

## PRESS RELEASE

Mumbai, October 24, 2024

### Changes in Nifty Fixed Income indices

The Index Maintenance Sub-Committee (Debt) of NSE Indices Limited has decided to make changes as listed hereunder. These changes shall become effective from October 31, 2024.

#### 1. Nifty 8-13 yr G-Sec Index

The following security is being **Excluded:**

| Sr. No. | Security               | ISIN         |
|---------|------------------------|--------------|
| 1       | 7.18% GOVT. STOCK 2037 | IN0020230077 |

The following security is being **Included:**

| Sr. No. | Security               | ISIN         |
|---------|------------------------|--------------|
| 1       | 6.79% GOVT. STOCK 2034 | IN0020240126 |

#### 2. Nifty Composite G-Sec Index

The following securities are being **Excluded:**

| Sr. No. | Security               | ISIN         |
|---------|------------------------|--------------|
| 1       | 7.37% GOVT. STOCK 2028 | IN0020230101 |
| 2       | 7.30% GOVT. STOCK 2053 | IN0020230051 |

The following securities are being **Included:**

| Sr. No. | Security               | ISIN         |
|---------|------------------------|--------------|
| 1       | 6.79% GOVT. STOCK 2034 | IN0020240126 |
| 2       | 7.04% GOVT. STOCK 2029 | IN0020240050 |

No changes are being made to the NIFTY 4-8 yr G-Sec Index, Nifty 11-15 yr G-Sec Index and Nifty 15 yr and above G-Sec Index.

### 3. Changes in weights of Nifty Fixed Income PRC Indices

| Index Name                                | Sub-indices                               | Existing weights | Revised weights w.e.f. October 31, 2024 |
|---|---|------------------|---|
| NIFTY Ultra Short Duration Debt Index A-I | NIFTY 182 Day T-Bill Index                | 5.00%            | 13.03%                                  |
|   | NIFTY 3 Month CD Index - A                | 9.10%            | 28.67%                                  |
|   | NIFTY 3 Month CP Index - A                | 6.22%            | 4.65%                                   |
|   | NIFTY 6 Month CD Index - A                | 39.97%           | 22.06%                                  |
|   | NIFTY 6 Month CP Index - A                | 14.79%           | 4.09%                                   |
|   | NIFTY 91 Day T-Bill Index                 | 5.00%            | 13.03%                                  |
|   | NIFTY AAA Ultra Short Duration Bond Index | 19.92%           | 14.47%                                  |
| NIFTY Low Duration Debt Index A-I         | NIFTY 1 Year CD Index - A                 | 9.48%            | 7.72%                                   |
|   | NIFTY 1 Year CP Index - A                 | 0.73%            | 0.71%                                   |
|   | NIFTY 1 Year T-Bill Index                 | 3.33%            | 11.02%                                  |
|   | NIFTY 3 Month CD Index - A                | 7.95%            | 22.49%                                  |
|   | NIFTY 3 Month CP Index - A                | 13.55%           | 3.66%                                   |
|   | NIFTY 6 Month CD Index - A                | 33.54%           | 17.19%                                  |
|   | NIFTY 6 Month CP Index - A                | 4.28%            | 3.21%                                   |
|   | NIFTY 60 Day T-Bill Index                 | 3.33%            | 11.02%                                  |
|   | NIFTY 91 Day T-Bill Index                 | 3.33%            | 11.02%                                  |
|   | NIFTY AAA Low Duration Bond Index         | 20.47%           | 11.94%                                  |
| NIFTY Money Market Index A-I              | NIFTY 1 Month CD Index - A                | 5.70%            | 12.90%                                  |
|   | NIFTY 1 Month CP Index - A                | 4.04%            | 4.23%                                   |
|   | NIFTY 1 Year CD Index - A                 | 9.78%            | 7.52%                                   |
|   | NIFTY 1 Year CP Index - A                 | 0.60%            | 0.64%                                   |
|   | NIFTY 1 Year T-Bill Index                 | 3.00%            | 3.00%                                   |
|   | NIFTY 182 Day T-Bill Index                | 3.00%            | 3.00%                                   |
|   | NIFTY 2 Month CD Index - A                | 10.88%           | 7.99%                                   |
|   | NIFTY 2 Month CP Index - A                | 4.33%            | 5.19%                                   |
|   | NIFTY 3 Month CD Index - A                | 7.82%            | 22.46%                                  |
|   | NIFTY 3 Month CP Index - A                | 1.70%            | 3.60%                                   |
|   | NIFTY 30 Day T-Bill Index                 | 3.00%            | 3.00%                                   |
|   | NIFTY 6 Month CD Index - A                | 36.03%           | 17.32%                                  |
|   | NIFTY 6 Month CP Index - A                | 4.12%            | 3.17%                                   |
|   | NIFTY 60 Day T-Bill Index                 | 3.00%            | 3.00%                                   |
|   | NIFTY 91 Day T-Bill Index                 | 3.00%            | 3.00%                                   |

| Index Name                           | Sub-indices  | Existing weights | Revised weights w.e.f. October 31, 2024 |
|--------------------------------------|--|------------------|---|
| NIFTY Liquid Index A-I               | NIFTY 1 Month CD Index - A   | 12.29%           | 16.64%                                  |
|                                      | NIFTY 1 Month CP Index - A   | 7.82%            | 5.38%                                   |
|                                      | NIFTY 1D Rate Index  | 15.00%           | 15.00%                                  |
|                                      | NIFTY 2 Month CD Index - A   | 21.57%           | 10.52%                                  |
|                                      | NIFTY 2 Month CP Index - A   | 8.70%            | 3.04%                                   |
|                                      | NIFTY 3 Month CD Index - A   | 16.32%           | 29.68%                                  |
|                                      | NIFTY 3 Month CP Index - A   | 3.30%            | 4.74%                                   |
|                                      | NIFTY 30 Day T-Bill Index  | 5.00%            | 5.00%                                   |
|                                      | NIFTY 60 Day T-Bill Index  | 5.00%            | 5.00%                                   |
|                                      | NIFTY 91 Day T-Bill Index  | 5.00%            | 5.00%                                   |
| NIFTY Short Duration Debt Index A-II | NIFTY 1 Year CD Index - A  | 4.69%            | 4.80%                                   |
|                                      | NIFTY 1 Year CP Index - A  | 0.37%            | 0.40%                                   |
|                                      | NIFTY 3 Month CD Index - A   | 3.89%            | 13.85%                                  |
|                                      | NIFTY 3 Month CP Index - A   | 16.69%           | 2.34%                                   |
|                                      | NIFTY AAA Short Duration Bond Index  | 36.99%           | 31.32%                                  |
|                                      | NIFTY Medium Duration G-Sec Index  | 10.00%           | 10.00%                                  |
|                                      | NIFTY Short Duration G-Sec Index   | 5.00%            | 5.00%                                   |
|                                      | Nifty AAA Ultra Short to Medium Residual (ex Pvt Financial Services) Index           | 22.37%           | 32.29%                                  |
| NIFTY Banking & PSU Debt Index A-II  | NIFTY 1 Month CD Index - A   | 2.25%            | 5.62%                                   |
|                                      | NIFTY 1 Year CD Index - A  | 3.83%            | 3.29%                                   |
|                                      | NIFTY 2 Month CD Index - A   | 7.19%            | 3.50%                                   |
|                                      | NIFTY 3 Month CD Index - A   | 3.20%            | 9.93%                                   |
|                                      | NIFTY 6 Month CD Index - A   | 13.53%           | 7.66%                                   |
|                                      | Nifty Banking & PSU Medium Duration Bond Index - A                                   | 7.29%            | 7.32%                                   |
|                                      | Nifty Banking & PSU Short Duration Bond Index - A                                    | 22.57%           | 20.81%                                  |
|                                      | NIFTY Short Duration G-Sec Index   | 28.00%           | 28.00%                                  |
|                                      | Nifty Banking & PSU Ultra Short to Medium Residual (ex Financial Services) Index - A | 12.14%           | 13.87%                                  |

### About NSE Indices Limited:

NSE Indices Limited (formerly known as India Index Services & Products Ltd. - IISL), a subsidiary of NSE, provides a variety of indices and index related services for the capital markets. The company focuses on the index as a core product. The company owns and manages a portfolio of indices under

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the Nifty brand of NSE, including the flagship index, the Nifty 50. Nifty equity indices comprise of 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)**

**Press contact: Email ID: [cc@nse.co.in](mailto:cc@nse.co.in)**