

August 2020

NIFTY 10 Year SDL Index seeks to measure the performance of a portfolio of State Development Loans (SDLs) with residual maturity of about 10 years. The index contains SDLs issued by top 14 states selected every year based on their primary issuance volume during previous year. The index captures the total return, including price return and coupon return on the underlying SDL portfolio.

Index Characteristics:

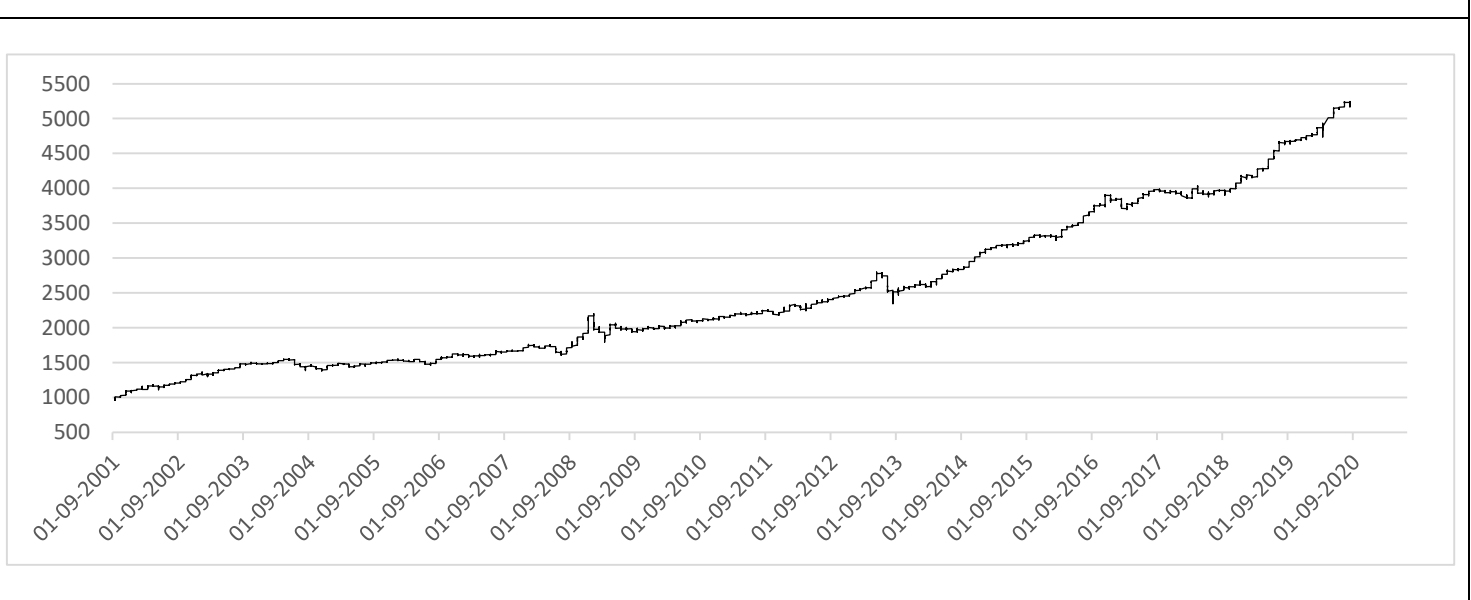
Methodology	Total Return
No. of issuers/states	14
Launch Date	October 13, 2017
Base Date	September 3, 2001
Base Value	1000
Calculation Frequency	Daily - End of Day

Statistics:

	3 M	6 M	1 Yr.	3 Yr.	Since Inception
Returns (%)	0.76%	6.65%	11.13%	9.26%	9.06%

Returns for periods longer than 1 year are annualized

Average Coupon	6.85 y%
Average Yield	6.65%
Average Mod Duration	6.89
Average Maturity	9.60 Years



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