

May 2024

Nifty Banking and PSU Indices consist of 7 indices which individually measure performance of Banking and PSU bonds from 6 distinct Macaulay Duration buckets. Each index in the series consists of most liquid issuers with each issuer represented by their most liquid bonds. The indices are rebalanced and reconstituted on quarterly basis.

| Index Characteristics    |                    |
|--------------------------|--------------------|
| Launch Date              | February 09, 2018  |
| Base Date                | September 03, 2001 |
| Base Value               | 1000               |
| Calculation Frequency    | Daily - End of day |
| Reconstitution Frequency | Quarterly          |

| Statistics   |               |               |                         |                |      |      |       |       |                 |
|--|---------------|---------------|-------------------------|----------------|------|------|-------|-------|-----------------|
| ( Returns as on May 31, 2024)  |               |               |                         |                |      |      |       |       |                 |
| Index Name   | Avg. coupon % | Avg. Yield %* | Avg. Macaulay Duration* | Avg. Maturity* | 3 M  | 6 M  | 1 Yr. | 3 Yr. | Since Inception |
| NIFTY Banking & PSU Ultra Short Duration Bond Index                                  | 8.46          | 7.66          | 0.23                    | 0.23           | 2.04 | 3.95 | 7.78  | 6.26  | 7.68            |
| NIFTY Banking & PSU Low Duration Bond Index  | 7.16          | 7.82          | 0.74                    | 0.75           | 1.99 | 3.77 | 7.42  | 5.85  | 7.58            |
| NIFTY Banking & PSU Short Duration Bond Index  | 7.54          | 7.81          | 2.01                    | 2.17           | 1.81 | 3.84 | 6.82  | 5.38  | 7.71            |
| NIFTY Banking & PSU Medium Duration Bond Index                                       | 7.93          | 7.88          | 3.53                    | 4.14           | 1.74 | 3.94 | 6.38  | 4.54  | 7.79            |
| NIFTY Banking & PSU Medium to Long Duration Bond Index                               | 7.66          | 7.55          | 5.21                    | 6.65           | 1.65 | 4.23 | 5.87  | 4.90  | 7.64            |
| NIFTY Banking & PSU Long Duration Bond Index   | 7.50          | 7.44          | 8.16                    | 12.30          | 1.90 | 5.01 | 5.82  | 4.97  | 8.31            |
| NIFTY Banking & PSU Debt Index   | 5.74          | 7.66          | 2.47                    | 2.92           | 1.81 | 3.94 | 6.73  | 5.26  | 7.58            |
| NIFTY Banking & PSU Ultra Short Duration Bond Index - A                              | 8.01          | 7.48          | 0.24                    | 0.24           | 2.01 | 3.91 | 7.66  | 6.04  | 7.61            |
| NIFTY Banking & PSU Low Duration Bond Index - A                                      | 7.11          | 7.58          | 0.75                    | 0.77           | 1.97 | 3.70 | 7.30  | 5.56  | 7.51            |
| NIFTY Banking & PSU Short Duration Bond Index - A                                    | 7.48          | 7.62          | 1.95                    | 2.12           | 1.81 | 3.81 | 6.69  | 4.97  | 7.64            |
| NIFTY Banking & PSU Medium Duration Bond Index - A                                   | 7.71          | 7.58          | 3.51                    | 4.11           | 1.76 | 3.88 | 6.20  | 4.58  | 7.76            |
| NIFTY Banking & PSU Medium to Long Duration Bond Index - A                           | 7.62          | 7.48          | 5.07                    | 6.33           | 1.63 | 4.23 | 5.79  | 4.88  | 7.69            |
| NIFTY Banking & PSU Long Duration Bond Index - A                                     | 7.43          | 7.40          | 8.28                    | 12.67          | 2.03 | 5.15 | 5.93  | 4.88  | 8.32            |
| NIFTY Banking & PSU Debt Index - A   | 5.67          | 7.51          | 2.42                    | 2.83           | 1.80 | 3.91 | 6.62  | 5.07  | 7.55            |
| NIFTY Banking & PSU Ultra Short Duration Bond Index - B                              | 5.88          | 7.75          | 0.23                    | 0.23           | 2.08 | 4.06 | 7.97  | 6.29  | 7.67            |
| NIFTY Banking & PSU Low Duration Bond Index - B                                      | 5.17          | 8.00          | 0.67                    | 0.67           | 1.99 | 3.83 | 7.58  | 5.90  | 7.57            |
| NIFTY Banking & PSU Short Duration Bond Index - B                                    | 7.77          | 7.86          | 2.01                    | 2.17           | 1.98 | 4.01 | 6.92  | 5.25  | 7.69            |
| NIFTY Banking & PSU Medium Duration Bond Index - B                                   | 5.42          | 7.82          | 3.43                    | 3.77           | 1.82 | 3.91 | 7.30  | 5.09  | 7.86            |
| NIFTY Banking & PSU Medium to Long Duration Bond Index - B                           | 7.68          | 7.73          | 5.63                    | 7.46           | 1.97 | 4.31 | 7.11  | 5.66  | 7.75            |
| NIFTY Banking & PSU Long Duration Bond Index - B                                     | 5.09          | 7.60          | 7.59                    | 9.78           | 2.01 | 5.08 | 5.84  | 4.73  | 8.28            |
| NIFTY Banking & PSU Debt Index - B   | 5.46          | 7.73          | 2.54                    | 3.02           | 1.95 | 4.01 | 7.15  | 5.43  | 7.60            |
| NIFTY Banking & PSU Ultra Short Duration Bond Index - C                              | 3.84          | 8.53          | 0.24                    | 0.24           | 2.24 | 4.44 | 8.79  | 6.98  | 7.77            |
| NIFTY Banking & PSU Low Duration Bond Index - C                                      | 7.68          | 9.21          | 0.69                    | 0.70           | 2.25 | 4.34 | 8.69  | 6.58  | 7.68            |
| NIFTY Banking & PSU Short Duration Bond Index - C                                    | 8.92          | 9.35          | 1.89                    | 2.06           | 2.24 | 4.55 | 8.78  | 6.75  | 7.92            |
| NIFTY Banking & PSU Medium Duration Bond Index - C                                   | 6.61          | 9.27          | 3.47                    | 3.98           | 1.73 | 4.27 | 7.71  | 2.62  | 7.53            |
| NIFTY Banking & PSU Medium to Long Duration Bond Index - C                           | 4.65          | 8.70          | 5.10                    | 6.07           | 1.53 | 4.27 | 7.76  | 6.62  | 7.88            |
| NIFTY Banking & PSU Long Duration Bond Index - C                                     | 2.19          | 8.37          | 7.71                    | 8.65           | 1.33 | 4.57 | 5.97  | 5.20  | 8.34            |
| NIFTY Banking & PSU Debt Index - C   | 5.49          | 8.80          | 2.40                    | 2.73           | 1.96 | 4.30 | 8.14  | 5.91  | 7.68            |
| NIFTY Banking & PSU Ultra Short to Medium Residual (ex Financial Services) Index - A | 6.97          | 7.58          | 2.46                    | 2.74           | 1.84 | -    | -     | -     | 3.25            |

Note: Returns for periods longer than 1 year are annualized \*As on May 31, 2024

Index with suffix A, B and C are launched on April 01, 2022

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