

PRESS RELEASE

Mumbai, August 21, 2026

Changes in Nifty Fixed Income indices

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

I. Monthly review of Fixed Income Indices:

A. Review of Nifty G-Sec (Maturity) based indices

These changes shall become effective from August 31, 2026 (close of August 30, 2026).

1. Nifty 4-8 yr G-Sec Index:

The following security is being **excluded:**

ISIN	Security Name	Maturity Date
IN0020240019	7.10% GOVT. STOCK 2034	08-Apr-2034

The following security is being **included:**

ISIN	Security Name	Maturity Date
IN0020210244	6.54% GOVT. STOCK 2032	17-Jan-2032

2. Nifty 11-15 yr G-Sec Index:

The following securities are being **excluded:**

ISIN	Security Name	Maturity Date
IN0020240027	7.23% GOVT. STOCK 2039	15-Apr-2039
IN0020240134	6.92% GOVT. STOCK 2039	18-Nov-2039

The following securities are being **included:**

ISIN	Security Name	Maturity Date
IN0020260041	7.06% GOVT. STOCK 2041	27-Jul-2041
IN0020080050	6.83% GOVT. STOCK 2039	19-Jan-2039

3. Nifty Composite G-sec Index:

The following security is being **excluded:**

ISIN	Security Name	Maturity Date
IN0020250026	6.33% GOVT. STOCK 2035	05-May-2035

The following security is being **included:**

ISIN	Security Name	Maturity Date
IN0020260041	7.06% GOVT. STOCK 2041	27-Jul-2041

No changes are being made to the NIFTY 8 - 13 yr G-Sec Index and Nifty 15 yr and above G-Sec Index.

B. Review of Nifty G-Sec (Duration) based indices

1. Nifty Ultra Short Duration G-Sec Index:

The following security is being **excluded:**

ISIN	Security Name	Maturity Date
IN0020160035	6.97% GOVT. STOCK 2026	06-Sep-2026

The following security is being **included:**

ISIN	Security Name	Maturity Date
IN0020230119	7.33% GOVT. STOCK 2026	30-Oct-2026

2. Nifty Medium Duration G-Sec Index:

The following security is being **excluded:**

ISIN	Security Name	Maturity Date
IN0020240183	6.75% GOVT. STOCK 2029	23-Dec-2029

The following security is being **included**:

ISIN	Security Name	Maturity Date
IN0020230036	7.17% GOVT. STOCK 2030	17-Apr-2030

3. **Nifty Long Duration G-Sec Index:**

The following security is being **excluded**:

ISIN	Security Name	Maturity Date
IN0020250018	6.90% GOVT. STOCK 2065	15-Apr-2065

The following security is being **included**:

ISIN	Security Name	Maturity Date
IN0020260041	7.06% GOVT. STOCK 2041	27-Jul-2041

No changes are made to Nifty Low Duration G-Sec Index, Nifty Short Duration G-Sec Index and Nifty Medium to Long Duration G-Sec Index.

C. Changes in weights of Nifty Fixed Income PRC Indices

Index	Sub-indices	Existing Weights	Revised weights w.e.f. 31 August 2026
Nifty Ultra Short Duration Debt Index A-I	Nifty 182 Day T-Bill Index	5.00%	5.00%
	Nifty 3 Month CD Index - A	14.29%	15.48%
	Nifty 3 Month CP Index - A	1.31%	1.28%
	Nifty 6 Month CD Index - A	64.26%	61.69%
	Nifty 6 Month CP Index - A	4.45%	5.31%
	Nifty 91 Day T-Bill Index	5.00%	5.00%
	Nifty AAA Ultra Short Duration Bond Index	5.69%	6.24%
Nifty Low Duration Debt Index A-I	Nifty 1 Year CD Index - A	5.16%	3.65%
	Nifty 1 Year CP Index - A	8.17%	0.96%
	Nifty 1 Year T-Bill Index	3.33%	3.33%
	Nifty 3 Month CD Index - A	9.75%	11.00%
	Nifty 3 Month CP Index - A	10.70%	0.90%
	Nifty 6 Month CD Index - A	44.79%	44.09%
	Nifty 6 Month CP Index - A	3.03%	19.56%
	Nifty 60 Day T-Bill Index	3.33%	3.33%
	Nifty 91 Day T-Bill Index	3.33%	3.33%
	Nifty AAA Low Duration Bond Index	8.39%	9.84%

Index	Sub-indices	Existing Weights	Revised weights w.e.f. 31 August 2026
Nifty Money Market Index A-I	Nifty 1 Month CD Index - A	13.98%	7.19%
	Nifty 1 Month CP Index - A	5.84%	2.34%
	Nifty 1 Year CD Index - A	4.98%	3.61%
	Nifty 1 Year CP Index - A	0.61%	0.95%
	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	4.02%	6.22%
	Nifty 2 Month CP Index - A	1.35%	3.17%
	Nifty 3 Month CD Index - A	9.17%	11.08%
	Nifty 3 Month CP Index - A	0.81%	0.91%
	Nifty 30 Day T-Bill Index	3.00%	3.00%
	Nifty 6 Month CD Index - A	41.49%	43.69%
	Nifty 6 Month CP Index - A	2.75%	5.83%
	Nifty 60 Day T-Bill Index	3.00%	3.00%
	Nifty 91 Day T-Bill Index	3.00%	3.00%
Nifty Liquid Index A-I	Nifty 1 Month CD Index - A	27.74%	12.64%
	Nifty 1 Month CP Index - A	11.71%	19.24%
	Nifty 1D Rate Index	15.00%	15.00%
	Nifty 2 Month CD Index - A	7.96%	11.19%
	Nifty 2 Month CP Index - A	2.71%	5.74%
	Nifty 3 Month CD Index - A	18.28%	19.65%
	Nifty 3 Month CP Index - A	1.60%	1.54%
	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	7.06%	5.06%
	Nifty 1 Year CP Index - A	4.37%	1.36%
	Nifty 3 Month CD Index - A	13.20%	14.98%
	Nifty 3 Month CP Index - A	5.37%	1.40%
	Nifty AAA Short Duration Bond Index	21.26%	21.59%
	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	33.74%	40.60%
Nifty Banking & PSU Debt Index A-II	Nifty 1 Month CD Index - A	5.38%	3.78%
	Nifty 1 Year CD Index - A	2.84%	1.90%
	Nifty 2 Month CD Index - A	2.29%	2.31%

Index	Sub-indices	Existing Weights	Revised weights w.e.f. 31 August 2026
	Nifty 3 Month CD Index - A	3.53%	5.83%
	Nifty 6 Month CD Index - A	15.95%	16.17%
	Nifty Banking & PSU Medium Duration Bond Index - A	6.87%	7.67%
	Nifty Banking & PSU Short Duration Bond Index - A	23.17%	26.53%
	Nifty Short Duration G-Sec Index	28.00%	28.00%
	Nifty Banking & PSU Ultra Short to Medium Residual (ex Financial Services) Index - A	11.96%	7.81%

II. Re-investment schedule of Nifty Target Maturity Indices.

These changes shall become effective from August 27, 2026 (close of August 26, 2026).

A. Nifty CPSE Bond Plus SDL Sep 2026 50:50 Index

The following security is being **included**:

ISIN	Issuer Name	Maturity Date
INE134E08IL6	POWER FINANCE CORPORATION LIMITED	25-Sep-2026

B. Nifty AAA CPSE Bond Plus SDL Apr 2027 60:40 Index

The following security is being **included**:

ISIN	Issuer Name	Maturity Date
INE134E08MZ8	POWER FINANCE CORPORATION LIMITED	15-Apr-2027

About NSE Indices Limited:

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

derivatives traded on NSE and NSE International Exchange IFSC Limited (NSE IX) and a number of index funds and exchange traded funds. The flagship 'Nifty 50' index is widely tracked and traded as the benchmark for Indian Capital Markets.

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

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