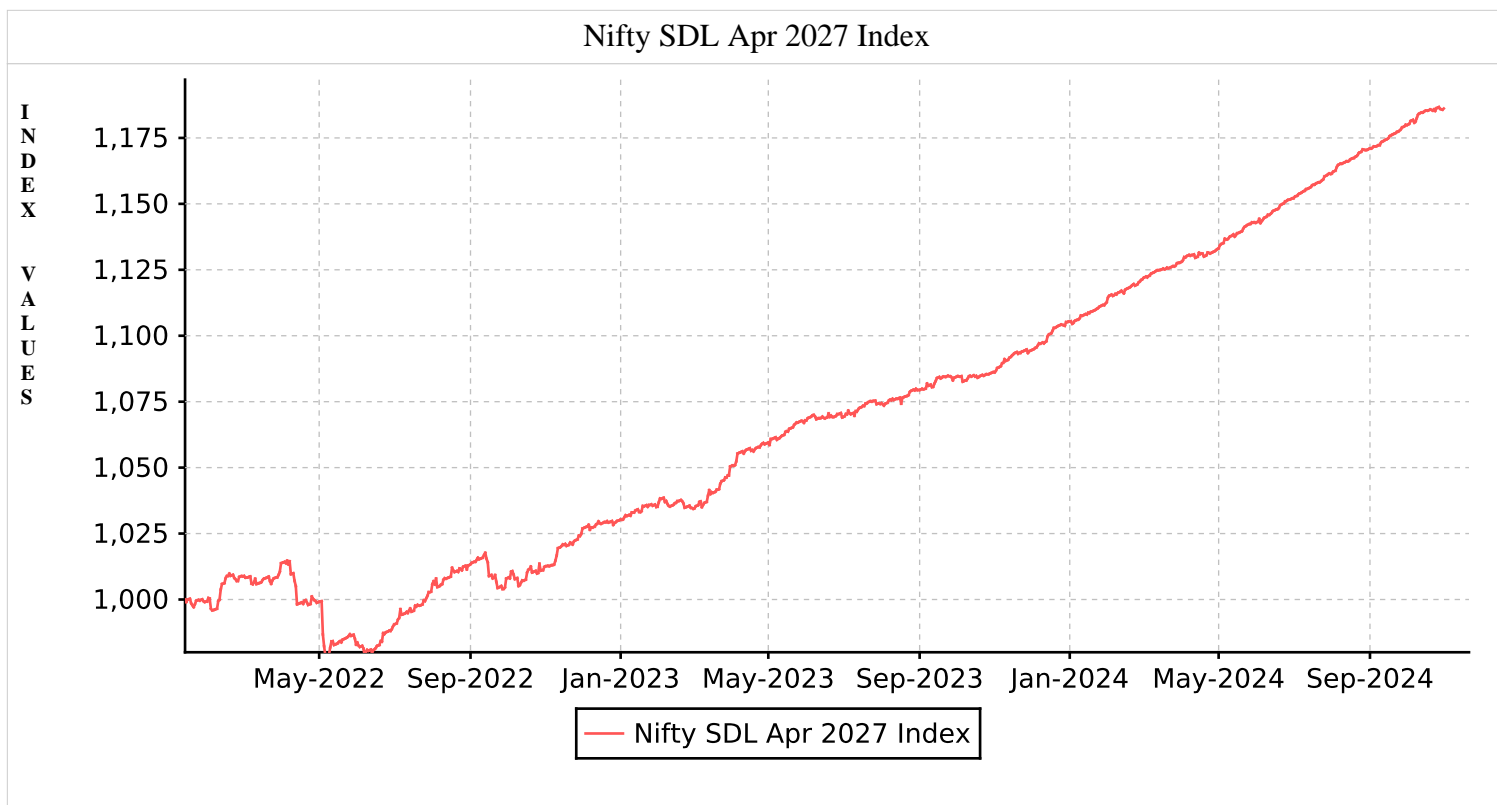


October 2024

Nifty SDL Apr 2027 Index seeks to measure the performance of portfolio of SDLs maturing during the twelve month period ending April 30, 2027.

| Methodology | Features |
|---|---|
| i. Index represents the performance of maturity-targeted SDL market. ii. Index holds SDLs issued by states/UTs, maturing during the twelve month period ending April 30, 2027. iii. The index is reviewed at the end of every calendar quarter. iv. Weight of each issuer in the index is capped at 15%. | Methodology Total Returns |
| | No. of Constituents 15 |
| | Base Date January 12, 2022 |
| | Base Value 1000 |
| | Index Maturity Date 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 |
| NIFTY SDL Apr 2027 Index | 7.02 | 1.95 | 2.08 | 2.14 | 4.70 | 9.20 | - | 6.28 |



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