

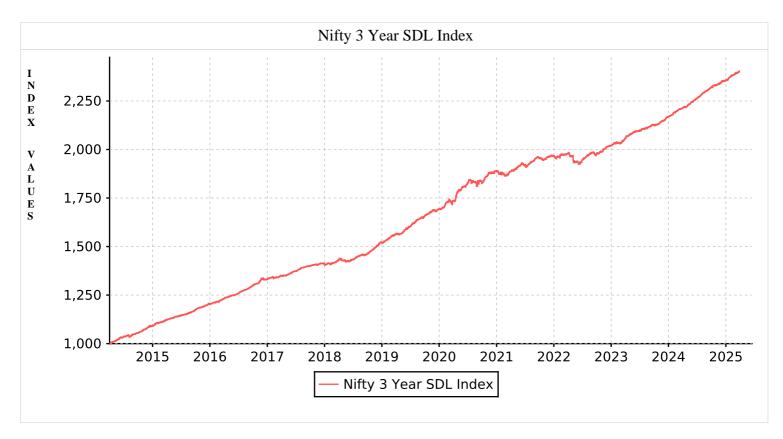


March 2025

Nifty 3 Year SDL Index seeks to measure the performance of a portfolio of State Development Loans (SDLs) with residual maturity of 2.5 to 3.5 years. The index contains SDLs issued by 3 states/UTs selected based on their composite score of primary issuances and outstanding amount during the previous month. The index captures the total return, including price return and coupon return on the underlying SDL portfolio.

Methodology	Features			
portfolio of State Development Loans (SDLs) with residual maturity of 2.5 to 3.5 years ii. Index holds SDLs issued by states/UTs, with residual maturity of 2.5 to 3.5 years. iii. The index is reviewed at the end of every month	Methodology	Total Returns		
	No. of Constituents	3		
	Base Date	April 02, 2014		
	Base Value	1000		
	Index Maturity Date	July 12, 2023		

	Statistics				(Returns as on Mar 31, 2025)			
Index Name	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY 3 Year SDL Index	6.94	2.63	2.91	2.09	3.64	8.73	6.70	8.30



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