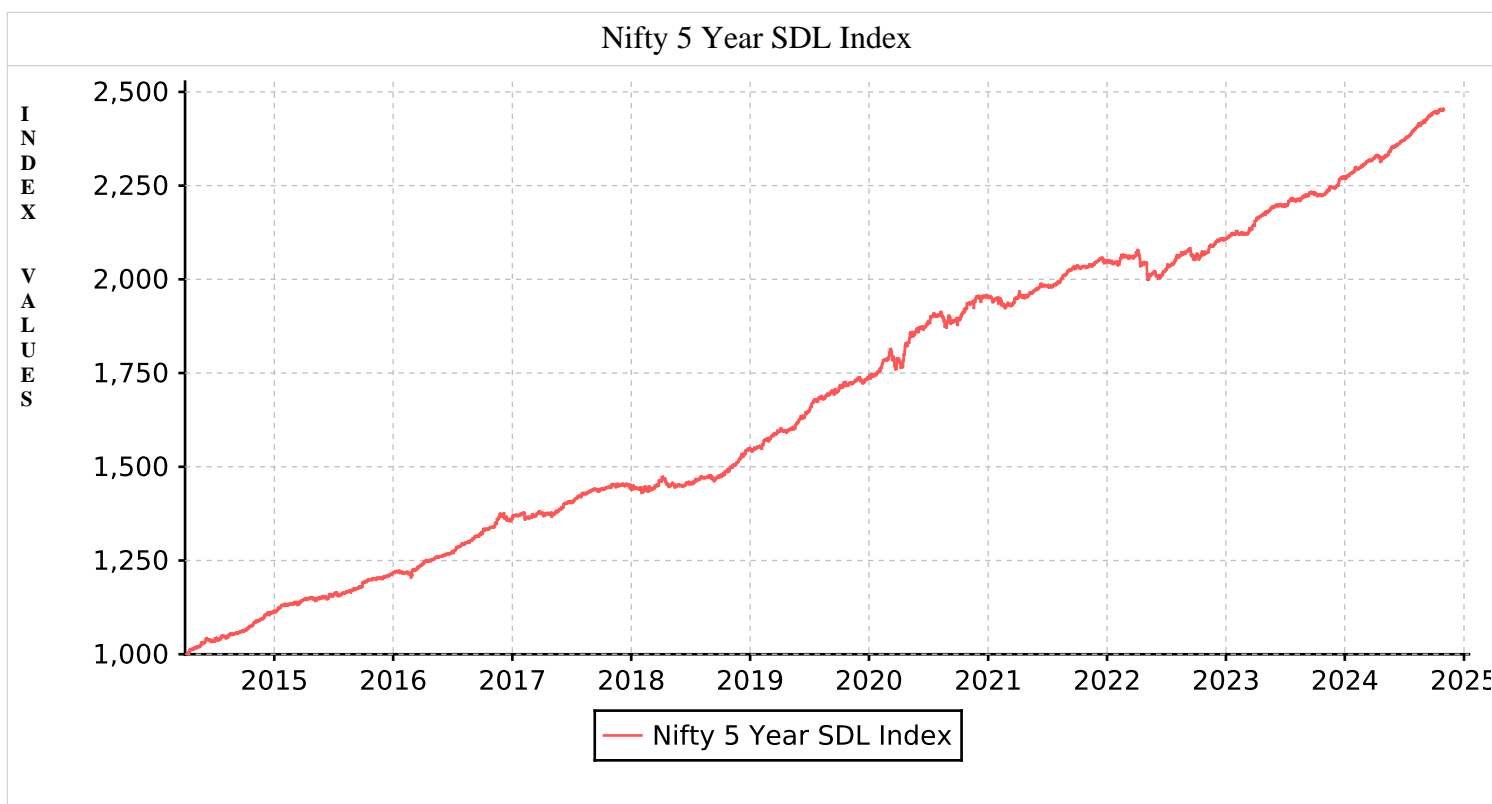


October 2024

Nifty 5 Year SDL Index seeks to measure the performance of a portfolio of State Development Loans (SDLs) with residual maturity of 4.25 to 5.75 years. The index contains SDLs issued by 3 states/UTs selected based on their composite score of primary issuances and outstanding amount during the previous month. The index captures the total return, including price return and coupon return on the underlying SDL portfolio.

Methodology	Features
i. Nifty 5 Year SDL Index seeks to measure the performance of portfolio of State Development Loans (SDLs) with residual maturity of 4.25 years to 5.75 years. ii. Index holds SDLs issued by states/UTs with residual maturity of 4.25 years to 5.75 years. iii. The index is reviewed at the end of every month	Methodology Total Returns
	No. of Constituents 3
	Base Date April 02, 2014
	Base Value 1000
	Index Maturity Date July 12, 2023

Statistics									(Returns as on Oct 31, 2024)
Index Name	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	3 M	6 M	1 Yr.	3 Yr.	Since Inception	
NIFTY 5 Year SDL Index	7.19	4.32	5.07	2.30	5.53	10.11	6.46	8.84	



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