

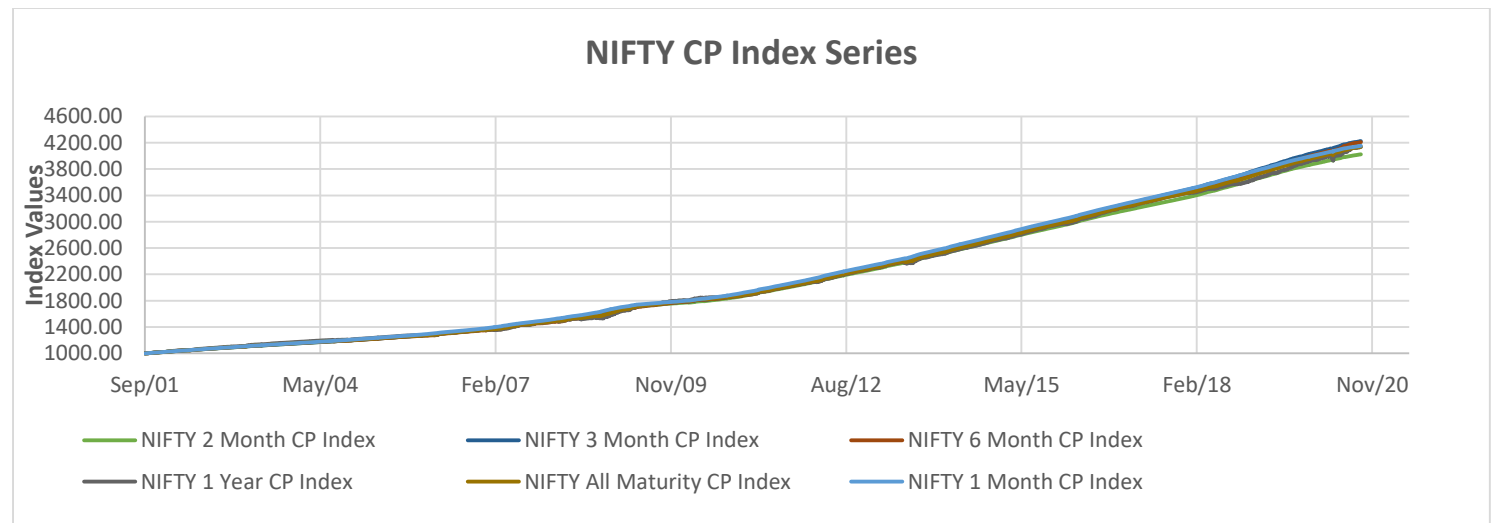
**August 2020**

NIFTY CP Indices consist of 5 indices which individually track the performance of Commercial Papers with short term rating of A1+ in 2 month, 3 month, 6 month & 1 year maturity segment and aggregated performance across maturities through an all maturity index. Each index consists of up to 14 issuers. The indices are rebalanced and reconstituted on fortnightly basis.

Index Characteristics									
<b>No. of Constituents</b>					Up-to 14 issuers				
<b>Launch Date</b>					February 09, 2018				
<b>Base Date</b>					September 03, 2001				
<b>Base Value</b>					1000				
<b>Calculation Frequency</b>					Daily - End of Day				
<b>Reconstitution Frequency</b>					Fortnightly				
Statistics									
Index Name	Avg. Yield %*	Avg. Macaulay Duration*	Avg. Maturity*	Returns as on 31 <sup>st</sup> August 2020					
				3 M	6 M	1 Yr.	3 Yr.	Since inception	
NIFTY 1 Month CP	3.50	0.04	0.04	0.94%	2.39%	5.28%	6.62%	7.79%	
NIFTY 2 Month CP	3.45	0.11	0.11	1.00%	2.45%	5.33%	6.71%	7.61%	
NIFTY 3 Month CP	4.00	0.19	0.19	1.18%	3.01%	6.23%	7.29%	7.88%	
NIFTY 6 Month CP	3.94	0.46	0.46	1.38%	3.42%	6.76%	7.53%	7.86%	
NIFTY 1 Year CP	5.41	0.86	0.86	1.93%	3.65%	7.06%	6.96%	7.76%	
NIFTY All Maturity CP	3.50	0.04	0.04	1.19%	2.88%	5.99%	6.98%	7.77%	

Note: Returns for periods longer than 1 year are annualized

\* As on 31<sup>st</sup> August 2020.



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