these aggregate indices are as detailed below:**

These changes shall become effective from March 28, 2024.

Index Name	Sub-Indices	Existing Allocation (%)	Revised Allocation (%)
NIFTY Liquid Index	NIFTY 1D Rate Index	30	30
	NIFTY 91 Day T-Bill Index	5	5
	NIFTY 1 Month CP Index	30	26
	NIFTY 1 Month CD Index	10	14
	NIFTY 2 Month CP Index	10	11
	NIFTY 2 Month CD Index	5	4
	NIFTY 3 Month CP Index	7	6

Index Name	Sub-Indices	Existing Allocation (%)	Revised Allocation (%)
NIFTY Money Market Index	NIFTY 3 Month CD Index	3	4
	NIFTY All Maturity T-Bill Index	15	15
	NIFTY All Maturity CP Index	50	47
	NIFTY All Maturity CD Index	35	38
NIFTY Low Duration Debt Index	NIFTY 3 Month CP Index	18	15
	NIFTY 3 Month CD Index	7	10
	NIFTY 6 Month CP Index	6	5
	NIFTY 6 Month CD Index	4	5
	NIFTY 1 Year CP Index	8	7
	NIFTY 1 Year CD Index	17	18
	NIFTY AA Low Duration Bond Index	4	3
	NIFTY AA+ Low Duration Bond Index	5	3
	NIFTY AAA Low Duration Bond Index	31	34
	NIFTY Short Duration G-Sec Index	15	15
NIFTY Short Duration Debt Index	NIFTY AAA Short Duration Bond Index	55	55
	NIFTY AA+ Short Duration Bond Index	6	6
	NIFTY AA Short Duration Bond Index	4	4
	NIFTY All Maturity CP Index	13	11
	NIFTY All Maturity CD Index	7	9
	NIFTY Medium Duration G-Sec Index	30	30
NIFTY Medium Duration Debt Index	NIFTY AAA Medium Duration Bond Index	45	48
	NIFTY AA+ Medium Duration Bond Index	4	5
	NIFTY AA Medium Duration Bond Index	6	2
	NIFTY AAA Short Duration Bond Index	13	13
	NIFTY AA+ Short Duration Bond Index	1	1
	NIFTY AA Short Duration Bond Index	1	1

Index Name	Sub-Indices	Existing Allocation (%)	Revised Allocation (%)
NIFTY Medium to Long Duration Debt Index	NIFTY Medium to Long Duration G-Sec Index	35	35
	NIFTY 10 Year SDL Index	10	10
	NIFTY AAA Medium to Long Duration Bond Index	31	31
	NIFTY AA+ Medium to Long Duration Bond Index	2	2
	NIFTY AA Medium to Long Duration Bond Index	2	2
	NIFTY AAA Medium Duration Bond Index	16	17
	NIFTY AA+ Medium Duration Bond Index	2	2
	NIFTY AA Medium Duration Bond Index	2	1
NIFTY Long Duration Debt Index	NIFTY Long Duration G-Sec Index	45	45
	NIFTY 10 Year SDL Index	10	10
	NIFTY AAA Long Duration Bond Index	15	15
	NIFTY AAA Medium to Long Duration Bond Index	27	27
	NIFTY AA+ Medium to Long Duration Bond Index	1	2
	NIFTY AA Medium to Long Duration Bond Index	2	1
NIFTY Composite Debt Index	NIFTY 10 Year SDL Index	5	5
	NIFTY AA Medium Duration Bond Index	2	1
	NIFTY AA+ Medium Duration Bond Index	1	1
	NIFTY AAA Medium Duration Bond Index	12	13
	NIFTY AA Short Duration Bond Index	2	2
	NIFTY AA+ Short Duration Bond Index	2	2
	NIFTY AAA Short Duration Bond Index	21	21
	NIFTY AA Medium to Long Duration Bond Index	1	1

Index Name	Sub-Indices	Existing Allocation (%)	Revised Allocation (%)
NIFTY Corporate Bond Index	NIFTY AA+ Medium to Long Duration Bond Index	1	1
	NIFTY AAA Medium to Long Duration Bond Index	18	18
	NIFTY All Duration G-Sec Index	35	35
NIFTY Credit Risk Bond Index	NIFTY AAA Short Duration Bond Index	62	62
	NIFTY AA+ Short Duration Bond Index	6	6
	NIFTY AA Short Duration Bond Index	7	6
	NIFTY AA- Short Duration Bond Index	5	6
	NIFTY AAA Medium Duration Bond Index	16	15
	NIFTY AA+ Medium Duration Bond Index	1	2
	NIFTY AA Medium Duration Bond Index	2	2
	NIFTY AA- Medium Duration Bond Index	1	1
	NIFTY AAA Short Duration Bond Index	15	15
NIFTY Banking & PSU Debt Index	NIFTY AA Short Duration Bond Index	30	23
	NIFTY AA- Short Duration Bond Index	20	27
	NIFTY AA+ Short Duration Bond Index	15	15
	NIFTY A Short-Term Bond Index	20	20
	NIFTY Banking & PSU Short Duration Bond Index	40	40
NIFTY All Duration G-Sec Index	NIFTY Banking & PSU Medium Duration Bond Index	15	15
	NIFTY Banking & PSU Medium to Long Duration Bond Index	20	20
	NIFTY All Maturity CD Index	25	25
	NIFTY Ultra Short Duration G-Sec Index	0	0
	NIFTY Low Duration G-Sec Index	0	0

Index Name	Sub-Indices	Existing Allocation (%)	Revised Allocation (%)
NIFTY Ultra Short Duration Debt Index	NIFTY Short Duration G-Sec Index	10	15
	NIFTY Medium Duration G-Sec Index	11	10
	NIFTY Medium to Long Duration G-Sec Index	46	34
	NIFTY Long Duration G-Sec Index	33	41
NIFTY All Maturity T-Bill Index	NIFTY 3 Month CP Index	37	31
	NIFTY 3 Month CD Index	13	19
	NIFTY 6 Month CP Index	14	13
	NIFTY 6 Month CD Index	11	12
	NIFTY AAA Ultra Short Duration Bond Index	21	22
	NIFTY AA+ Ultra Short Duration Bond Index	1	2
	NIFTY AA Ultra Short Duration Bond Index	3	1
NIFTY All Maturity CD Index	NIFTY 30 Day T-Bill Index	10	10
	NIFTY 60 Day T-Bill Index	10	10
	NIFTY 91 Day T-Bill Index	34	30
	NIFTY 182 Day T-Bill Index	25	27
	NIFTY 364 Day T-Bill Index	21	23
NIFTY All Maturity CP Index	NIFTY 1 Month CD Index	10	10
	NIFTY 2 Month CD Index	17	10
	NIFTY 3 Month CD Index	32	46
	NIFTY 6 Month CD Index	11	10
	NIFTY 1 Year CD Index	30	24
NIFTY AA Category Ultra Short Duration Bond Index	NIFTY 1 Month CP Index	10	10
	NIFTY 2 Month CP Index	18	10
	NIFTY 3 Month CP Index	52	60
	NIFTY 6 Month CP Index	10	10
	NIFTY 1 Year CP Index	10	10
	NIFTY AA+ Ultra Short Duration Bond Index	23	69
	NIFTY AA Ultra Short Duration Bond Index	52	21
	NIFTY AA- Ultra Short Duration Bond Index	25	10

Index Name	Sub-Indices	Existing Allocation (%)	Revised Allocation (%)
NIFTY AA Category Low Duration Bond Index	NIFTY AA+ Low Duration Bond Index	50	38
	NIFTY AA Low Duration Bond Index	37	37
	NIFTY AA- Low Duration Bond Index	13	25
NIFTY AA Category Short Duration Bond Index	NIFTY AA+ Short Duration Bond Index	47	42
	NIFTY AA Short Duration Bond Index	32	27
	NIFTY AA- Short Duration Bond Index	21	31
NIFTY AA Category Medium Duration Bond Index	NIFTY AA+ Medium Duration Bond Index	33	53
	NIFTY AA Medium Duration Bond Index	49	27
	NIFTY AA- Medium Duration Bond Index	18	20
NIFTY AA Category Medium to Long Duration Bond Index	NIFTY AA+ Medium to Long Duration Bond Index	38	46
	NIFTY AA Medium to Long Duration Bond Index	43	42
	NIFTY AA- Medium to Long Duration Bond Index	19	12
NIFTY AA Category Long Duration Bond Index	NIFTY AA+ Long Duration Bond Index	71	84
	NIFTY AA Long Duration Bond Index	26	13
	NIFTY AA- Long Duration Bond Index	3	3
NIFTY All Maturity CD Index - A	NIFTY 1 Month CD Index - A	10	10
	NIFTY 2 Month CD Index - A	17	10
	NIFTY 3 Month CD Index - A	32	46
	NIFTY 6 Month CD Index - A	11	10
	NIFTY 1 Year CD Index - A	30	24
NIFTY All Maturity CP Index - A	NIFTY 1 Month CP Index - A	10	10
	NIFTY 2 Month CP Index - A	18	10
	NIFTY 3 Month CP Index - A	52	60
	NIFTY 6 Month CP Index - A	10	10
	NIFTY 1 Year CP Index - A	10	10
	NIFTY 1 Month CD Index - B	10	10

Index Name	Sub-Indices	Existing Allocation (%)	Revised Allocation (%)
NIFTY All Maturity CD Index - B	NIFTY 2 Month CD Index - B	17	10
	NIFTY 3 Month CD Index - B	32	46
	NIFTY 6 Month CD Index - B	11	10
	NIFTY 1 Year CD Index - B	30	24
NIFTY All Maturity CP Index - B	NIFTY 1 Month CP Index - B	10	10
	NIFTY 2 Month CP Index - B	18	10
	NIFTY 3 Month CP Index - B	52	60
	NIFTY 6 Month CP Index - B	10	10
	NIFTY 1 Year CP Index - B	10	10
NIFTY All Maturity CD Index - C	NIFTY 1 Month CD Index - C	10	10
	NIFTY 2 Month CD Index - C	17	10
	NIFTY 3 Month CD Index - C	32	46
	NIFTY 6 Month CD Index - C	11	10
	NIFTY 1 Year CD Index - C	30	24
NIFTY All Maturity CP Index - C	NIFTY 1 Month CP Index - C	10	10
	NIFTY 2 Month CP Index - C	18	10
	NIFTY 3 Month CP Index - C	52	60
	NIFTY 6 Month CP Index - C	10	10
	NIFTY 1 Year CP Index - C	10	10
NIFTY Banking & PSU Debt Index - A	NIFTY Banking & PSU Short Duration Bond Index - A	40	40
	NIFTY Banking & PSU Medium Duration Bond Index - A	15	15
	NIFTY Banking & PSU Medium to Long Duration Bond Index - A	20	20
	NIFTY All Maturity CD Index - A	25	25
NIFTY Banking & PSU Debt Index - B	NIFTY Banking & PSU Short Duration Bond Index - B	40	40
	NIFTY Banking & PSU Medium Duration Bond Index - B	15	15
	NIFTY Banking & PSU Medium to Long Duration Bond Index - B	20	20
	NIFTY All Maturity CD Index - B	25	25
NIFTY Banking & PSU Debt Index - C	NIFTY Banking & PSU Short Duration Bond Index - C	40	40
	NIFTY Banking & PSU Medium Duration Bond Index - C	15	15
	NIFTY Banking & PSU Medium to Long Duration Bond Index - C	20	20
	NIFTY All Maturity CD Index - C	25	25

**B. As part of the annual review of composition of states of Nifty 10 Year SDL index, the changes in the index portfolio are as detailed below:**

These changes shall come into effect after the first successful SDL auction in April 2024.

Following states are excluded:

Kerala
Madhya Pradesh
West Bengal

Following states are included:

Punjab
Nagaland
Goa

**2. Changes on account of quarterly review of Nifty Target Maturity indices:**

These changes shall become effective from March 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	INE514E08FB6	EXPORT-IMPORT BANK OF INDIA	20-Apr-26
2	INE261F08DT8	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	17-Dec-25
3	INE848E07468	NHPC LIMITED	11-Feb-26
4	INE733E07JX0	NTPC LIMITED	15-Dec-25
5	INE206D08212	NUCLEAR POWER CORPORATION OF INDIA LIMITED	28-Nov-25
6	INE134E08LZ0	POWER FINANCE CORPORATION LIMITED	15-Jan-26
7	INE020B08EL2	REC LIMITED	30-Apr-26

The following securities are being included:

Sr. No.	ISIN	Issuer	Maturity Date
1	INE514E08EU9	EXPORT-IMPORT BANK OF INDIA	07-Dec-25
2	INE261F08DO9	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	30-Jan-26
3	INE848E07AT3	NHPC LIMITED	03-Jan-26

Sr. No.	ISIN	Issuer	Maturity Date
4	INE733E08247	NTPC LIMITED	17-Apr-26
5	INE206D08261	NUCLEAR POWER CORPORATION OF INDIA LIMITED	25-Mar-26
6	INE134E08LU1	POWER FINANCE CORPORATION LIMITED	03-Nov-25
7	INE020B08ET5	REC LIMITED	29-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	INE261F08ED0	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	30-Dec-26
2	INE848E07476	NHPC LIMITED	11-Feb-27
3	INE134E08IX1	POWER FINANCE CORPORATION LIMITED	22-Mar-27
4	INE020B08AA3	REC LIMITED	07-Nov-26

The following securities are being included:

Sr. No.	ISIN	Issuer	Maturity Date
1	INE261F08EF5	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	15-Mar-27
2	INE848E07AU1	NHPC LIMITED	02-Jan-27
3	INE134E08IT9	POWER FINANCE CORPORATION LIMITED	20-Feb-27
4	INE020B08EX7	REC LIMITED	30-Apr-27

### 3. Nifty G-sec Jun 2027 Index

The following securities are being excluded:

Sr. No.	ISIN	Security Name	Maturity Date
1	IN0020140060	8.15% GOVT. STOCK 2026	24-Nov-26
2	IN0020170026	6.79% GOVT. STOCK 2027	15-May-27

The following securities are being included:

Sr. No.	ISIN	Security Name	Maturity Date
1	IN0020160035	6.97% GOVT. STOCK 2026	06-Sep-26
2	IN0020230119	7.33% GOVT. STOCK 2026	30-Oct-26

#### 4. Nifty India Municipal bond index

The following securities are being included:

Sr. No.	ISIN	Issuer	Maturity Date
1	INE0KDG08023	VADODARA MUNICIPAL CORPORATION	04-Mar-29
2	INE117E08029	AHMEDABAD MUNICIPAL CORPORATION	06-Feb-29

#### 5. Nifty BHARAT Bond Index - April 2025

The following security is being included:

Sr. No.	ISIN	Issuer	Maturity Date
1	INE557F08FU2	NATIONAL HOUSING BANK	28-Feb-25

There is no exclusion.

#### 6. Nifty BHARAT Bond Index - April 2030

The following securities are being included:

Sr. No.	ISIN	Issuer	Maturity Date
1	INE053F08353	INDIAN RAILWAY FINANCE CORPORATION LIMITED	18-Apr-29
2	INE261F08EG3	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	30-Apr-29

There is no exclusion.

#### 7. Nifty BHARAT Bond Index - April 2031

The following security is being included:

Sr. No.	ISIN	Issuer	Maturity Date
1	INE557F08FT4	NATIONAL HOUSING BANK	09-Jan-31

There is no exclusion.

#### 3. Quarterly review of Nifty Corporate Bond Indices:

These changes shall become effective from March 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	INE549K07931	MUTHOOT FINCORP LIMITED	29-Mar-24
	2	INE148I07639	INDIABULLS HOUSING FINANCE LIMITED	05-Jun-24
	3	INE128S07366	FIVE-STAR BUSINESS FINANCE LIMITED	11-Apr-24
Nifty AA- Low Duration Bond Index	1	INE896L07702	INDOSTAR CAPITAL FINANCE LIMITED	25-Oct-24
	2	INE549K07BM7	MUTHOOT FINCORP LIMITED	05-Dec-24
	3	INE205A07212	VEDANTA LIMITED	31-Dec-24
	4	INE148I07MM9	INDIABULLS HOUSING FINANCE LIMITED	03-Nov-24
	5	INE360T07058	MANAPPURAM HOME FINANCE LIMITED	02-Nov-24
Nifty AA- Short Duration Bond Index	1	INE608A08017	PUNJAB AND SIND BANK	19-Oct-26
	2	INE244L07242	INDIABULLS COMMERCIAL CREDIT LIMITED	21-Sep-26
	3	INE523L07660	NUVAMA WEALTH AND INVESTMENT LIMITED	15-Jul-25
	4	INE443L08131	BELSTAR MICROFINANCE LIMITED	30-Sep-27
	5	INE918K07KJ1	NUVAMA WEALTH FINANCE LIMITED	14-Dec-26
	6	INE148I07GL3	INDIABULLS HOUSING FINANCE LIMITED	26-Sep-26
	7	INE549K07CS2	MUTHOOT FINCORP LIMITED	01-Nov-26
	8	INE516Q08331	ASIRVAD MICRO FINANCE LIMITED	26-Jun-26
Nifty AA- Medium Duration Bond Index	1	INE516Q08398	ASIRVAD MICRO FINANCE LIMITED	03-Oct-28
	2	INE413U08044	IIFL SAMASTA FINANCE LIMITED	19-Jul-28
	3	INE03W108015	ARKA FINCAP LIMITED	25-Feb-28
	4	INE148I07JQ6	INDIABULLS HOUSING FINANCE LIMITED	15-Jan-29

Index Name	Sr. No .	ISIN	Issuer Name	Maturity Date
Nifty AA- Medium to long Duration Bond Index	5	INE549K07CP8	MUTHOOT FINCORP LIMITED	20-Sep-28
	6	INE007N08015	FEDBANK FINANCIAL SERVICES LIMITED	30-Sep-27
	7	INE244L08034	INDIABULLS COMMERCIAL CREDIT LIMITED	05-Jan-28
	8	INE477Z08014	GREATER HYDERABAD MUNICIPAL CORPORATION	16-Feb-28
Nifty AA- Long Duration Bond Index	1	INE516Q08430	ASIRVAD MICRO FINANCE LIMITED	07-Jul-30
	2	INE205A07196	VEDANTA LIMITED	25-Feb-30
	3	INE608A08033	PUNJAB AND SIND BANK	26-Oct-29
	4	INE918K07FU8	NUVAMA WEALTH FINANCE LIMITED	05-Feb-30
	5	INE477Z24011	GREATER HYDERABAD MUNICIPAL CORPORATION	21-Aug-29
	6	INE549K07CZ7	MUTHOOT FINCORP LIMITED	01-Nov-28
	7	INE007N08023	FEDBANK FINANCIAL SERVICES LIMITED	26-Apr-30
Nifty AA- Long Duration Bond Index	1	INE549K07CH5	MUTHOOT FINCORP LIMITED	20-Sep-31
Nifty AA Ultra Short Duration Bond Index	1	INE01A207039	JM FINANCIAL HOME LOANS LIMITED	29-Apr-24
	2	INE818F07047	KERALA FINANCIAL CORPORATION	04-Apr-24
	3	INE641O07086	PIRAMAL CAPITAL AND HOUSING FINANCE LIMITED	03-May-24
	4	INE572E07076	PNB HOUSING FINANCE LIMITED	25-Jun-24
	5	INE601U08259	TATA MOTORS FINANCE LIMITED	25-Jun-24
Nifty AA Low Duration Bond Index	1	INE05OC24017	LUCKNOW MUNICIPAL CORPORATION	18-Nov-24
	2	INE909H08402	TMF HOLDINGS LIMITED	14-Oct-24

Index Name	Sr. No .	ISIN	Issuer Name	Maturity Date
	3	INE114A07869	STEEL AUTHORITY OF INDIA LIMITED	14-Oct-24
	4	INE477L07AL3	IIFL HOME FINANCE LIMITED	03-Jan-25
Nifty AA Short Duration Bond Index	1	INE01A207112	JM FINANCIAL HOME LOANS LIMITED	28-Jun-26
	2	INE530B07344	IIFL FINANCE LIMITED	28-Jun-26
	3	INE651J07895	JM FINANCIAL CREDIT SOLUTIONS LIMITED	09-Jun-26
	4	INE02KN07014	GODREJ FINANCE LIMITED	30-Apr-26
	5	INE155A08431	TATA MOTORS LIMITED	31-Mar-26
	6	INE538L07270	AADHAR HOUSING FINANCE LIMITED	31-Mar-26
	7	INE012I07058	JM FINANCIAL SERVICES LIMITED	20-Nov-25
	8	INE523H07CA1	JM FINANCIAL PRODUCTS LIMITED	08-Dec-26
	9	INE477L07AN9	IIFL HOME FINANCE LIMITED	03-Jan-27
	10	INE146O08191	HINDUJA LEYLAND FINANCE LIMITED	25-Sep-26
	11	INE00QS24019	INDORE MUNICIPAL CORPORATION	20-Feb-26
	12	INE949L08418	AU SMALL FINANCE BANK LIMITED	30-May-25
Nifty AA Medium Duration Bond Index	1	INE651J07622	JM FINANCIAL CREDIT SOLUTIONS LIMITED	07-Jun-28
	2	INE0GVF24048	GHAZIABAD NAGAR NIGAM	06-Apr-28
	3	INE729N08089	TVS CREDIT SERVICES LIMITED	31-Jan-28
	4	INE146O08209	HINDUJA LEYLAND FINANCE LIMITED	21-Apr-28
	5	INE601U08010	TATA MOTORS FINANCE LIMITED	13-Nov-27
	6	INE05OC24041	LUCKNOW MUNICIPAL CORPORATION	18-Nov-27
	7	INE477L07AR0	IIFL HOME FINANCE LIMITED	03-Jan-29

Index Name	Sr. No .	ISIN	Issuer Name	Maturity Date
	8	INE818F07120	KERALA FINANCIAL CORPORATION	14-Sep-28
	9	INE00QS24043	INDORE MUNICIPAL CORPORATION	20-Feb-28
	10	INE530B08094	IIFL FINANCE LIMITED	24-Jun-28
Nifty AA Medium to long Duration Bond Index	1	INE523H07BT3	JM FINANCIAL PRODUCTS LIMITED	13-Jul-32
	2	INE0GVF24071	GHAZIABAD NAGAR NIGAM	06-Apr-31
	3	INE516Y07428	PIRAMAL CAPITAL AND HOUSING FINANCE LIMITED	23-Jul-31
	4	INE477L07AS8	IIFL HOME FINANCE LIMITED	03-Jan-29
	5	INE522D07BN7	MANAPPURAM FINANCE LIMITED	09-Jul-30
	6	INE401Y08017	HINDUJA HOUSING FINANCE LIMITED	12-Jun-30
	7	INE530B07369	IIFL FINANCE LIMITED	28-Jun-28
	8	INE601U08051	TATA MOTORS FINANCE LIMITED	29-Mar-29
	9	INE818F07146	KERALA FINANCIAL CORPORATION	14-Sep-30
	10	INE812V07047	THDC INDIA LIMITED	20-Jan-31
	11	INE00QS24035	INDORE MUNICIPAL CORPORATION	20-Feb-32
	12	INE651J07861	JM FINANCIAL CREDIT SOLUTIONS LIMITED	28-May-32
Nifty AA Long Duration Bond Index	1	D23DE2LTBPB3	Dummy Issuer D23DE2LTBPB3	28-Dec-31
Nifty AA+ Ultra Short Duration Bond Index	1	INE149A08160	CHOLAMANDALAM FINANCIAL HOLDINGS LIMITED	30-Mar-24
	2	INE957N07534	HERO FINCORP LIMITED	21-May-24
	3	INE688I08194	IDFC FIRST BANK LIMITED	07-Jun-24
	4	INE950O08238	MAHINDRA RURAL HOUSING FINANCE LIMITED	28-May-24

Index Name	Sr. No .	ISIN	Issuer Name	Maturity Date
	5	INE414G07FW2	MUTHOOT FINANCE LIMITED	20-Jun-24
	6	INE652X07035	MUTHOOT HOMEFIN (INDIA) LIMITED	13-May-24
	7	INE343G08026	BHARTI HEXACOM LIMITED	30-Apr-24
	8	INE121A07OI7	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	11-Apr-24
	9	INE721A08DC8	SHRIRAM FINANCE LIMITED	26-Apr-24
	10	INE511C07599	POONAWALLA FINCORP LIMITED	06-Apr-24
Nifty AA+ Low Duration Bond Index	1	INE0AD507044	ASEEM INFRASTRUCTURE FINANCE LIMITED	29-Nov-24
	2	INE477A08025	CAN FIN HOMES LIMITED	03-Dec-24
	3	INE121A07QH4	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	27-Dec-24
	4	INE428A08028	INDIAN BANK	20-Jan-25
	5	INE511C07763	POONAWALLA FINCORP LIMITED	23-Oct-24
	6	INE667F08129	SUNDARAM HOME FINANCE LIMITED	16-Dec-24
	7	INE403D08140	BHARTI TELECOM LIMITED	05-Dec-24
	8	INE721A07IO4	SHRIRAM FINANCE LIMITED	13-Nov-24
	9	INE957N07716	HERO FINCORP LIMITED	22-Nov-24
	10	INE092T08BQ8	IDFC FIRST BANK LIMITED	14-Oct-24
	11	INE414G07GW0	MUTHOOT FINANCE LIMITED	03-Nov-24
Nifty AA+ Short Duration Bond Index	1	INE095A08058	INDUSIND BANK LIMITED	09-Dec-26
	2	INE849A08082	TRENT LIMITED	29-May-26

Index Name	Sr. No .	ISIN	Issuer Name	Maturity Date
Nifty AA+ Medium Duration Bond Index	3	INE742F07353	ADANI PORTS AND SPECIAL ECONOMIC ZONE LIMITED	27-May-26
	4	INE667F07IO8	SUNDARAM HOME FINANCE LIMITED	27-Oct-26
	5	INE721A07NO4	SHRIRAM FINANCE LIMITED	26-May-25
	6	INE121A07RH2	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	09-Jun-25
	7	INE432R07380	SHRIRAM HOUSING FINANCE LIMITED	01-Dec-26
	8	INE403D08132	BHARTI TELECOM LIMITED	21-Nov-25
	9	INE477A07373	CAN FIN HOMES LIMITED	27-May-26
	10	INE688I08202	IDFC FIRST BANK LIMITED	06-Jun-25
	11	INE081A08215	TATA STEEL LIMITED	01-Oct-26
	12	INE202E07062	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	24-Sep-25
	13	INE950O08139	MAHINDRA RURAL HOUSING FINANCE LIMITED	28-May-27
	1	INE511C08AL6	POONAWALLA FINCORP LIMITED	28-Mar-28
	2	INE950O07248	MAHINDRA RURAL HOUSING FINANCE LIMITED	01-Jun-28
	3	INE0P1K24010	PIMPRI CHINCHWAD MUNICIPAL CORPORATION	28-Jul-28
	4	INE667F07II0	SUNDARAM HOME FINANCE LIMITED	08-Dec-27
	5	INE414G07IL9	MUTHOOT FINANCE LIMITED	04-Oct-28
	6	INE721A07RL1	SHRIRAM FINANCE LIMITED	28-Apr-28

Index Name	Sr. No .	ISIN	Issuer Name	Maturity Date
	7	INE121A07RE9	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	09-Aug-28
Nifty AA+ Medium to long Duration Bond Index	1	INE095A08090	INDUSIND BANK LIMITED	29-Oct-31
	2	INE742F07460	ADANI PORTS AND SPECIAL ECONOMIC ZONE LIMITED	12-Apr-30
	3	INE511C07706	POONAWALLA FINCORP LIMITED	06-May-29
	4	INE414G07IJ3	MUTHOOT FINANCE LIMITED	04-Oct-28
	5	INE202E08110	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	27-Jan-33
	6	INE957N08060	HERO FINCORP LIMITED	04-Mar-30
Nifty AAA Ultra Short Duration Bond Index	1	INE296A07RR1	BAJAJ FINANCE LIMITED	12-Apr-24
	2	INE660A07RE6	SUNDARAM FINANCE LIMITED	26-Apr-24
	3	INE557F08FM9	NATIONAL HOUSING BANK	02-Apr-24
	4	INE242A08510	INDIAN OIL CORPORATION LIMITED	19-Apr-24
	5	INE261F08DD2	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	29-Apr-24
	6	INE020B08DR1	REC LIMITED	20-Jun-24
	7	INE040A08476	HDFC BANK LIMITED	24-Jun-24
	8	INE115A07PG0	LIC HOUSING FINANCE LIMITED	15-May-24
	9	INE916DA7RC 4	KOTAK MAHINDRA PRIME LIMITED	21-Jun-24
	10	INE756I07DO4	HDB FINANCIAL SERVICES LIMITED	28-May-24
	11	INE514E08DP1	EXPORT-IMPORT BANK OF INDIA	04-Apr-24

Index Name	Sr. No .	ISIN	Issuer Name	Maturity Date
	12	INE047A08141	GRASIM INDUSTRIES LIMITED	15-Apr-24
	13	INE018A08BI0	LARSEN AND TOUBRO LIMITED	10-Jun-24
	14	INE733E08213	NTPC LIMITED	29-Apr-24
Nifty AAA Low Duration Bond Index	1	INE115A07OX8	LIC HOUSING FINANCE LIMITED	20-Dec-24
	2	INE134E08KH0	POWER FINANCE CORPORATION LIMITED	19-Nov-24
	3	INE020B08CF8	REC LIMITED	26-Nov-24
	4	INE756I07DT3	HDB FINANCIAL SERVICES LIMITED	25-Oct-24
	5	INE040A08906	HDFC BANK LIMITED	08-Jan-25
	6	INE238A08351	AXIS BANK LIMITED	05-Dec-24
	7	INE691I07EW4	L&T FINANCE HOLDINGS LIMITED	01-Nov-24
	8	INE018A08BH2	LARSEN AND TOUBRO LIMITED	09-Dec-24
	9	INE557F08FH9	NATIONAL HOUSING BANK	21-Jan-25
	10	INE916DA7RI1	KOTAK MAHINDRA PRIME LIMITED	22-Oct-24
	11	INE752E08593	POWER GRID CORPORATION OF INDIA LIMITED	25-Oct-24
	12	INE660A07RJ5	SUNDARAM FINANCE LIMITED	18-Dec-24
	13	INE033L07GQ0	TATA CAPITAL HOUSING FINANCE LIMITED	14-Jan-25
	14	INE306N07DT7	TATA CAPITAL FINANCIAL SERVICES LIMITED	20-Nov-24
Nifty AAA Short Duration Bond Index	1	INE018A08BK6	LARSEN AND TOUBRO LIMITED	09-Nov-25
	2	INE261F08DK7	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	31-Jul-25
	3	INE040A08922	HDFC BANK LIMITED	02-Jun-25
	4	INE020B08EP3	REC LIMITED	30-Sep-26

Index Name	Sr. No .	ISIN	Issuer Name	Maturity Date
	5	INE556F08KK5	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	19-Apr-27
	6	INE115A07PZ0	LIC HOUSING FINANCE LIMITED	18-Aug-25
	7	INE756I07EG8	HDB FINANCIAL SERVICES LIMITED	11-Aug-25
	8	INE916DA7SF5	KOTAK MAHINDRA PRIME LIMITED	22-Jun-26
	9	INE296A07SK4	BAJAJ FINANCE LIMITED	10-Jun-25
	10	INE774D07UT1	MAHINDRA AND MAHINDRA FINANCIAL SERVICES LIMITED	26-Mar-26
	11	INE306N07NS8	TATA CAPITAL FINANCIAL SERVICES LIMITED	22-Jan-27
	12	INE053F08338	INDIAN RAILWAY FINANCE CORPORATION LIMITED	24-Nov-26
	13	INE660A07RP2	SUNDARAM FINANCE LIMITED	22-Sep-25
Nifty AAA Medium Duration Bond Index	1	INE134E08JG4	POWER FINANCE CORPORATION LIMITED	22-Nov-27
	2	INE020B08BC7	REC LIMITED	28-Sep-28
	3	INE018A08BE9	LARSEN AND TOUBRO LIMITED	28-Apr-28
	4	INE115A07MQ6	LIC HOUSING FINANCE LIMITED	23-Nov-27
	5	INE040A08955	HDFC BANK LIMITED	16-May-28
	6	INE860H07IK3	ADITYA BIRLA FINANCE LIMITED	02-May-28
	7	INE053F07AZ4	INDIAN RAILWAY FINANCE CORPORATION LIMITED	08-Jan-29
	8	INE296A07SE7	BAJAJ FINANCE LIMITED	25-Oct-27

Index Name	Sr. No .	ISIN	Issuer Name	Maturity Date
Nifty AAA Medium to long Duration Bond Index	9	INE539K07254	HDFC CREDILA FINANCIAL SERVICES LIMITED	29-Mar-28
	10	INE377Y07433	BAJAJ HOUSING FINANCE LIMITED	01-Sep-28
	11	INE206D08501	NUCLEAR POWER CORPORATION OF INDIA LIMITED	21-Mar-28
	12	INE242A08544	INDIAN OIL CORPORATION LIMITED	25-Nov-27
	1	INE040A08914	HDFC BANK LIMITED	17-Feb-33
	2	INE153A08170	MAHANAGAR TELEPHONE NIGAM LIMITED	07-Nov-33
	3	INE860H07IS6	ADITYA BIRLA FINANCE LIMITED	09-Oct-33
	4	INE261F08CZ7	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	17-Mar-31
	5	INE134E08LN6	POWER FINANCE CORPORATION LIMITED	14-Apr-32
	6	INE296A07SM0	BAJAJ FINANCE LIMITED	23-May-33
	7	INE306N08516	TATA CAPITAL FINANCIAL SERVICES LIMITED	27-Jul-33
	8	INE115A07QI4	LIC HOUSING FINANCE LIMITED	09-May-33
	9	INE861G08076	FOOD CORPORATION OF INDIA	23-Oct-30
	10	INE053F07BC1	INDIAN RAILWAY FINANCE CORPORATION LIMITED	13-Mar-29
	11	INE377Y07367	BAJAJ HOUSING FINANCE LIMITED	23-Sep-32
	12	INE891K08166	AXIS FINANCE LIMITED	28-Oct-33
	13	INE514E08FQ4	EXPORT-IMPORT BANK OF INDIA	11-Jan-33

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty AAA Long Duration Bond Index	1	INE514E08FO9	EXPORT-IMPORT BANK OF INDIA	26-May-37
	2	INE0J7Q07231	DME DEVELOPMENT LIMITED	04-Dec-38
	3	INE020B08DM2	REC LIMITED	31-Jan-36
	4	INE476A08209	CANARA BANK	29-Nov-33
	5	INE062A08397	STATE BANK OF INDIA	24-Sep-38
	6	INE261F08DJ9	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	29-Sep-36
	7	INE906B07IH3	NATIONAL HIGHWAYS AUTHORITY OF INDIA	15-Dec-40
	8	INE787H08071	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	26-Oct-38
	9	INE752E08585	POWER GRID CORPORATION OF INDIA LIMITED	15-Jul-34
	10	INE235P07AF8	L&T FINANCE HOLDINGS LIMITED	20-Oct-34

The following securities are being included:

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty AA- Ultra Short Duration Bond Index	1	INE523L07686	NUVAMA WEALTH AND INVESTMENT LIMITED	15-Jul-24
	2	INE549K07AI7	MUTHOOT FINCORP LIMITED	06-Jul-24
	3	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

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty AA- Short Duration Bond Index	1	INE741K07470	CREDITACCESS GRAMEEN LIMITED	23-Nov-25
	2	INE549K07DE0	MUTHOOT FINCORP LIMITED	31-Jan-27
	3	INE523L07710	NUVAMA WEALTH AND INVESTMENT LIMITED	15-Jul-27
	4	INE03W107249	ARKA FINCAP LIMITED	27-Dec-26
	5	INE008A08V26	IDBI BANK LIMITED	09-Feb-26
Nifty AA- Medium Duration Bond Index	1	INE741K07579	CREDITACCESS GRAMEEN LIMITED	07-Sep-28
	2	INE549K07CB8	MUTHOOT FINCORP LIMITED	02-May-28
	3	INE413U07269	IIFL SAMASTA FINANCE LIMITED	21-Dec-28
	4	INE03W107223	ARKA FINCAP LIMITED	27-Dec-28
	5	INE087P08038	AVANSE FINANCIAL SERVICES LIMITED	27-Dec-27
Nifty AA- Medium to long Duration Bond Index	1	INE549K07DK7	MUTHOOT FINCORP LIMITED	31-Jan-29
Nifty AA- Long Duration Bond Index	1	INE549K07DC4	MUTHOOT FINCORP LIMITED	31-Jan-32
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	INE818F07054	KERALA FINANCIAL CORPORATION	04-Apr-25
Nifty AA Short Duration Bond Index	1	INE812V07013	THDC INDIA LIMITED	03-Oct-26
	2	INE601U08309	TATA MOTORS FINANCE LIMITED	28-Aug-26
	3	INE530B07286	IIFL FINANCE LIMITED	24-Jan-26
	4	INE477L07AK5	IIFL HOME FINANCE LIMITED	28-Sep-26
	5	INE248U07EW8	360 ONE PRIME LIMITED	18-Jan-27
	6	INE538L07197	AADHAR HOUSING FINANCE LIMITED	19-Jan-26
Nifty AA Medium Duration Bond Index	1	INE140A07765	PIRAMAL ENTERPRISES LIMITED	03-Nov-28
	2	INE530B07278	IIFL FINANCE LIMITED	24-Jan-28

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	3	INE601U08051	TATA MOTORS FINANCE LIMITED	29-Mar-29
	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	INE572E07142	PNB HOUSING FINANCE LIMITED	22-Dec-33
Nifty AA Long Duration Bond Index	1	INE401Y08025	HINDUJA HOUSING FINANCE LIMITED	29-Dec-38
Nifty AA+ Ultra Short Duration Bond Index	1	INE950O08253	MAHINDRA RURAL HOUSING FINANCE LIMITED	26-Sep-24
	2	INE121A07PN4	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	31-Jul-24
	3	INE722A07AD2	SHRIRAM 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	INE202E08078	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	16-Apr-25
	6	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

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	2	INE202E08151	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	10-May-27
	3	INE477A07381	CAN FIN HOMES LIMITED	21-May-27
	4	INE002L08010	SJVN LIMITED	29-Sep-26
	5	INE667F07IP5	SUNDARAM HOME FINANCE LIMITED	19-Dec-25
Nifty AA+ Medium Duration Bond Index	1	INE121A07RM2	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LIMITED	07-Dec-28
	2	INE414G07IS4	MUTHOOT FINANCE LIMITED	20-Dec-28
Nifty AA+ Medium to long Duration Bond Index	1	INE202E07294	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	03-Mar-30
	2	INE414G07FY8	MUTHOOT FINANCE LIMITED	30-May-31
	3	INE007N08023	FEDBANK FINANCIAL SERVICES LIMITED	26-Apr-30
Nifty AA+ Long Duration Bond Index	1	INE202E08169	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	23-Feb-34
Nifty AAA Ultra Short Duration Bond Index	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	INE033L07H15	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

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	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
	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	INE040A08708	HDFC BANK LIMITED	29-May-26
Nifty AAA Medium Duration Bond Index	1	INE134E08JP5	POWER FINANCE CORPORATION LIMITED	03-Apr-28
	2	INE020B08EH0	REC LIMITED	31-Mar-28
	3	INE514E08GB4	EXPORT-IMPORT BANK OF INDIA	12-Apr-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	INE040A08AF2	HDFC BANK LIMITED	13-Jun-33
	4	INE261F08EG3	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	30-Apr-29
Nifty AAA Long Duration Bond Index	1	INE020B08EY5	REC LIMITED	28-Feb-34

#### 4. Quarterly review of Nifty Banking & PSU Bond Indices:

These changes shall become effective from March 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	INE519Q08137	FINCARE SMALL FINANCE BANK LIMITED	22-Jun-24
	2	INE688I08194	IDFC FIRST BANK LIMITED	07-Jun-24
	3	INE178A08037	CHENNAI PETROLEUM CORPORATION LIMITED	24-Jun-24
	4	INE514E08FX0	EXPORT-IMPORT BANK OF INDIA	29-Mar-24
	5	INE040A08476	HDFC BANK LIMITED	24-Jun-24
	6	INE094A08028	HINDUSTAN PETROLEUM CORPORATION LIMITED	25-Apr-24
	7	INE090A08TX0	ICICI BANK LIMITED	27-Jun-24
	8	INE787H09053	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	08-Apr-24
	9	INE242A08510	INDIAN OIL CORPORATION LIMITED	19-Apr-24
	10	INE053F09GN3	INDIAN RAILWAY FINANCE CORPORATION LIMITED	27-Apr-24
	11	INE261F08BK1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	29-May-24
	12	INE557F08FM9	NATIONAL HOUSING BANK	02-Apr-24
	13	INE848E07997	NHPC LIMITED	06-Jun-24
	14	INE733E08213	NTPC LIMITED	29-Apr-24
	15	INE134E08KD9	POWER FINANCE CORPORATION LIMITED	04-Jun-24
	16	INE752E07NQ6	POWER GRID CORPORATION OF INDIA LIMITED	25-Apr-24
	17	INE160A08035	PUNJAB NATIONAL BANK	03-Apr-24
	18	INE020B08DR1	REC LIMITED	20-Jun-24
	19	INE00QS24019	INDORE MUNICIPAL CORPORATION	20-Feb-26

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	20	INE0KDG24012	VADODARA MUNICIPAL CORPORATION	28-Mar-27
	21	INE556F08JT8	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	17-Jun-24
Nifty Banking & PSU Low Duration Bond Index	1	INE818W08016	ESAF SMALL FINANCE BANK LIMITED	30-Dec-24
	2	INE05OC24017	LUCKNOW MUNICIPAL CORPORATION	18-Nov-24
	3	INE114A07869	STEEL AUTHORITY OF INDIA LIMITED	14-Oct-24
	4	INE238A08351	AXIS BANK LIMITED	05-Dec-24
	5	INE705A08037	BANK OF BARODA	30-Oct-24
	6	INE667A08013	CANARA BANK	02-Dec-24
	7	INE040A08906	HDFC BANK LIMITED	08-Jan-25
	8	INE787H09095	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	03-Nov-24
	9	INE153A08071	MAHANAGAR TELEPHONE NIGAM LIMITED	28-Nov-24
	10	INE557F08FH9	NATIONAL HOUSING BANK	21-Jan-25
	11	INE848E07732	NHPC LIMITED	26-Nov-24
	12	INE134E08KH0	POWER FINANCE CORPORATION LIMITED	19-Nov-24
	13	INE752E07MG9	POWER GRID CORPORATION OF INDIA LIMITED	23-Jan-25
	14	INE141A08019	PUNJAB NATIONAL BANK	27-Oct-24
	15	INE020B08CF8	REC LIMITED	26-Nov-24
Nifty Banking & PSU Short Duration Bond Index	1	INE528G08345	YES BANK LIMITED	30-Sep-26
	2	INE818W08032	ESAF SMALL FINANCE BANK LIMITED	01-Jun-25
	3	INE949L08418	AU SMALL FINANCE BANK LIMITED	30-May-25
	4	INE0GVF24030	GHAZIABAD NAGAR NIGAM	06-Apr-27

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Medium Duration Bond Index	5	INE05OC24033	LUCKNOW MUNICIPAL CORPORATION	18-Nov-26
	6	INE092T08451	IDFC FIRST BANK LIMITED	28-Apr-25
	7	INE202E07252	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	29-Mar-27
	8	INE178A08029	CHENNAI PETROLEUM CORPORATION LIMITED	17-Jul-25
	9	INE514E08FB6	EXPORT-IMPORT BANK OF INDIA	20-Apr-26
	10	INE040A08922	HDFC BANK LIMITED	02-Jun-25
	11	INE139F07105	KONKAN RAILWAY CORPORATION LIMITED	22-Sep-26
	12	INE261F08DX0	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	31-Jul-26
	13	INE848E07AL0	NHPC LIMITED	15-Sep-26
	14	INE733E08163	NTPC LIMITED	15-Oct-25
	15	INE134E08MT1	POWER FINANCE CORPORATION LIMITED	25-Aug-26
	16	INE752E07OC4	POWER GRID CORPORATION OF INDIA LIMITED	18-Oct-26
	17	INE020B08EP3	REC LIMITED	30-Sep-26
	18	INE556F08KK5	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	19-Apr-27
	1	INE0GVF24048	GHAZIABAD NAGAR NIGAM	06-Apr-28
	2	INE05OC24041	LUCKNOW MUNICIPAL CORPORATION	18-Nov-27
	3	INE202E07260	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	03-Jan-29
	4	INE861G08027	FOOD CORPORATION OF INDIA	22-Mar-28
	5	INE040A08955	HDFC BANK LIMITED	16-May-28

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Medium to Long Duration Bond Index	6	INE053F07AD1	INDIAN RAILWAY FINANCE CORPORATION LIMITED	31-Oct-27
	7	INE896W08020	INLAND WATERWAYS AUTHORITY OF INDIA	13-Oct-27
	8	INE848E07AQ9	NHPC LIMITED	07-Oct-27
	9	INE206D08501	NUCLEAR POWER CORPORATION OF INDIA LIMITED	21-Mar-28
	10	INE134E08JI0	POWER FINANCE CORPORATION LIMITED	29-Jan-28
	11	INE477Z08022	GREATER HYDERABAD MUNICIPAL CORPORATION	14-Aug-28
	12	INE00QS24043	INDORE MUNICIPAL CORPORATION	20-Feb-28
	13	INE0P1K24010	PIMPRI CHINCHWAD MUNICIPAL CORPORATION	28-Jul-28
	14	INE752E07MB0	POWER GRID CORPORATION OF INDIA LIMITED	20-Oct-27
	1	INE608A08041	PUNJAB AND SIND BANK	03-Dec-29
	2	INE0GVF24063	GHAZIABAD NAGAR NIGAM	06-Apr-30
	3	INE05OC24066	LUCKNOW MUNICIPAL CORPORATION	18-Nov-29
	4	INE812V07021	THDC INDIA LIMITED	06-Sep-29
	5	INE202E08110	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	27-Jan-33
	6	INE0AED08037	AI ASSETS HOLDING LIMITED	22-Oct-29
	7	INE238A08450	AXIS BANK LIMITED	28-Dec-28
	8	INE103D08021	BHARAT SANCHAR NIGAM LIMITED	23-Sep-30
	9	INE514E08FQ4	EXPORT-IMPORT BANK OF INDIA	11-Jan-33
	10	INE861G08050	FOOD CORPORATION OF INDIA	12-Dec-29

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Long Duration Bond Index	11	INE094A08143	HINDUSTAN PETROLEUM CORPORATION LIMITED	15-Apr-33
	12	INE031A08699	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	15-Mar-29
	13	INE090A08UI9	ICICI BANK LIMITED	15-Sep-29
	14	INE053F07BE7	INDIAN RAILWAY FINANCE CORPORATION LIMITED	29-Mar-29
	15	INE237A08957	KOTAK MAHINDRA BANK LIMITED	01-Dec-29
	16	INE153A08154	MAHANAGAR TELEPHONE NIGAM LIMITED	20-Jul-33
	17	INE261F08BF1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	22-Mar-29
	18	INE906B07GP0	NATIONAL HIGHWAYS AUTHORITY OF INDIA	28-Mar-29
	19	INE848E08136	NHPC LIMITED	22-Mar-29
	20	INE206D08493	NUCLEAR POWER CORPORATION OF INDIA LIMITED	23-Dec-32
	21	INE134E08MR5	POWER FINANCE CORPORATION LIMITED	25-Aug-33
	22	INE752E07MH7	POWER GRID CORPORATION OF INDIA LIMITED	23-Jan-30
	23	INE477Z24011	GREATER HYDERABAD MUNICIPAL CORPORATION	21-Aug-29
	24	INE00QS24035	INDORE MUNICIPAL CORPORATION	20-Feb-32
	25	INE020B08DV3	REC LIMITED	20-Mar-32
Nifty Banking & PSU Long Duration Bond Index	1	INE787H08063	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	18-Sep-38
	2	INE053F07CQ9	INDIAN RAILWAY FINANCE CORPORATION LIMITED	06-Jul-35

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Ultra Short Duration Bond Index - A	3	INE906B07IY8	NATIONAL HIGHWAYS AUTHORITY OF INDIA	10-Aug-38
	4	INE752E08585	POWER GRID CORPORATION OF INDIA LIMITED	15-Jul-34
	5	INE020B08DM2	REC LIMITED	31-Jan-36
	6	INE062A08397	STATE BANK OF INDIA	24-Sep-38
	1	INE178A08037	CHENNAI PETROLEUM CORPORATION LIMITED	24-Jun-24
	2	INE514E08FX0	EXPORT-IMPORT BANK OF INDIA	29-Mar-24
	3	INE040A08476	HDFC BANK LIMITED	24-Jun-24
	4	INE094A08028	HINDUSTAN PETROLEUM CORPORATION LIMITED	25-Apr-24
	5	INE090A08TX0	ICICI BANK LIMITED	27-Jun-24
	6	INE787H09053	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	08-Apr-24
	7	INE242A08510	INDIAN OIL CORPORATION LIMITED	19-Apr-24
	8	INE053F09GN3	INDIAN RAILWAY FINANCE CORPORATION LIMITED	27-Apr-24
	9	INE261F08BK1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	29-May-24
	10	INE557F08FM9	NATIONAL HOUSING BANK	02-Apr-24
	11	INE848E07997	NHPC LIMITED	06-Jun-24
	12	INE733E08213	NTPC LIMITED	29-Apr-24
	13	INE134E08KD9	POWER FINANCE CORPORATION LIMITED	04-Jun-24
	14	INE752E07NQ6	POWER GRID CORPORATION OF INDIA LIMITED	25-Apr-24
	15	INE160A08035	PUNJAB NATIONAL BANK	03-Apr-24
	16	INE020B08DR1	REC LIMITED	20-Jun-24

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	17	INE556F08JT8	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	17-Jun-24
Nifty Banking & PSU Low Duration Bond Index - A	1	INE238A08351	AXIS BANK LIMITED	05-Dec-24
	2	INE705A08037	BANK OF BARODA	30-Oct-24
	3	INE667A08013	CANARA BANK	02-Dec-24
	4	INE040A08906	HDFC BANK LIMITED	08-Jan-25
	5	INE787H09095	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	03-Nov-24
	6	INE153A08071	MAHANAGAR TELEPHONE NIGAM LIMITED	28-Nov-24
	7	INE557F08FH9	NATIONAL HOUSING BANK	21-Jan-25
	8	INE848E07732	NHPC LIMITED	26-Nov-24
	9	INE733E07HA2	NTPC LIMITED	25-Jan-25
	10	INE134E08KH0	POWER FINANCE CORPORATION LIMITED	19-Nov-24
	11	INE752E07MG9	POWER GRID CORPORATION OF INDIA LIMITED	23-Jan-25
	12	INE141A08019	PUNJAB NATIONAL BANK	27-Oct-24
	13	INE020B08CF8	REC LIMITED	26-Nov-24
	14	INE652A08015	STATE BANK OF INDIA	22-Jan-25
Nifty Banking & PSU Short Duration Bond Index - A	1	INE238A08468	AXIS BANK LIMITED	30-Jan-27
	2	INE029A08073	BHARAT PETROLEUM CORPORATION LIMITED	17-Mar-26
	3	INE476A08050	CANARA BANK	27-Apr-26
	4	INE178A08029	CHENNAI PETROLEUM CORPORATION LIMITED	17-Jul-25
	5	INE514E08FB6	EXPORT-IMPORT BANK OF INDIA	20-Apr-26
	6	INE040A08922	HDFC BANK LIMITED	02-Jun-25
	7	INE031A08871	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	16-May-26
	8	INE090A08TT8	ICICI BANK LIMITED	13-May-26

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Medium Duration Bond Index - A	9	INE896W08012	INLAND WATERWAYS AUTHORITY OF INDIA	03-Mar-27
	10	INE139F07105	KONKAN RAILWAY CORPORATION LIMITED	22-Sep-26
	11	INE237A08940	KOTAK MAHINDRA BANK LIMITED	28-Apr-26
	12	INE261F08DX0	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	31-Jul-26
	13	INE848E07AL0	NHPC LIMITED	15-Sep-26
	14	INE589A08035	NLC INDIA LIMITED	12-Feb-26
	15	INE733E08163	NTPC LIMITED	15-Oct-25
	16	INE134E08MT1	POWER FINANCE CORPORATION LIMITED	25-Aug-26
	17	INE752E07OC4	POWER GRID CORPORATION OF INDIA LIMITED	18-Oct-26
	18	INE160A08092	PUNJAB NATIONAL BANK	05-Feb-26
	19	INE020B08EP3	REC LIMITED	30-Sep-26
	20	INE556F08KK5	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	19-Apr-27
Nifty Banking & PSU Short Duration Bond Index - A	1	INE861G08027	FOOD CORPORATION OF INDIA	22-Mar-28
	2	INE129A08014	GAIL (INDIA) LIMITED	20-Dec-27
	3	INE040A08955	HDFC BANK LIMITED	16-May-28
	4	INE090A08UE8	ICICI BANK LIMITED	15-Jun-28
	5	INE053F07AD1	INDIAN RAILWAY FINANCE CORPORATION LIMITED	31-Oct-27
	6	INE896W08020	INLAND WATERWAYS AUTHORITY OF INDIA	13-Oct-27
	7	INE261F08DV4	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	31-Jan-28
	8	INE848E07AQ9	NHPC LIMITED	07-Oct-27
	9	INE733E07DI4	NTPC LIMITED	10-Jun-28
	10	INE206D08501	NUCLEAR POWER CORPORATION OF INDIA LIMITED	21-Mar-28

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	11	INE134E08JI0	POWER FINANCE CORPORATION LIMITED	29-Jan-28
	12	INE752E07MB0	POWER GRID CORPORATION OF INDIA LIMITED	20-Oct-27
Nifty Banking & PSU Medium to Long Duration Bond Index - A	1	INE0AED08037	AI ASSETS HOLDING LIMITED	22-Oct-29
	2	INE238A08450	AXIS BANK LIMITED	28-Dec-28
	3	INE028A08281	BANK OF BARODA	17-Aug-29
	4	INE103D08021	BHARAT SANCHAR NIGAM LIMITED	23-Sep-30
	5	INE514E08FQ4	EXPORT-IMPORT BANK OF INDIA	11-Jan-33
	6	INE861G08050	FOOD CORPORATION OF INDIA	12-Dec-29
	7	INE040A08AF2	HDFC BANK LIMITED	13-Jun-33
	8	INE094A08143	HINDUSTAN PETROLEUM CORPORATION LIMITED	15-Apr-33
	9	INE031A08699	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	15-Mar-29
	10	INE090A08UI9	ICICI BANK LIMITED	15-Sep-29
	11	INE787H08055	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	31-May-33
	12	INE053F07BE7	INDIAN RAILWAY FINANCE CORPORATION LIMITED	29-Mar-29
	13	INE237A08957	KOTAK MAHINDRA BANK LIMITED	01-Dec-29
	14	INE153A08154	MAHANAGAR TELEPHONE NIGAM LIMITED	20-Jul-33
	15	INE103A08050	MANGALORE REFINERY AND PETROCHEMICALS LIMITED	14-Apr-32
	16	INE261F08BF1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	22-Mar-29

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Long Duration Bond Index - A	17	INE906B07GP0	NATIONAL HIGHWAYS AUTHORITY OF INDIA	28-Mar-29
	18	INE848E08136	NHPC LIMITED	22-Mar-29
	19	INE589A07037	NLC INDIA LIMITED	29-May-29
	20	INE206D08493	NUCLEAR POWER CORPORATION OF INDIA LIMITED	23-Dec-32
	21	INE134E08MR5	POWER FINANCE CORPORATION LIMITED	25-Aug-33
	22	INE752E07MH7	POWER GRID CORPORATION OF INDIA LIMITED	23-Jan-30
	23	INE020B08DV3	REC LIMITED	20-Mar-32
	24	INE062A08330	STATE BANK OF INDIA	06-Dec-32
Nifty Banking & PSU Ultra Short Duration Bond Index - B	1	INE787H08063	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	18-Sep-38
	2	INE053F07CQ9	INDIAN RAILWAY FINANCE CORPORATION LIMITED	06-Jul-35
	3	INE261F08BP0	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	17-Oct-34
	4	INE906B07IY8	NATIONAL HIGHWAYS AUTHORITY OF INDIA	10-Aug-38
	5	INE733E08189	NTPC LIMITED	21-Apr-36
	6	INE752E08585	POWER GRID CORPORATION OF INDIA LIMITED	15-Jul-34
	7	INE020B08DM2	REC LIMITED	31-Jan-36
	8	INE062A08397	STATE BANK OF INDIA	24-Sep-38
Nifty Banking & PSU Ultra Short Duration Bond Index - C	1	D23DE2USBPB3	Dummy Issuer D23DE2USBPB3	28-Jun-24
	2	INE688I08194	IDFC FIRST BANK LIMITED	07-Jun-24
	3	INE178A08037	CHENNAI PETROLEUM CORPORATION LIMITED	24-Jun-24
	4	INE514E08FX0	EXPORT-IMPORT BANK OF INDIA	29-Mar-24
	5	INE040A08476	HDFC BANK LIMITED	24-Jun-24

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Low Duration Bond Index - B	6	INE094A08028	HINDUSTAN PETROLEUM CORPORATION LIMITED	25-Apr-24
	7	INE090A08TX0	ICICI BANK LIMITED	27-Jun-24
	8	INE787H09053	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	08-Apr-24
	9	INE242A08510	INDIAN OIL CORPORATION LIMITED	19-Apr-24
	10	INE053F09GN3	INDIAN RAILWAY FINANCE CORPORATION LIMITED	27-Apr-24
	11	INE261F08BK1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	29-May-24
	12	INE557F08FM9	NATIONAL HOUSING BANK	02-Apr-24
	13	INE848E07997	NHPC LIMITED	06-Jun-24
	14	INE733E08213	NTPC LIMITED	29-Apr-24
	15	INE134E08KD9	POWER FINANCE CORPORATION LIMITED	04-Jun-24
	16	INE752E07NQ6	POWER GRID CORPORATION OF INDIA LIMITED	25-Apr-24
	17	INE160A08035	PUNJAB NATIONAL BANK	03-Apr-24
	18	INE020B08DR1	REC LIMITED	20-Jun-24
	19	INE556F08JT8	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	17-Jun-24
	1	INE05OC24017	LUCKNOW MUNICIPAL CORPORATION	18-Nov-24
	2	INE114A07869	STEEL AUTHORITY OF INDIA LIMITED	14-Oct-24
	3	INE238A08351	AXIS BANK LIMITED	05-Dec-24
	4	INE705A08037	BANK OF BARODA	30-Oct-24
	5	INE667A08013	CANARA BANK	02-Dec-24
	6	INE040A08906	HDFC BANK LIMITED	08-Jan-25
	7	INE787H09095	INDIA INFRASTRUCTURE	03-Nov-24

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
			FINANCE COMPANY LIMITED	
	8	INE153A08071	MAHANAGAR TELEPHONE NIGAM LIMITED	28-Nov-24
	9	INE557F08FH9	NATIONAL HOUSING BANK	21-Jan-25
	10	INE848E07732	NHPC LIMITED	26-Nov-24
	11	INE134E08KH0	POWER FINANCE CORPORATION LIMITED	19-Nov-24
	12	INE752E07MG9	POWER GRID CORPORATION OF INDIA LIMITED	23-Jan-25
	13	INE141A08019	PUNJAB NATIONAL BANK	27-Oct-24
	14	INE020B08CF8	REC LIMITED	26-Nov-24
Nifty Banking & PSU Short Duration Bond Index - B	1	INE949L08418	AU SMALL FINANCE BANK LIMITED	30-May-25
	2	INE0GVF24030	GHAZIABAD NAGAR NIGAM	06-Apr-27
	3	INE05OC24033	LUCKNOW MUNICIPAL CORPORATION	18-Nov-26
	4	INE092T08451	IDFC FIRST BANK LIMITED	28-Apr-25
	5	INE202E07252	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	29-Mar-27
	6	INE178A08029	CHENNAI PETROLEUM CORPORATION LIMITED	17-Jul-25
	7	INE514E08FB6	EXPORT-IMPORT BANK OF INDIA	20-Apr-26
	8	INE040A08922	HDFC BANK LIMITED	02-Jun-25
	9	INE139F07105	KONKAN RAILWAY CORPORATION LIMITED	22-Sep-26
	10	INE261F08DX0	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	31-Jul-26
	11	INE848E07AL0	NHPC LIMITED	15-Sep-26
	12	INE733E08163	NTPC LIMITED	15-Oct-25
	13	INE134E08MT1	POWER FINANCE CORPORATION LIMITED	25-Aug-26

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	14	INE752E07OC4	POWER GRID CORPORATION OF INDIA LIMITED	18-Oct-26
	15	INE020B08EP3	REC LIMITED	30-Sep-26
	16	INE556F08KK5	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	19-Apr-27
Nifty Banking & PSU Medium Duration Bond Index - B	1	INE0GVF24048	GHAZIABAD NAGAR NIGAM	06-Apr-28
	2	INE05OC24041	LUCKNOW MUNICIPAL CORPORATION	18-Nov-27
	3	INE202E07260	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	03-Jan-29
	4	INE861G08027	FOOD CORPORATION OF INDIA	22-Mar-28
	5	INE040A08955	HDFC BANK LIMITED	16-May-28
	6	INE053F07AD1	INDIAN RAILWAY FINANCE CORPORATION LIMITED	31-Oct-27
	7	INE896W08020	INLAND WATERWAYS AUTHORITY OF INDIA	13-Oct-27
	8	INE848E07AQ9	NHPC LIMITED	07-Oct-27
	9	INE206D08501	NUCLEAR POWER CORPORATION OF INDIA LIMITED	21-Mar-28
	10	INE134E08JI0	POWER FINANCE CORPORATION LIMITED	29-Jan-28
	11	INE00QS24043	INDORE MUNICIPAL CORPORATION	20-Feb-28
	12	INE0P1K24010	PIMPRI CHINCHWAD MUNICIPAL CORPORATION	28-Jul-28
	13	INE752E07MB0	POWER GRID CORPORATION OF INDIA LIMITED	20-Oct-27
Nifty Banking & PSU Medium to Long Duration Bond Index - B	1	INE0GVF24063	GHAZIABAD NAGAR NIGAM	06-Apr-30
	2	INE05OC24066	LUCKNOW MUNICIPAL CORPORATION	18-Nov-29
	3	INE812V07021	THDC INDIA LIMITED	06-Sep-29

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	4	INE202E08110	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	27-Jan-33
	5	INE0AED08037	AI ASSETS HOLDING LIMITED	22-Oct-29
	6	INE238A08450	AXIS BANK LIMITED	28-Dec-28
	7	INE103D08021	BHARAT SANCHAR NIGAM LIMITED	23-Sep-30
	8	INE514E08FQ4	EXPORT-IMPORT BANK OF INDIA	11-Jan-33
	9	INE861G08050	FOOD CORPORATION OF INDIA	12-Dec-29
	10	INE094A08143	HINDUSTAN PETROLEUM CORPORATION LIMITED	15-Apr-33
	11	INE031A08699	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	15-Mar-29
	12	INE090A08UI9	ICICI BANK LIMITED	15-Sep-29
	13	INE053F07BE7	INDIAN RAILWAY FINANCE CORPORATION LIMITED	29-Mar-29
	14	INE237A08957	KOTAK MAHINDRA BANK LIMITED	01-Dec-29
	15	INE153A08154	MAHANAGAR TELEPHONE NIGAM LIMITED	20-Jul-33
	16	INE261F08BF1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	22-Mar-29
	17	INE906B07GP0	NATIONAL HIGHWAYS AUTHORITY OF INDIA	28-Mar-29
	18	INE848E08136	NHPC LIMITED	22-Mar-29
	19	INE206D08493	NUCLEAR POWER CORPORATION OF INDIA LIMITED	23-Dec-32
	20	INE134E08MR5	POWER FINANCE CORPORATION LIMITED	25-Aug-33
	21	INE752E07MH7	POWER GRID CORPORATION OF INDIA LIMITED	23-Jan-30

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Long Duration Bond Index - B	22	INE00QS24035	INDORE MUNICIPAL CORPORATION	20-Feb-32
	23	INE020B08DV3	REC LIMITED	20-Mar-32
	1	D23DE2LTBPB3	Dummy Issuer D23DE2LTBPB3	28-Dec-31
	2	D23DE2LTBPB2	Dummy Issuer D23DE2LTBPB2	28-Dec-31
	3	INE787H08063	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	18-Sep-38
	4	INE053F07CQ9	INDIAN RAILWAY FINANCE CORPORATION LIMITED	06-Jul-35
	5	INE906B07IY8	NATIONAL HIGHWAYS AUTHORITY OF INDIA	10-Aug-38
	6	INE752E08585	POWER GRID CORPORATION OF INDIA LIMITED	15-Jul-34
	7	INE020B08DM2	REC LIMITED	31-Jan-36
	8	INE062A08397	STATE BANK OF INDIA	24-Sep-38
Nifty Banking & PSU Ultra Short Duration Bond Index - C	1	D23DE2USBPC7	Dummy Issuer D23DE2USBPC7	28-Jun-24
	2	INE519Q08137	FINCARE SMALL FINANCE BANK LIMITED	22-Jun-24
	3	D23DE2USBPC5	Dummy Issuer D23DE2USBPC5	28-Jun-24
	4	D23DE2USBPC4	Dummy Issuer D23DE2USBPC4	28-Jun-24
	5	D23DE2USBPC3	Dummy Issuer D23DE2USBPC3	28-Jun-24
	6	INE688I08194	IDFC FIRST BANK LIMITED	07-Jun-24
	7	INE178A08037	CHENNAI PETROLEUM CORPORATION LIMITED	24-Jun-24
	8	INE514E08FX0	EXPORT-IMPORT BANK OF INDIA	29-Mar-24
	9	INE040A08476	HDFC BANK LIMITED	24-Jun-24
	10	INE094A08028	HINDUSTAN PETROLEUM CORPORATION LIMITED	25-Apr-24

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Low Duration Bond Index - C	11	INE090A08TX0	ICICI BANK LIMITED	27-Jun-24
	12	INE787H09053	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	08-Apr-24
	13	INE242A08510	INDIAN OIL CORPORATION LIMITED	19-Apr-24
	14	INE053F09GN3	INDIAN RAILWAY FINANCE CORPORATION LIMITED	27-Apr-24
	15	INE261F08BK1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	29-May-24
	16	INE557F08FM9	NATIONAL HOUSING BANK	02-Apr-24
	17	INE848E07997	NHPC LIMITED	06-Jun-24
	18	INE733E08213	NTPC LIMITED	29-Apr-24
	19	INE134E08KD9	POWER FINANCE CORPORATION LIMITED	04-Jun-24
	20	INE752E07NQ6	POWER GRID CORPORATION OF INDIA LIMITED	25-Apr-24
	21	INE160A08035	PUNJAB NATIONAL BANK	03-Apr-24
	22	INE020B08DR1	REC LIMITED	20-Jun-24
	23	INE556F08JT8	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	17-Jun-24
Nifty Banking & PSU Low Duration Bond Index - C	1	D23DE2LOBPC7	Dummy Issuer D23DE2LOBPC7	28-Oct-24
	2	INE818W08016	ESAF SMALL FINANCE BANK LIMITED	30-Dec-24
	3	D23DE2LOBPC4	Dummy Issuer D23DE2LOBPC4	28-Oct-24
	4	INE05OC24017	LUCKNOW MUNICIPAL CORPORATION	18-Nov-24
	5	INE114A07869	STEEL AUTHORITY OF INDIA LIMITED	14-Oct-24
	6	INE238A08351	AXIS BANK LIMITED	05-Dec-24
	7	INE705A08037	BANK OF BARODA	30-Oct-24
	8	INE667A08013	CANARA BANK	02-Dec-24
	9	INE040A08906	HDFC BANK LIMITED	08-Jan-25

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Short Duration Bond Index - C	10	INE787H09095	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	03-Nov-24
	11	INE153A08071	MAHANAGAR TELEPHONE NIGAM LIMITED	28-Nov-24
	12	INE557F08FH9	NATIONAL HOUSING BANK	21-Jan-25
	13	INE848E07732	NHPC LIMITED	26-Nov-24
	14	INE134E08KH0	POWER FINANCE CORPORATION LIMITED	19-Nov-24
	15	INE752E07MG9	POWER GRID CORPORATION OF INDIA LIMITED	23-Jan-25
	16	INE141A08019	PUNJAB NATIONAL BANK	27-Oct-24
	17	INE020B08CF8	REC LIMITED	26-Nov-24
Nifty Banking & PSU Short Duration Bond Index - C	1	INE528G08345	YES BANK LIMITED	30-Sep-26
	2	INE818W08032	ESAF SMALL FINANCE BANK LIMITED	01-Jun-25
	3	INE949L08418	AU SMALL FINANCE BANK LIMITED	30-May-25
	4	INE0GVF24030	GHAZIABAD NAGAR NIGAM	06-Apr-27
	5	INE05OC24033	LUCKNOW MUNICIPAL CORPORATION	18-Nov-26
	6	INE092T08451	IDFC FIRST BANK LIMITED	28-Apr-25
	7	INE202E07252	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	29-Mar-27
	8	INE178A08029	CHENNAI PETROLEUM CORPORATION LIMITED	17-Jul-25
	9	INE514E08FB6	EXPORT-IMPORT BANK OF INDIA	20-Apr-26
	10	INE040A08922	HDFC BANK LIMITED	02-Jun-25
	11	INE139F07105	KONKAN RAILWAY CORPORATION LIMITED	22-Sep-26

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Medium Duration Bond Index - C	12	INE261F08DX0	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	31-Jul-26
	13	INE848E07AL0	NHPC LIMITED	15-Sep-26
	14	INE733E08163	NTPC LIMITED	15-Oct-25
	15	INE134E08MT1	POWER FINANCE CORPORATION LIMITED	25-Aug-26
	16	INE752E07OC4	POWER GRID CORPORATION OF INDIA LIMITED	18-Oct-26
	17	INE020B08EP3	REC LIMITED	30-Sep-26
	18	INE00QS24019	INDORE MUNICIPAL CORPORATION	20-Feb-26
	19	INE0KDG24012	VADODARA MUNICIPAL CORPORATION	28-Mar-27
	20	INE556F08KK5	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	19-Apr-27
	1	D23DE2MEBPC6	Dummy Issuer D23DE2MEBPC6	28-Jun-27
	2	INE0GVF24048	GHAZIABAD NAGAR NIGAM	06-Apr-28
	3	INE05OC24041	LUCKNOW MUNICIPAL CORPORATION	18-Nov-27
	4	INE202E07260	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	03-Jan-29
	5	INE861G08027	FOOD CORPORATION OF INDIA	22-Mar-28
	6	INE040A08955	HDFC BANK LIMITED	16-May-28
	7	INE053F07AD1	INDIAN RAILWAY FINANCE CORPORATION LIMITED	31-Oct-27
	8	INE896W08020	INLAND WATERWAYS AUTHORITY OF INDIA	13-Oct-27
	9	INE848E07AQ9	NHPC LIMITED	07-Oct-27
	10	INE206D08501	NUCLEAR POWER CORPORATION OF INDIA LIMITED	21-Mar-28

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Medium to Long Duration Bond Index - C	11	INE134E08JI0	POWER FINANCE CORPORATION LIMITED	29-Jan-28
	12	INE477Z08022	GREATER HYDERABAD MUNICIPAL CORPORATION	14-Aug-28
	13	INE00QS24043	INDORE MUNICIPAL CORPORATION	20-Feb-28
	14	INE0P1K24010	PIMPRI CHINCHWAD MUNICIPAL CORPORATION	28-Jul-28
	15	INE752E07MB0	POWER GRID CORPORATION OF INDIA LIMITED	20-Oct-27
Nifty Banking & PSU Medium to Long Duration Bond Index - C	1	D23DE2MLBPC7	Dummy Issuer D23DE2MLBPC7	28-Dec-28
	2	D23DE2MLBPC6	Dummy Issuer D23DE2MLBPC6	28-Dec-28
	3	D23DE2MLBPC5	Dummy Issuer D23DE2MLBPC5	28-Dec-28
	4	INE608A08041	PUNJAB AND SIND BANK	03-Dec-29
	5	INE0GVF24063	GHAZIABAD NAGAR NIGAM	06-Apr-30
	6	INE05OC24066	LUCKNOW MUNICIPAL CORPORATION	18-Nov-29
	7	INE812V07021	THDC INDIA LIMITED	06-Sep-29
	8	INE202E08110	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	27-Jan-33
	9	INE0AED08037	AI ASSETS HOLDING LIMITED	22-Oct-29
	10	INE238A08450	AXIS BANK LIMITED	28-Dec-28
	11	INE103D08021	BHARAT SANCHAR NIGAM LIMITED	23-Sep-30
	12	INE514E08FQ4	EXPORT-IMPORT BANK OF INDIA	11-Jan-33
	13	INE861G08050	FOOD CORPORATION OF INDIA	12-Dec-29
	14	INE094A08143	HINDUSTAN PETROLEUM CORPORATION LIMITED	15-Apr-33

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	15	INE031A08699	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	15-Mar-29
	16	INE090A08UI9	ICICI BANK LIMITED	15-Sep-29
	17	INE053F07BE7	INDIAN RAILWAY FINANCE CORPORATION LIMITED	29-Mar-29
	18	INE237A08957	KOTAK MAHINDRA BANK LIMITED	01-Dec-29
	19	INE153A08154	MAHANAGAR TELEPHONE NIGAM LIMITED	20-Jul-33
	20	INE261F08BF1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	22-Mar-29
	21	INE906B07GP0	NATIONAL HIGHWAYS AUTHORITY OF INDIA	28-Mar-29
	22	INE848E08136	NHPC LIMITED	22-Mar-29
	23	INE206D08493	NUCLEAR POWER CORPORATION OF INDIA LIMITED	23-Dec-32
	24	INE134E08MR5	POWER FINANCE CORPORATION LIMITED	25-Aug-33
	25	INE477Z24011	GREATER HYDERABAD MUNICIPAL CORPORATION	21-Aug-29
	26	INE00QS24035	INDORE MUNICIPAL CORPORATION	20-Feb-32
	27	INE752E07MH7	POWER GRID CORPORATION OF INDIA LIMITED	23-Jan-30
	28	INE020B08DV3	REC LIMITED	20-Mar-32
Nifty Banking & PSU Long Duration Bond Index - C	1	D23DE2LTBPC7	Dummy Issuer D23DE2LTBPC7	28-Dec-31
	2	D23DE2LTBPC6	Dummy Issuer D23DE2LTBPC6	28-Dec-31
	3	D23DE2LTBPC5	Dummy Issuer D23DE2LTBPC5	28-Dec-31
	4	D23DE2LTBPC4	Dummy Issuer D23DE2LTBPC4	28-Dec-31
	5	D23DE2LTBPC3	Dummy Issuer D23DE2LTBPC3	28-Dec-31

<b>Index Name</b>	<b>Sr. No.</b>	<b>ISIN</b>	<b>Issuer Name</b>	<b>Maturity Date</b>
	6	D23DE2LTBPC2	Dummy Issuer D23DE2LTBPC2	28-Dec-31
	7	INE787H08063	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	18-Sep-38
	8	INE053F07CQ9	INDIAN RAILWAY FINANCE CORPORATION LIMITED	06-Jul-35
	9	INE906B07IY8	NATIONAL HIGHWAYS AUTHORITY OF INDIA	10-Aug-38
	10	INE752E08585	POWER GRID CORPORATION OF INDIA LIMITED	15-Jul-34
	11	INE020B08DM2	REC LIMITED	31-Jan-36
	12	INE062A08397	STATE BANK OF INDIA	24-Sep-38

The following securities are being included:

<b>Index Name</b>	<b>Sr. No.</b>	<b>ISIN</b>	<b>Issuer Name</b>	<b>Maturity Date</b>
Nifty Banking & PSU Ultra Short Duration Bond Index	1	INE008A08U7 6	IDBI BANK LIMITED	12-Sep-24
	2	INE092T08BO 3	IDFC FIRST BANK LIMITED	21-Aug-24
	3	INE028A0912 3	BANK OF BARODA	08-Jul-24
	4	INE040A0860 9	HDFC BANK LIMITED	11-Jul-24
	5	INE094A0803 6	HINDUSTAN PETROLEUM CORPORATION LIMITED	14-Aug-24
	6	INE090A08T O9	ICICI BANK LIMITED	04-Sep-24
	7	INE261F08DF 7	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	23-Jul-24
	8	INE848E07AJ 4	NHPC LIMITED	15-Sep-24
	9	INE733E07JO 9	NTPC LIMITED	22-Sep-24

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Low Duration Bond Index	10	INE134E08JY 7	POWER FINANCE CORPORATION LIMITED	25-Sep-24
	11	INE752E07LQ 0	POWER GRID CORPORATION OF INDIA LIMITED	04-Sep-24
	12	INE160A0804 3	PUNJAB NATIONAL BANK	09-Sep-24
	13	INE020B07IZ 5	REC LIMITED	25-Aug-24
Nifty Banking & PSU Low Duration Bond Index	1	INE528G0827 9	YES BANK LIMITED	24-Feb-25
	2	INE818W0802 4	ESAF SMALL FINANCE BANK LIMITED	28-Mar-25
	3	INE202E0807 8	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	16-Apr-25
	4	INE238A0836 9	AXIS BANK LIMITED	12-Feb-25
	5	INE514E08FT 8	EXPORT-IMPORT BANK OF INDIA	18-Feb-25
	6	INE040A0894 8	HDFC BANK LIMITED	04-Mar-25
	7	INE094A0807 7	HINDUSTAN PETROLEUM CORPORATION LIMITED	11-Apr-25
	8	INE031A0883 0	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	04-Mar-25
	9	INE090A08TS 0	ICICI BANK LIMITED	31-Mar-25
	10	INE242A0845 2	INDIAN OIL CORPORATION LIMITED	06-Mar-25
	11	INE053F09GV 6	INDIAN RAILWAY FINANCE CORPORATION LIMITED	10-Mar-25
	12	INE261F08DI 1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	31-Jan-25
	13	INE557F08FU 2	NATIONAL HOUSING BANK	28-Feb-25
	14	INE848E0714 6	NHPC LIMITED	12-Mar-25

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Short Duration Bond Index	15	INE589A08027	NLC INDIA LIMITED	11-Apr-25
	16	INE206D08170	NUCLEAR POWER CORPORATION OF INDIA LIMITED	23-Jan-25
	17	INE213A08016	OIL AND NATURAL GAS CORPORATION LIMITED	11-Apr-25
	18	INE134E08GY3	POWER FINANCE CORPORATION LIMITED	10-Mar-25
	19	INE752E08643	POWER GRID CORPORATION OF INDIA LIMITED	15-Apr-25
	20	INE160A08068	PUNJAB NATIONAL BANK	09-Feb-25
	21	INE020B08CK8	REC LIMITED	20-Mar-25
	22	INE556F08JU6	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	21-Feb-25
Nifty Banking & PSU Short Duration Bond Index	1	INE528G08337	YES BANK LIMITED	31-Mar-26
	2	INE688I08095	IDFC FIRST BANK LIMITED	30-Oct-25
	3	INE202E08151	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	10-May-27
	4	INE514E08FG5	EXPORT-IMPORT BANK OF INDIA	01-Sep-26
	5	INE040A08708	HDFC BANK LIMITED	29-May-26
	6	INE261F08EF5	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	15-Mar-27
	7	INE848E07AO4	NHPC LIMITED	07-Oct-25
	8	INE733E08247	NTPC LIMITED	17-Apr-26
	9	INE134E08LU1	POWER FINANCE CORPORATION LIMITED	03-Nov-25
	10	INE752E07OF7	POWER GRID CORPORATION OF INDIA LIMITED	19-Jun-27

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Medium Duration Bond Index	11	INE020B08ET 5	REC LIMITED	29-Nov-25
	12	INE556F08K M1	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	14-May-27
	1	INE818W0809 9	ESAF SMALL FINANCE BANK LIMITED	04-May-29
	2	INE202E0709 6	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	10-May-28
	3	INE514E08GB 4	EXPORT-IMPORT BANK OF INDIA	12-Apr-28
	4	INE040A08A B1	HDFC BANK LIMITED	29-Nov-28
	5	INE031A0861 6	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	12-Nov-28
	6	INE053F07AY 7	INDIAN RAILWAY FINANCE CORPORATION LIMITED	04-Dec-28
	7	INE848E07A V9	NHPC LIMITED	03-Jan-28
	8	INE206D0842 8	NUCLEAR POWER CORPORATION OF INDIA LIMITED	15-Dec-28
	9	INE134E08JP 5	POWER FINANCE CORPORATION LIMITED	03-Apr-28
	10	INE752E07KZ 3	POWER GRID CORPORATION OF INDIA LIMITED	20-May-28
	11	INE556F08KL 3	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	24-Nov-28
Nifty Banking & PSU Medium to Long Duration Bond Index	1	INE608A0803 3	PUNJAB AND SIND BANK	26-Oct-29
	2	INE812V0802 9	THDC INDIA LIMITED	13-Sep-33
	3	INE202E0729 4	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	03-Mar-30

<b>Index Name</b>	<b>Sr. No.</b>	<b>ISIN</b>	<b>Issuer Name</b>	<b>Maturity Date</b>
	4	INE095A08090	INDUSIND BANK LIMITED	29-Oct-31
	5	INE238A08476	AXIS BANK LIMITED	22-Dec-31
	6	INE027208011	BOBCARD LIMITED	07-Mar-31
	7	INE476A08191	CANARA BANK	27-Sep-33
	8	INE514E08FS0	EXPORT-IMPORT BANK OF INDIA	14-Mar-33
	9	INE094A08093	HINDUSTAN PETROLEUM CORPORATION LIMITED	11-Apr-31
	10	INE031A08806	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	29-May-30
	11	INE090A08UH1	ICICI BANK LIMITED	11-Mar-32
	12	INE053F08353	INDIAN RAILWAY FINANCE CORPORATION LIMITED	18-Apr-29
	13	INE237A08981	KOTAK MAHINDRA BANK LIMITED	14-Feb-31
	14	INE261F08EG3	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	30-Apr-29
	15	INE906B07HD4	NATIONAL HIGHWAYS AUTHORITY OF INDIA	20-May-29
	16	INE557F08FT4	NATIONAL HOUSING BANK	09-Jan-31
	17	INE848E07906	NHPC LIMITED	14-Jul-30
	18	INE206D08436	NUCLEAR POWER CORPORATION OF INDIA LIMITED	15-Dec-29
	19	INE134E08MX3	POWER FINANCE CORPORATION LIMITED	13-Apr-29
	20	INE752E07MK1	POWER GRID CORPORATION OF INDIA LIMITED	09-Mar-30
	21	INE020B08EQ1	REC LIMITED	31-Oct-33
Nifty Banking & PSU Long Duration Bond Index	1	INE202E08169	INDIAN RENEWABLE ENERGY	23-Feb-34

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
			DEVELOPMENT AGENCY LIMITED	
	2	INE787H08089	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	08-Dec-38
	3	INE053F08361	INDIAN RAILWAY FINANCE CORPORATION LIMITED	16-Feb-34
	4	INE906B07HI3	NATIONAL HIGHWAYS AUTHORITY OF INDIA	08-Dec-34
	5	INE752E08619	POWER GRID CORPORATION OF INDIA LIMITED	25-Oct-34
	6	INE020B08EU3	REC LIMITED	30-Nov-38
	7	INE062A08348	STATE BANK OF INDIA	19-Jan-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

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	4	INE261F08DI 1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	31-Jan-25
	5	INE557F08FU 2	NATIONAL HOUSING BANK	28-Feb-25
	6	INE848E0714 6	NHPC LIMITED	12-Mar-25
	7	INE206D0817 0	NUCLEAR POWER CORPORATION OF INDIA LIMITED	23-Jan-25
	8	INE213A0801 6	OIL AND NATURAL GAS CORPORATION LIMITED	11-Apr-25
	9	INE134E08G Y3	POWER FINANCE CORPORATION LIMITED	10-Mar-25
	10	INE752E0864 3	POWER GRID CORPORATION OF INDIA LIMITED	15-Apr-25
	11	INE020B08C K8	REC LIMITED	20-Mar-25
Nifty Banking & PSU Short Duration Bond Index - A	1	INE514E08FG 5	EXPORT-IMPORT BANK OF INDIA	01-Sep-26
	2	INE261F08EF 5	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	15-Mar-27
	3	INE848E07A O4	NHPC LIMITED	07-Oct-25
	4	INE733E0824 7	NTPC LIMITED	17-Apr-26
	5	INE134E08LU 1	POWER FINANCE CORPORATION LIMITED	03-Nov-25
	6	INE752E07OF 7	POWER GRID CORPORATION OF INDIA LIMITED	19-Jun-27
	7	INE020B08ET 5	REC LIMITED	29-Nov-25
	8	INE556F08K M1	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	14-May-27
Nifty Banking & PSU Medium Duration Bond Index - A	1	INE514E08GB 4	EXPORT-IMPORT BANK OF INDIA	12-Apr-28
	2	INE053F07AY 7	INDIAN RAILWAY FINANCE CORPORATION LIMITED	04-Dec-28

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Medium to Long Duration Bond Index - A	3	INE206D08428	NUCLEAR POWER CORPORATION OF INDIA LIMITED	15-Dec-28
	4	INE134E08JP5	POWER FINANCE CORPORATION LIMITED	03-Apr-28
	5	INE556F08KL3	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	24-Nov-28
	1	INE476A08191	CANARA BANK	27-Sep-33
	2	INE514E08FS0	EXPORT-IMPORT BANK OF INDIA	14-Mar-33
	3	INE094A08093	HINDUSTAN PETROLEUM CORPORATION LIMITED	11-Apr-31
	4	INE053F08353	INDIAN RAILWAY FINANCE CORPORATION LIMITED	18-Apr-29
	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
Nifty Banking & PSU Long Duration Bond Index - A	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
	1	INE053F08361	INDIAN RAILWAY FINANCE CORPORATION LIMITED	16-Feb-34
	2	INE752E08619	POWER GRID CORPORATION OF INDIA LIMITED	25-Oct-34
	3	INE020B08EU3	REC LIMITED	30-Nov-38

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Ultra Short Duration Bond Index - B	1	D24MA1USB PB3	Dummy Issuer D24MA1USBPB3	28-Aug-24
	2	INE092T08BO 3	IDFC FIRST BANK LIMITED	21-Aug-24
	3	INE028A0912 3	BANK OF BARODA	08-Jul-24
	4	INE040A0860 9	HDFC BANK LIMITED	11-Jul-24
	5	INE094A0803 6	HINDUSTAN PETROLEUM CORPORATION LIMITED	14-Aug-24
	6	INE090A08T O9	ICICI BANK LIMITED	04-Sep-24
	7	INE261F08DF 7	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	23-Jul-24
	8	INE848E07AJ 4	NHPC LIMITED	15-Sep-24
	9	INE733E07JO 9	NTPC LIMITED	22-Sep-24
	10	INE134E08JY 7	POWER FINANCE CORPORATION LIMITED	25-Sep-24
	11	INE752E07LQ 0	POWER GRID CORPORATION OF INDIA LIMITED	04-Sep-24
	12	INE160A0804 3	PUNJAB NATIONAL BANK	09-Sep-24
	13	INE020B07IZ 5	REC LIMITED	25-Aug-24
Nifty Banking & PSU Low Duration Bond Index - B	1	D24MA1LOB PB3	Dummy Issuer D24MA1LOBPB3	28-Jan-25
	2	INE202E0807 8	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	16-Apr-25
	3	INE238A0836 9	AXIS BANK LIMITED	12-Feb-25
	4	INE514E08FT 8	EXPORT-IMPORT BANK OF INDIA	18-Feb-25
	5	INE040A0894 8	HDFC BANK LIMITED	04-Mar-25

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	6	INE094A08077	HINDUSTAN PETROLEUM CORPORATION LIMITED	11-Apr-25
	7	INE031A08830	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	04-Mar-25
	8	INE090A08TS0	ICICI BANK LIMITED	31-Mar-25
	9	INE242A08452	INDIAN OIL CORPORATION LIMITED	06-Mar-25
	10	INE053F09GV6	INDIAN RAILWAY FINANCE CORPORATION LIMITED	10-Mar-25
	11	INE261F08DI1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	31-Jan-25
	12	INE557F08FU2	NATIONAL HOUSING BANK	28-Feb-25
	13	INE848E07146	NHPC LIMITED	12-Mar-25
	14	INE589A08027	NLC INDIA LIMITED	11-Apr-25
	15	INE206D08170	NUCLEAR POWER CORPORATION OF INDIA LIMITED	23-Jan-25
	16	INE213A08016	OIL AND NATURAL GAS CORPORATION LIMITED	11-Apr-25
	17	INE134E08GY3	POWER FINANCE CORPORATION LIMITED	10-Mar-25
	18	INE752E08643	POWER GRID CORPORATION OF INDIA LIMITED	15-Apr-25
	19	INE160A08068	PUNJAB NATIONAL BANK	09-Feb-25
	20	INE020B08CK8	REC LIMITED	20-Mar-25
	21	INE556F08JU6	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	21-Feb-25
Nifty Banking & PSU Short Duration Bond Index - B	1	INE688I08095	IDFC FIRST BANK LIMITED	30-Oct-25
	2	INE202E08151	INDIAN RENEWABLE ENERGY	10-May-27

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Medium Duration Bond Index - B			DEVELOPMENT AGENCY LIMITED	
	3	INE514E08FG 5	EXPORT-IMPORT BANK OF INDIA	01-Sep-26
	4	INE040A0870 8	HDFC BANK LIMITED	29-May-26
	5	INE261F08EF 5	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	15-Mar-27
	6	INE848E07A O4	NHPC LIMITED	07-Oct-25
	7	INE733E0824 7	NTPC LIMITED	17-Apr-26
	8	INE134E08LU 1	POWER FINANCE CORPORATION LIMITED	03-Nov-25
	9	INE752E07OF 7	POWER GRID CORPORATION OF INDIA LIMITED	19-Jun-27
	10	INE020B08ET 5	REC LIMITED	29-Nov-25
	11	INE556F08KM1	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	14-May-27
	1	INE202E0709 6	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	10-May-28
	2	INE514E08GB 4	EXPORT-IMPORT BANK OF INDIA	12-Apr-28
	3	INE040A08AB1	HDFC BANK LIMITED	29-Nov-28
	4	INE031A08616	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	12-Nov-28
	5	INE053F07AY7	INDIAN RAILWAY FINANCE CORPORATION LIMITED	04-Dec-28
	6	INE848E07AV9	NHPC LIMITED	03-Jan-28
	7	INE206D08428	NUCLEAR POWER CORPORATION OF INDIA LIMITED	15-Dec-28

<b>Index Name</b>	<b>Sr. No.</b>	<b>ISIN</b>	<b>Issuer Name</b>	<b>Maturity Date</b>
Nifty Banking & PSU Medium to Long Duration Bond Index - B	8	INE134E08JP5	POWER FINANCE CORPORATION LIMITED	03-Apr-28
	9	INE752E07KZ3	POWER GRID CORPORATION OF INDIA LIMITED	20-May-28
	10	INE556F08KL3	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	24-Nov-28
	11	D24MA1MEB PB3	Dummy Issuer D24MA1MEBPB3	28-Sep-27
Nifty Banking & PSU Medium to Long Duration Bond Index - B	1	INE812V08029	THDC INDIA LIMITED	13-Sep-33
	2	INE202E07294	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	03-Mar-30
	3	INE095A08090	INDUSIND BANK LIMITED	29-Oct-31
	4	INE238A08476	AXIS BANK LIMITED	22-Dec-31
	5	INE027208011	BOBCARD LIMITED	07-Mar-31
	6	INE476A08191	CANARA BANK	27-Sep-33
	7	INE514E08FS0	EXPORT-IMPORT BANK OF INDIA	14-Mar-33
	8	INE094A08093	HINDUSTAN PETROLEUM CORPORATION LIMITED	11-Apr-31
	9	INE031A08806	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	29-May-30
	10	INE090A08UH1	ICICI BANK LIMITED	11-Mar-32
	11	INE053F08353	INDIAN RAILWAY FINANCE CORPORATION LIMITED	18-Apr-29
	12	INE237A08981	KOTAK MAHINDRA BANK LIMITED	14-Feb-31
	13	INE261F08EG3	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	30-Apr-29
	14	INE906B07HD4	NATIONAL HIGHWAYS AUTHORITY OF INDIA	20-May-29

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Long Duration Bond Index - B	15	INE557F08FT4	NATIONAL HOUSING BANK	09-Jan-31
	16	INE848E07906	NHPC LIMITED	14-Jul-30
	17	INE206D08436	NUCLEAR POWER CORPORATION OF INDIA LIMITED	15-Dec-29
	18	INE134E08MX3	POWER FINANCE CORPORATION LIMITED	13-Apr-29
	19	INE752E07MK1	POWER GRID CORPORATION OF INDIA LIMITED	09-Mar-30
	20	INE020B08EQ1	REC LIMITED	31-Oct-33
Nifty Banking & PSU Ultra Short Duration Bond Index - C	1	D24MA1LTBPB3	Dummy Issuer D24MA1LTBPB3	28-Mar-32
	2	INE202E08169	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	23-Feb-34
	3	INE787H08089	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	08-Dec-38
	4	INE053F08361	INDIAN RAILWAY FINANCE CORPORATION LIMITED	16-Feb-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	INE062A08348	STATE BANK OF INDIA	19-Jan-38

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Low Duration Bond Index - C	4	INE008A08U7 6	IDBI BANK LIMITED	12-Sep-24
	5	D24MA1USB PC3	Dummy Issuer D24MA1USBPC3	28-Aug-24
	6	INE092T08BO 3	IDFC FIRST BANK LIMITED	21-Aug-24
	7	INE028A0912 3	BANK OF BARODA	08-Jul-24
	8	INE040A0860 9	HDFC BANK LIMITED	11-Jul-24
	9	INE094A0803 6	HINDUSTAN PETROLEUM CORPORATION LIMITED	14-Aug-24
	10	INE090A08T O9	ICICI BANK LIMITED	04-Sep-24
	11	INE261F08DF 7	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	23-Jul-24
	12	INE848E07AJ 4	NHPC LIMITED	15-Sep-24
	13	INE733E07JO 9	NTPC LIMITED	22-Sep-24
	14	INE134E08JY 7	POWER FINANCE CORPORATION LIMITED	25-Sep-24
	15	INE752E07LQ 0	POWER GRID CORPORATION OF INDIA LIMITED	04-Sep-24
	16	INE160A0804 3	PUNJAB NATIONAL BANK	09-Sep-24
	17	INE020B07IZ 5	REC LIMITED	25-Aug-24
	1	INE528G0827 9	YES BANK LIMITED	24-Feb-25
	2	INE818W0802 4	ESAF SMALL FINANCE BANK LIMITED	28-Mar-25
	3	D24MA1LOB PC3	Dummy Issuer D24MA1LOBPC3	28-Jan-25
	4	INE202E0807 8	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	16-Apr-25
	5	INE238A0836 9	AXIS BANK LIMITED	12-Feb-25

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	6	INE514E08FT8	EXPORT-IMPORT BANK OF INDIA	18-Feb-25
	7	INE040A08948	HDFC BANK LIMITED	04-Mar-25
	8	INE094A08077	HINDUSTAN PETROLEUM CORPORATION LIMITED	11-Apr-25
	9	INE031A08830	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	04-Mar-25
	10	INE090A08TS0	ICICI BANK LIMITED	31-Mar-25
	11	INE242A08452	INDIAN OIL CORPORATION LIMITED	06-Mar-25
	12	INE053F09GV6	INDIAN RAILWAY FINANCE CORPORATION LIMITED	10-Mar-25
	13	INE261F08DI1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	31-Jan-25
	14	INE557F08FU2	NATIONAL HOUSING BANK	28-Feb-25
	15	INE848E07146	NHPC LIMITED	12-Mar-25
	16	INE589A08027	NLC INDIA LIMITED	11-Apr-25
	17	INE206D08170	NUCLEAR POWER CORPORATION OF INDIA LIMITED	23-Jan-25
	18	INE213A08016	OIL AND NATURAL GAS CORPORATION LIMITED	11-Apr-25
	19	INE134E08GY3	POWER FINANCE CORPORATION LIMITED	10-Mar-25
	20	INE752E08643	POWER GRID CORPORATION OF INDIA LIMITED	15-Apr-25
	21	INE160A08068	PUNJAB NATIONAL BANK	09-Feb-25
	22	INE020B08CK8	REC LIMITED	20-Mar-25
	23	INE556F08JU6	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	21-Feb-25

<b>Index Name</b>	<b>Sr. No.</b>	<b>ISIN</b>	<b>Issuer Name</b>	<b>Maturity Date</b>
Nifty Banking & PSU Short Duration Bond Index - C	1	INE528G0833 7	YES BANK LIMITED	31-Mar-26
	2	INE688I08095	IDFC FIRST BANK LIMITED	30-Oct-25
	3	INE202E0815 1	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	10-May-27
	4	INE514E08FG 5	EXPORT-IMPORT BANK OF INDIA	01-Sep-26
	5	INE040A0870 8	HDFC BANK LIMITED	29-May-26
	6	INE261F08EF 5	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	15-Mar-27
	7	INE848E07A O4	NHPC LIMITED	07-Oct-25
	8	INE733E0824 7	NTPC LIMITED	17-Apr-26
	9	INE134E08LU 1	POWER FINANCE CORPORATION LIMITED	03-Nov-25
	10	INE752E07OF 7	POWER GRID CORPORATION OF INDIA LIMITED	19-Jun-27
	11	INE020B08ET 5	REC LIMITED	29-Nov-25
	12	INE556F08K M1	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	14-May-27
Nifty Banking & PSU Medium Duration Bond Index - C	1	INE818W0809 9	ESAF SMALL FINANCE BANK LIMITED	04-May-29
	2	INE202E0709 6	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	10-May-28
	3	INE514E08GB 4	EXPORT-IMPORT BANK OF INDIA	12-Apr-28
	4	INE040A08AB1	HDFC BANK LIMITED	29-Nov-28
	5	INE031A0861 6	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	12-Nov-28

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
Nifty Banking & PSU Medium to Long Duration Bond Index - C	6	INE053F07AY 7	INDIAN RAILWAY FINANCE CORPORATION LIMITED	04-Dec-28
	7	INE848E07A V9	NHPC LIMITED	03-Jan-28
	8	INE206D0842 8	NUCLEAR POWER CORPORATION OF INDIA LIMITED	15-Dec-28
	9	INE134E08JP 5	POWER FINANCE CORPORATION LIMITED	03-Apr-28
	10	INE752E07KZ 3	POWER GRID CORPORATION OF INDIA LIMITED	20-May-28
	11	INE556F08KL 3	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	24-Nov-28
	12	D24MA1MEB PC3	Dummy Issuer D24MA1MEBPC3	28-Sep-27
	13	D24MA1MEB PC4	Dummy Issuer D24MA1MEBPC4	28-Sep-27
	1	D24MA1MLB PC7	Dummy Issuer D24MA1MLBPC7	28-Mar-29
	2	D24MA1MLB PC6	Dummy Issuer D24MA1MLBPC6	28-Mar-29
	3	D24MA1MLB PC5	Dummy Issuer D24MA1MLBPC5	28-Mar-29
	4	INE608A0803 3	PUNJAB AND SIND BANK	26-Oct-29
	5	INE812V0802 9	THDC INDIA LIMITED	13-Sep-33
	6	INE202E0729 4	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	03-Mar-30
	7	INE095A0809 0	INDUSIND BANK LIMITED	29-Oct-31
	8	INE238A0847 6	AXIS BANK LIMITED	22-Dec-31
	9	INE027208011	BOBCARD LIMITED	07-Mar-31
	10	INE476A0819 1	CANARA BANK	27-Sep-33
	11	INE514E08FS 0	EXPORT-IMPORT BANK OF INDIA	14-Mar-33

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	12	INE094A08093	HINDUSTAN PETROLEUM CORPORATION LIMITED	11-Apr-31
	13	INE031A08806	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	29-May-30
	14	INE090A08UH1	ICICI BANK LIMITED	11-Mar-32
	15	INE053F08353	INDIAN RAILWAY FINANCE CORPORATION LIMITED	18-Apr-29
	16	INE237A08981	KOTAK MAHINDRA BANK LIMITED	14-Feb-31
	17	INE261F08EG3	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	30-Apr-29
	18	INE906B07HD4	NATIONAL HIGHWAYS AUTHORITY OF INDIA	20-May-29
	19	INE557F08FT4	NATIONAL HOUSING BANK	09-Jan-31
	20	INE848E07906	NHPC LIMITED	14-Jul-30
	21	INE206D08436	NUCLEAR POWER CORPORATION OF INDIA LIMITED	15-Dec-29
	22	INE134E08MX3	POWER FINANCE CORPORATION LIMITED	13-Apr-29
	23	INE752E07MK1	POWER GRID CORPORATION OF INDIA LIMITED	09-Mar-30
	24	INE020B08EQ1	REC LIMITED	31-Oct-33
Nifty Banking & PSU Long Duration Bond Index - C	1	D24MA1LTBPC7	Dummy Issuer D24MA1LTBPC7	28-Mar-32
	2	D24MA1LTBPC6	Dummy Issuer D24MA1LTBPC6	28-Mar-32
	3	D24MA1LTBPC5	Dummy Issuer D24MA1LTBPC5	28-Mar-32
	4	D24MA1LTBPC4	Dummy Issuer D24MA1LTBPC4	28-Mar-32
	5	D24MA1LTBPC3	Dummy Issuer D24MA1LTBPC3	28-Mar-32

Index Name	Sr. No.	ISIN	Issuer Name	Maturity Date
	6	INE202E08169	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	23-Feb-34
	7	INE787H08089	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	08-Dec-38
	8	INE053F08361	INDIAN RAILWAY FINANCE CORPORATION LIMITED	16-Feb-34
	9	INE906B07HI3	NATIONAL HIGHWAYS AUTHORITY OF INDIA	08-Dec-34
	10	INE752E08619	POWER GRID CORPORATION OF INDIA LIMITED	25-Oct-34
	11	INE020B08EU3	REC LIMITED	30-Nov-38
	12	INE062A08348	STATE BANK OF INDIA	19-Jan-38

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

These changes shall become effective from March 28, 2024.

### 1. Nifty 4-8 year G-sec index:

The following security is being excluded:

Sr. No.	ISIN	Issuer	Maturity Date
1	IN0020230010	7.06% GOVT. STOCK 2028	10-Apr-28

The following security is being included:

Sr. No.	ISIN	Issuer	Maturity Date
1	IN0020220011	7.10% GOVT. STOCK 2029	18-Apr-29

There are no changes in Nifty 8-13 yr G-Sec index, Nifty 11-15 yr G-Sec Index and Nifty 15 yr above G-Sec Index and Nifty composite G-sec index.

### 6. Re-investment Schedule for Quarter ending June 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 June 2024. 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	Exclusion Date
1	TAMIL NADU	IN3120200107	03-Jun-24	03-Jun-24
2	NHPC LIMITED	INE848E07997	06-Jun-24	06-Jun-24
3	INDIAN RAILWAY FINANCE CORPORATION LIMITED	INE053F09GN3	27-Apr-24	26-Apr-24
4	EXPORT-IMPORT BANK OF INDIA	INE514E16CG5	10-Jun-24	10-Jun-24

#### **7. Re-investment Schedule for Quarter ending June 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 June 2024. 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	Exclusion Date
1	INDIAN OIL CORPORATION LIMITED	INE242A08510	19-Apr-24	19-Apr-24
2	POWER GRID CORPORATION OF INDIA LIMITED	INE752E07NQ6	25-Apr-24	25-Apr-24
3	HINDUSTAN PETROLEUM CORPORATION LIMITED	INE094A08028	25-Apr-24	25-Apr-24
4	NATIONAL HOUSING BANK	INE557F08FQ0	26-Apr-24	26-Apr-24
5	INDIAN RAILWAY FINANCE CORPORATION LIMITED	INE053F09GN3	27-Apr-24	26-Apr-24
6	NTPC LIMITED	INE733E08213	29-Apr-24	29-Apr-24
7	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	INE261F08DD2	29-Apr-24	29-Apr-24
8	NTPC LIMITED	INE733E07HT2	04-May-24	03-May-24

Sr. No.	Issuer	ISIN	Maturity Date	Exclusion Date
9	NTPC LIMITED	INE733E07ID4	16-May-24	16-May-24
10	POWER GRID CORPORATION OF INDIA LIMITED	INE752E07KV2	20-May-24	20-May-24
11	POWER GRID CORPORATION OF INDIA LIMITED	INE752E07MQ8	27-May-24	27-May-24
12	EXPORT-IMPORT BANK OF INDIA	INE514E08DS5	29-May-24	29-May-24
13	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	INE261F08BK1	29-May-24	29-May-24
14	POWER FINANCE CORPORATION LIMITED	INE134E08KD9	04-Jun-24	04-Jun-24
15	NHPC LIMITED	INE848E07997	06-Jun-24	06-Jun-24
16	NTPC LIMITED	INE733E07FM1	09-Jun-24	07-Jun-24
17	NTPC LIMITED	INE733E07DE3	10-Jun-24	10-Jun-24
18	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	INE556F08JT8	17-Jun-24	14-Jun-24
19	REC LIMITED	INE020B08DR1	20-Jun-24	20-Jun-24
20	REC LIMITED	INE020B08BV7	25-Jun-24	25-Jun-24

Along with the changes in the existing indices, NSE Indices Limited today has launched three new indices:

1. NIFTY AAA Ultra Short to Medium Residual (ex-Private Financial Services) Index
2. NIFTY AA & AA- Ultra Short to Medium to Long Residual (ex Pvt Financial Services) Index
3. NIFTY Banking & PSU Ultra Short to Medium Residual (ex-Financial Services) Index - A

(for detailed methodology refer Nifty Fixed Income, Hybrid & Multi Asset Indices - Methodology Document)

#### Annexure 1:

##### **Detailed list of Nifty Fixed Income Indices:**

Sr. No.	Index Name
(1)	<b>Nifty CP Indices (A variant)</b>

1	Nifty 1 Month CP Index – A
2	Nifty 2 Month CP Index – A
3	Nifty 3 Month CP Index – A
4	Nifty 6 Month CP Index – A
5	Nifty 1 Year CP Index – A
<b>(2)</b>	<b>Nifty AAA, AA+, AA, AA- Corporate Bond Indices</b>
1	Nifty AAA Long duration Bond Index
2	Nifty AAA Low Duration Bond Index
3	Nifty AAA Medium Duration Bond Index
4	Nifty AAA Medium to Long Duration Bond Index
5	Nifty AAA Short Duration Bond Index
6	Nifty AAA Ultra Short Duration Bond Index
7	Nifty AA Long Duration Bond Index
8	Nifty AA Low Duration Bond Index
9	Nifty AA Medium Duration Bond Index
10	Nifty AA Medium to Long Duration Bond Index
11	Nifty AA Short Duration Bond Index
12	Nifty AA Ultra Short Duration Bond Index
13	Nifty AA+ Long Duration Bond Index
14	Nifty AA+ Low Duration Bond Index
15	Nifty AA+ Medium Duration Bond Index
16	Nifty AA+ Medium to Long Duration Bond Index
17	Nifty AA+ Short Duration Bond Index
18	Nifty AA+ Ultra Short Duration Bond Index
19	Nifty AA- Long Duration Bond Index
20	Nifty AA- Low Duration Bond Index
21	Nifty AA- Medium Duration Bond Index
22	Nifty AA- Medium to Long Duration Bond Index
23	Nifty AA- Short Duration Bond Index
24	Nifty AA- Ultra Short Duration Bond Index
<b>(3)</b>	<b>Nifty A Corporate Bond indices</b>
1	Nifty A Long-Term Bond Index
2	Nifty A Short-Term Bond Index
<b>(4)</b>	<b>Nifty CP Indices &amp; Nifty CD Indices (All variants)</b>
1	Nifty 1 Month CD Index
2	Nifty 1 Month CD Index – A
3	Nifty 1 Month CD Index – B
4	Nifty 1 Month CD Index – C
5	Nifty 2 Month CD Index
6	Nifty 2 Month CD Index – A

7	Nifty 2 Month CD Index – B
8	Nifty 2 Month CD Index – C
9	Nifty 3 Month CD Index
10	Nifty 3 Month CD Index – A
11	Nifty 3 Month CD Index – B
12	Nifty 3 Month CD Index – C
13	Nifty 6 Month CD Index
14	Nifty 6 Month CD Index – A
15	Nifty 6 Month CD Index – B
16	Nifty 6 Month CD Index – C
17	Nifty 1 Year CD Index
18	Nifty 1 Year CD Index – A
19	Nifty 1 Year CD Index – B
20	Nifty 1 Year CD Index – C
21	Nifty 1 Month CP Index
22	Nifty 1 Month CP Index – A
23	Nifty 1 Month CP Index – B
24	Nifty 1 Month CP Index – C
25	Nifty 2 Month CP Index
26	Nifty 2 Month CP Index – A
27	Nifty 2 Month CP Index - B
28	Nifty 2 Month CP Index - C
29	Nifty 3 Month CP Index
30	Nifty 3 Month CP Index - A
31	Nifty 3 Month CP Index - B
32	Nifty 3 Month CP Index - C
33	Nifty 6 Month CP Index
34	Nifty 6 Month CP Index - A
35	Nifty 6 Month CP Index - B
36	Nifty 6 Month CP Index - C
37	Nifty 1 Year CP Index
38	Nifty 1 Year CP Index - A
39	Nifty 1 Year CP Index - B
40	Nifty 1 Year CP Index - C
<b>(5)</b>	<b>Nifty Banking &amp; PSU Bond Indices</b>
1	Nifty Banking & PSU Long Duration Bond Index
2	Nifty Banking & PSU Long Duration Bond Index - A
3	Nifty Banking & PSU Long Duration Bond Index - B
4	Nifty Banking & PSU Long Duration Bond Index - C
5	Nifty Banking & PSU Low Duration Bond Index

6	Nifty Banking & PSU Low Duration Bond Index - A
7	Nifty Banking & PSU Low Duration Bond Index - B
8	Nifty Banking & PSU Low Duration Bond Index - C
9	Nifty Banking & PSU Medium Duration Bond Index
10	Nifty Banking & PSU Medium Duration Bond Index - A
11	Nifty Banking & PSU Medium Duration Bond Index - B
12	Nifty Banking & PSU Medium Duration Bond Index - C
13	Nifty Banking & PSU Medium to Long Duration Bond Index
14	Nifty Banking & PSU Medium to Long Duration Bond Index - A
15	Nifty Banking & PSU Medium to Long Duration Bond Index - B
16	Nifty Banking & PSU Medium to Long Duration Bond Index - C
17	Nifty Banking & PSU Short Duration Bond Index
18	Nifty Banking & PSU Short Duration Bond Index - A
19	Nifty Banking & PSU Short Duration Bond Index - B
20	Nifty Banking & PSU Short Duration Bond Index - C
21	Nifty Banking & PSU Ultra Short Duration Bond Index
22	Nifty Banking & PSU Ultra Short Duration Bond Index - A
23	Nifty Banking & PSU Ultra Short Duration Bond Index - B
24	Nifty Banking & PSU Ultra Short Duration Bond Index - C
<b>(6)</b>	<b>Nifty Fixed Income PRC Indices (Tier 1)</b>
1	Nifty Liquid Index A-I
2	Nifty Money Market Index A-I
3	Nifty Ultra Short Duration Debt Index A-I
4	Nifty Low Duration Debt Index A-I
5	Nifty Short Duration Debt Index A-II
6	Nifty Medium Duration Debt Index A-III
7	Nifty Medium to Long Duration Debt Index A-III
8	Nifty Long Duration Debt Index A-III
9	Nifty Banking & PSU Debt Index A-II
10	Nifty Composite Debt Index A-III
11	Nifty Corporate Bond Index A-II
12	Nifty Credit Risk Bond Index B-II
<b>(7)</b>	<b>Nifty CP Indices &amp; Nifty CD Indices (All variant of 1 &amp; 2 Month)</b>
1	Nifty 1 Month CD Index
2	Nifty 1 Month CD Index - A
3	Nifty 1 Month CD Index – B
4	Nifty 1 Month CD Index – C
5	Nifty 2 Month CD Index
6	Nifty 2 Month CD Index - A
7	Nifty 2 Month CD Index – B

8	Nifty 2 Month CD Index – C
9	Nifty 1 Month CP Index
10	Nifty 1 Month CP Index - A
11	Nifty 1 Month CP Index – B
12	Nifty 1 Month CP Index – C
13	Nifty 2 Month CP Index
14	Nifty 2 Month CP Index - A
15	Nifty 2 Month CP Index – B
16	Nifty 2 Month CP Index – C
<b>(8)</b>	<b>Nifty CD Indices – A variant</b>
1	Nifty 1 Month CD Index - A
2	Nifty 2 Month CD Index - A
3	Nifty 3 Month CD Index - A
4	Nifty 6 Month CD Index - A
5	Nifty 1 Year CD Index - A
<b>(9)</b>	<b>Nifty Banking &amp; PSU Bond Indices (A variant)</b>
1	Nifty Banking & PSU Long Duration Bond Index - A
2	Nifty Banking & PSU Low Duration Bond Index - A
3	Nifty Banking & PSU Medium Duration Bond Index - A
4	Nifty Banking & PSU Medium to Long Duration Bond Index - A
5	Nifty Banking & PSU Short Duration Bond Index - A
6	Nifty Banking & PSU Ultra Short Duration Bond Index - A

**Annexure 2:**

Indices	Percentile coverage	Metric to be used
<b>Nifty AAA Corporate Bond indices</b>	75	Trading volume during the previous calendar quarter
<b>Nifty Banking and PSU indices – A variant</b>	90	
<b>Nifty AA Corporate Bond indices</b>	75	Outstanding amount of eligible ISINs of the issuer in respective bucket as on review date
<b>Nifty A Corporate Bond indices</b>	60	
<b>Nifty CP Indices – A variant</b>	60	

**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

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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](http://www.niftyindices.com)

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