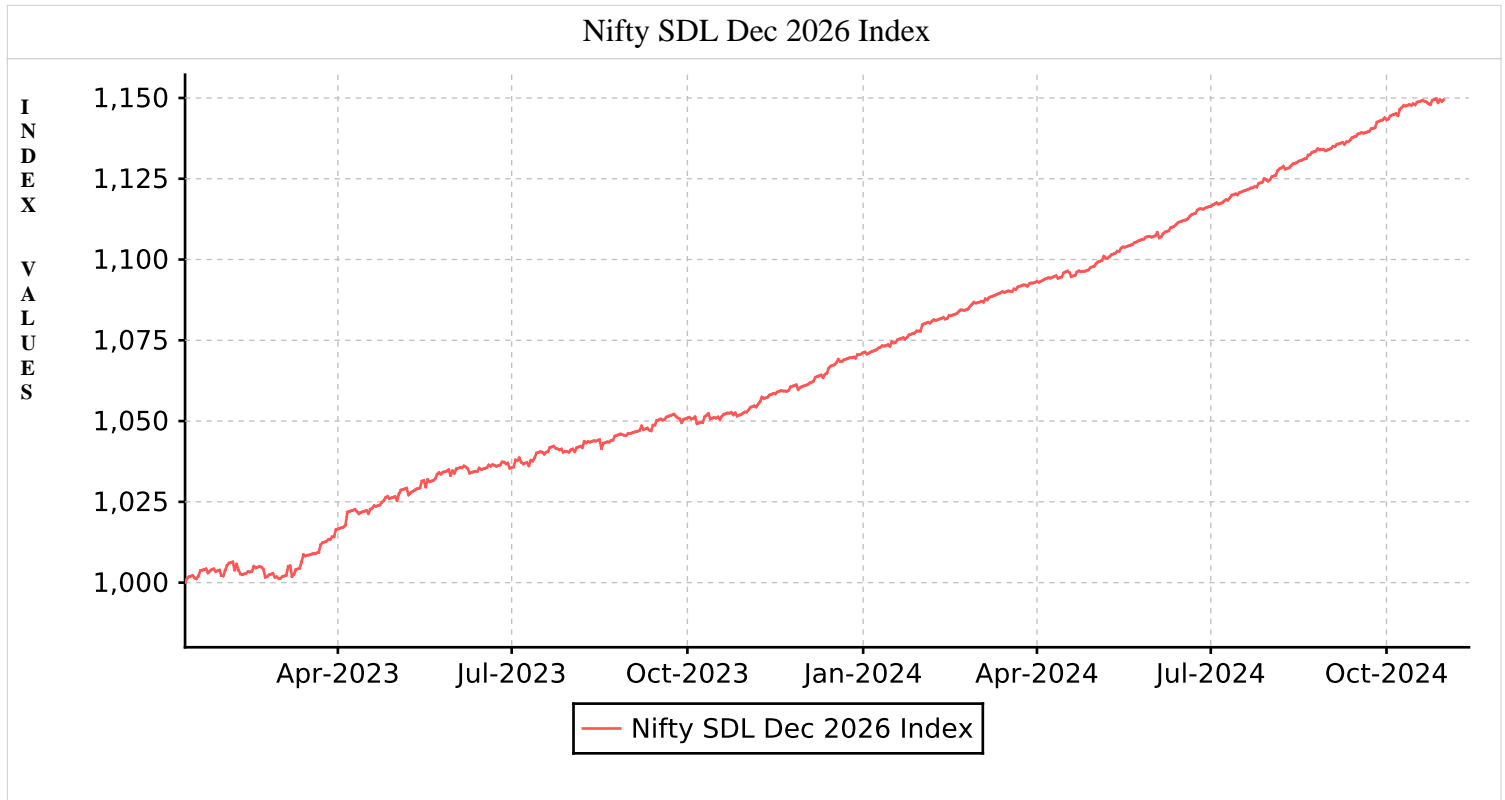


October 2024

Nifty SDL Dec 2026 Index seeks to measure the performance of portfolio of State Development Loans (SDLs) maturing during the six month period ending December 31, 2026.

Methodology	Features
i. Index represents the performance of maturity-targeted SDL market ii. Index holds SDLs issued by States/UTs, maturing during the six month period ending December 31, 2026 iii. The index is reviewed at the end of every calendar half year	Methodology Total Returns
	No. of Constituents 10
	Base Date January 11, 2023
	Base Value 1000
	Index Maturity Date December 31, 2026

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 SDL Dec 2026 Index	7.00	1.97	2.13	2.24	4.71	9.18	-	8.02



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