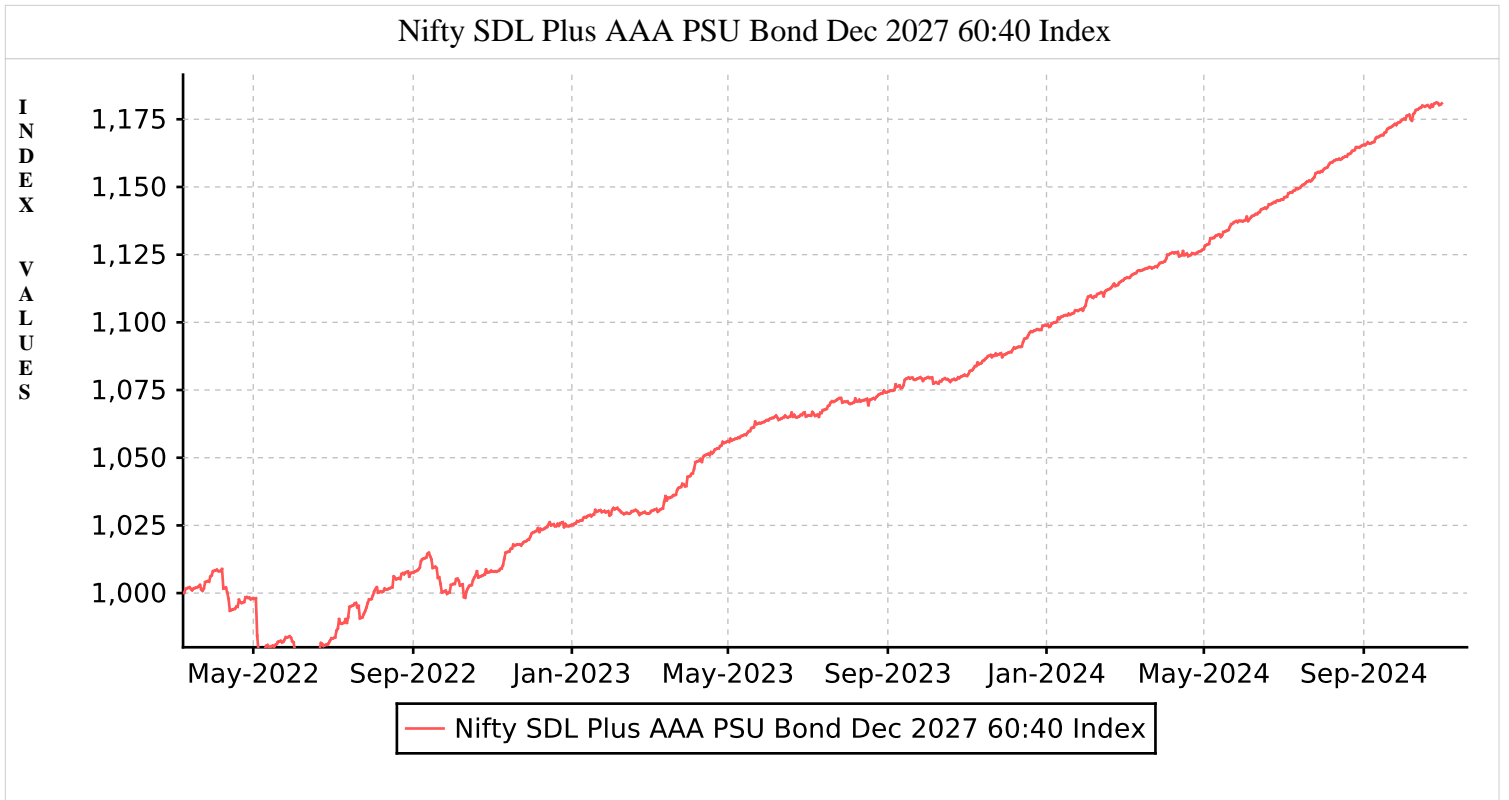


**October 2024**

Nifty SDL Plus AAA PSU Bond Dec 2027 60:40 Index seeks to measure the performance of portfolio of SDLs and AAA rated PSU bonds maturing during the twelve month period ending December 31, 2027.

| Methodology  | Features                                     |
|--|--|
| i. Index represents the performance of maturity-targeted SDL and AAA rated PSU bond market.<br>ii. Index holds SDLs and AAA rated PSU bonds, maturing during the twelve month period ending December 31, 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> 10                |
|  | <b>Base Date</b> March 08, 2022              |
|  | <b>Base Value</b> 1000                       |
|  | <b>Index Maturity Date</b> December 31, 2027 |

| 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 Plus AAA PSU Bond Dec 2027 60:40 Index | 7.18          | 2.68                    | 3.02           | 2.18 | 4.79 | 9.31  | -     | 6.47            |                              |



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