

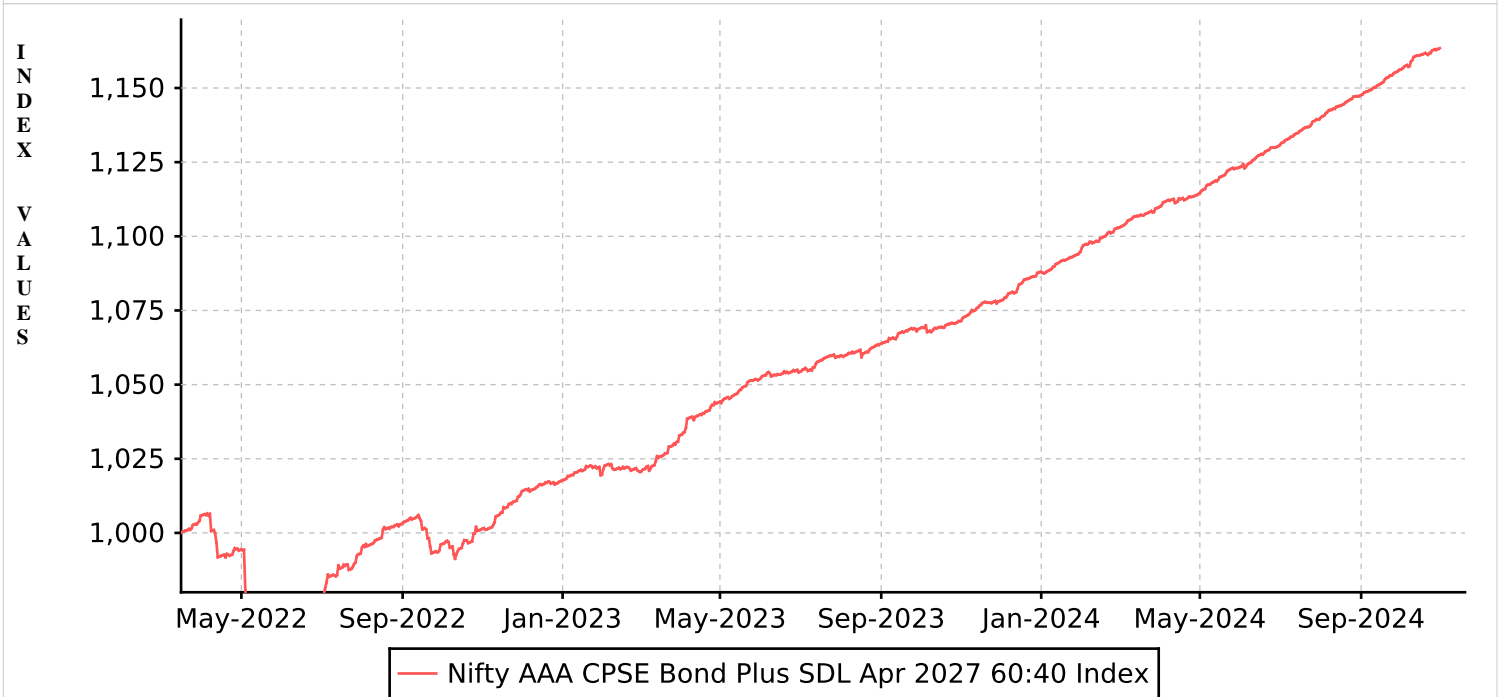
**October 2024**

Nifty AAA CPSE Bond Plus SDL Apr 2027 60:40 Index seeks to measure the performance of portfolio of AAA rated PSU bonds and SDLs maturing during the twelve month period ending April 30, 2027.

| Methodology                                                                                                                                                                                                                                                                                                                               | Features                                  |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|
| i. Index represents the performance of maturity-targeted AAA rated PSU bond and SDL market<br>ii. Index holds AAA rated PSU bonds and SDLs, maturing during the twelve month period ending April 30, 2027<br>iii. The index is reviewed at the end of every calendar quarter<br>iv. Weight of each State/UT in the index is capped at 15% | <b>Methodology</b> Total Returns          |
|                                                                                                                                                                                                                                                                                                                                           | <b>No. of Constituents</b> 22             |
|                                                                                                                                                                                                                                                                                                                                           | <b>Base Date</b> March 16, 2022           |
|                                                                                                                                                                                                                                                                                                                                           | <b>Base Value</b> 1000                    |
|                                                                                                                                                                                                                                                                                                                                           | <b>Index Maturity Date</b> April 30, 2027 |

| Index Name                                               | Statistics (Returns as on Oct 31, 2024) |                         |                |      |      |       |       |                 |
|----------------------------------------------------------|-----------------------------------------|-------------------------|----------------|------|------|-------|-------|-----------------|
|                                                          | Avg. Yield %*                           | Avg. Macaulay Duration* | Avg. Maturity* | 3 M  | 6 M  | 1 Yr. | 3 Yr. | Since Inception |
| <b>NIFTY AAA CPSE Bond Plus SDL Apr 2027 60:40 Index</b> | 7.26                                    | 1.90                    | 2.03           | 2.11 | 4.41 | 8.59  | -     | 5.92            |

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



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