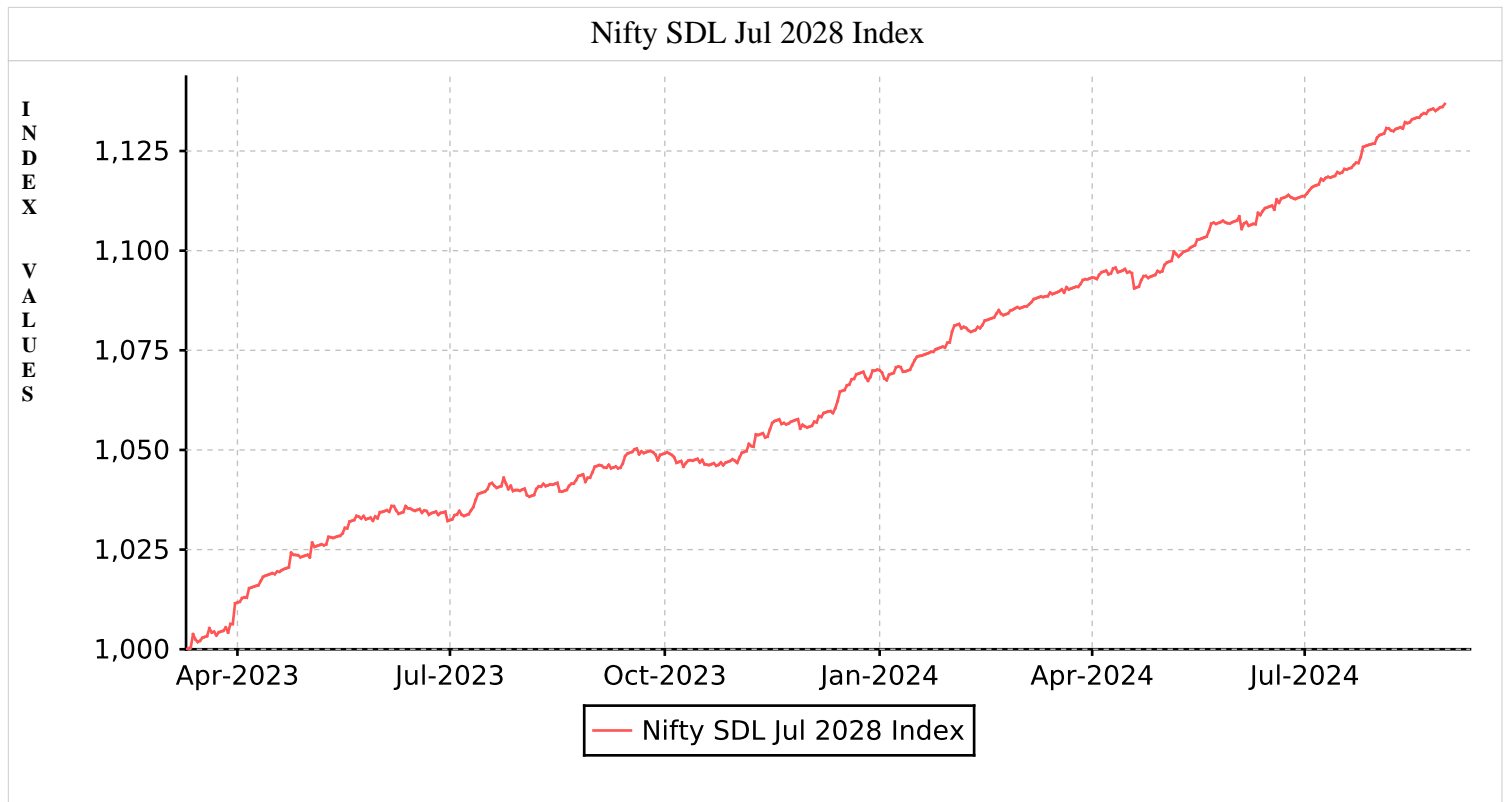


August 2024

Nifty SDL Jul 2028 Index seeks to measure the performance of portfolio of State Development Loans (SDLs) maturing during the twelve month period ending July 31, 2028.

| 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 July 31, 2028 iii. The index is reviewed at the end of every calendar half year | Methodology Total Returns |
| | No. of Constituents 12 |
| | Base Date March 10, 2023 |
| | Base Value 1000 |
| | Index Maturity Date May 14, 2023 |

| Statistics | | | | | | | | | (Returns as on Aug 31, 2024) |
|--------------------------|---------------|-------------------------|----------------|------|------|-------|-------|-----------------|------------------------------|
| Index Name | Avg. Yield %* | Avg. Macaulay Duration* | Avg. Maturity* | 3 M | 6 M | 1 Yr. | 3 Yr. | Since Inception | |
| NIFTY SDL Jul 2028 Index | 7.19 | 3.35 | 3.84 | 2.70 | 4.72 | 8.87 | - | 9.07 | |



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