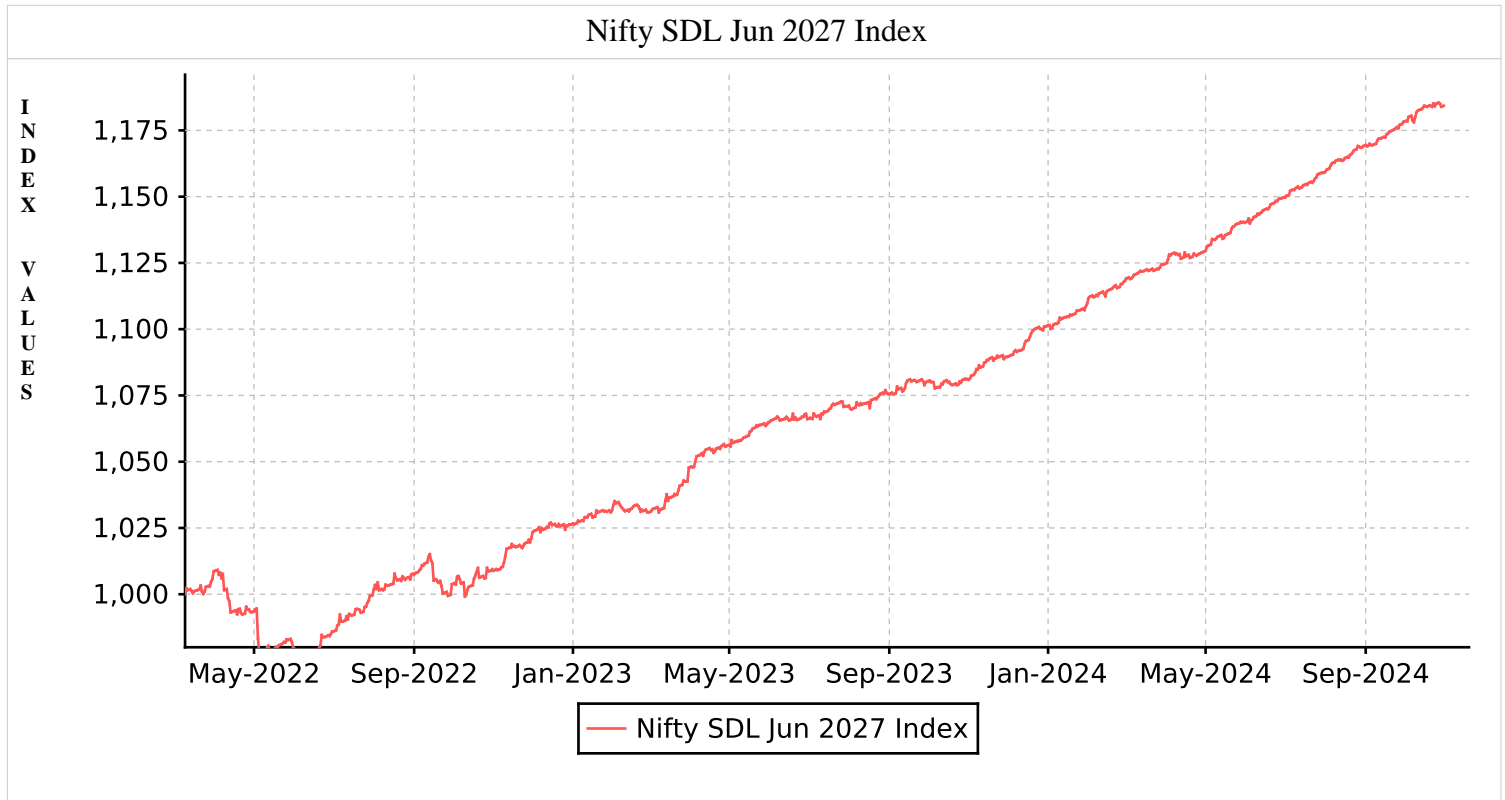


October 2024

Nifty SDL Jun 2027 Index seeks to measure the performance of portfolio of SDLs maturing during the twelve month period ending June 15, 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 June 15, 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 20
	Base Date March 09, 2022
	Base Value 1000
	Index Maturity Date June 15, 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 Jun 2027 Index	7.05	2.32	2.56	2.18	4.87	9.54	-	6.59



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