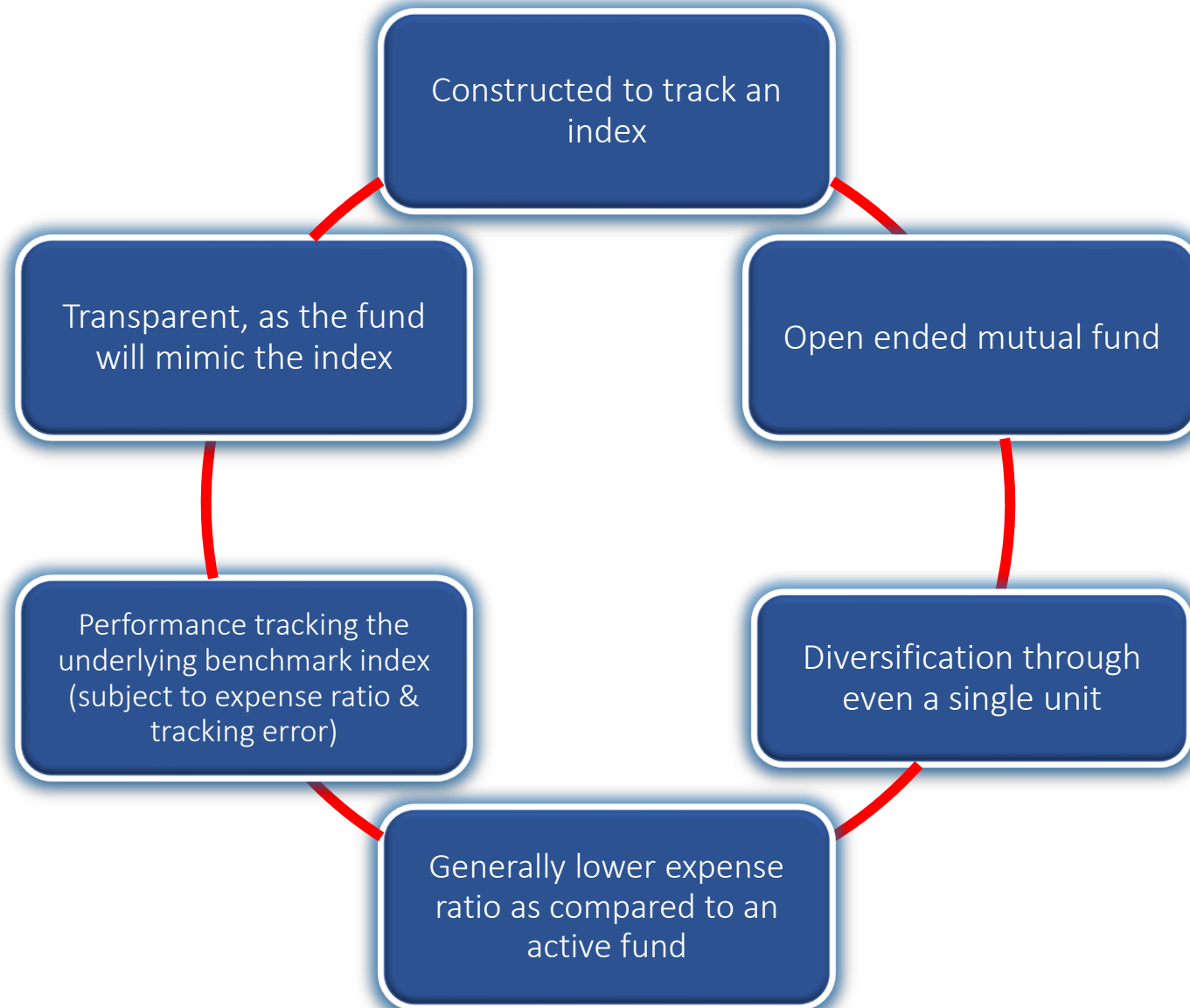


Nippon India Mutual Fund – Nippon India Index Funds offerings

Benefits of Investing in an Index Fund



Nippon India Mutual Fund: Index Fund Offerings

Index Funds

Nippon India Index
Fund - Nifty 50
Plan

Nippon India Index
Fund - S&P BSE
Sensex Plan

Nippon India Nifty
Midcap 150 Index
Fund

Nippon India Nifty
Smallcap 250 Index
Fund

Nippon India Nifty
50 Value 20 Index
Fund

Nippon India Nifty
Alpha Low
Volatility 30 Index
Fund

Nippon India Nifty
AAA CPSE Bond
Plus SDL - Apr 2027
Maturity 60:40
Index Fund

Nippon India Nifty
AAA PSU Bond Plus
SDL - Sep 2026
Maturity 50:50
Index Fund

Nippon India Nifty
SDL Plus G-Sec -
Jun 2028 Maturity
70:30 Index Fund

Nippon India Nifty
G-Sec Sep 2027
Maturity Index
Fund

Nippon India Nifty
G-Sec Jun 2036
Maturity Index
Fund

Nippon India Nifty
SDL Plus G-Sec -
Jun 2029 Maturity
70:30 Index Fund

Nippon India Nifty
G-Sec Oct 2028
Maturity Index
Fund

Nippon India Index Fund - Nifty 50 Plan

(An open ended scheme replicating/tracking Nifty 50)

Nifty 50 Index Methodology

Overview

The NIFTY 50 index is a well-diversified 50 companies index reflecting overall market conditions. NIFTY 50 Index is computed using free float market capitalization method.

Eligibility Criteria for selection of constituent stocks

1. Constituents of NIFTY 100 index that are available for trading in NSE's F&O segment are only eligible to be constituent of the index.
2. Stock should have traded at an average impact cost of 0.50% or less during the last six months for 90% of the observations, for the basket size of Rs. 100 Million.
3. The company should have a listing history of 6 months.
4. A company which comes out with an IPO will be eligible for inclusion in the index, if it fulfills the normal eligibility criteria for the index for a 1 month period instead of a 6 month period.

Index Rebalancing – Semi-annual basis as on last trading day of March & September

Source: NSE Indices Limited

Scheme Portfolio - Constituents

Nippon India Index Fund - Nifty 50 Plan - Portfolio as on January 31, 2024

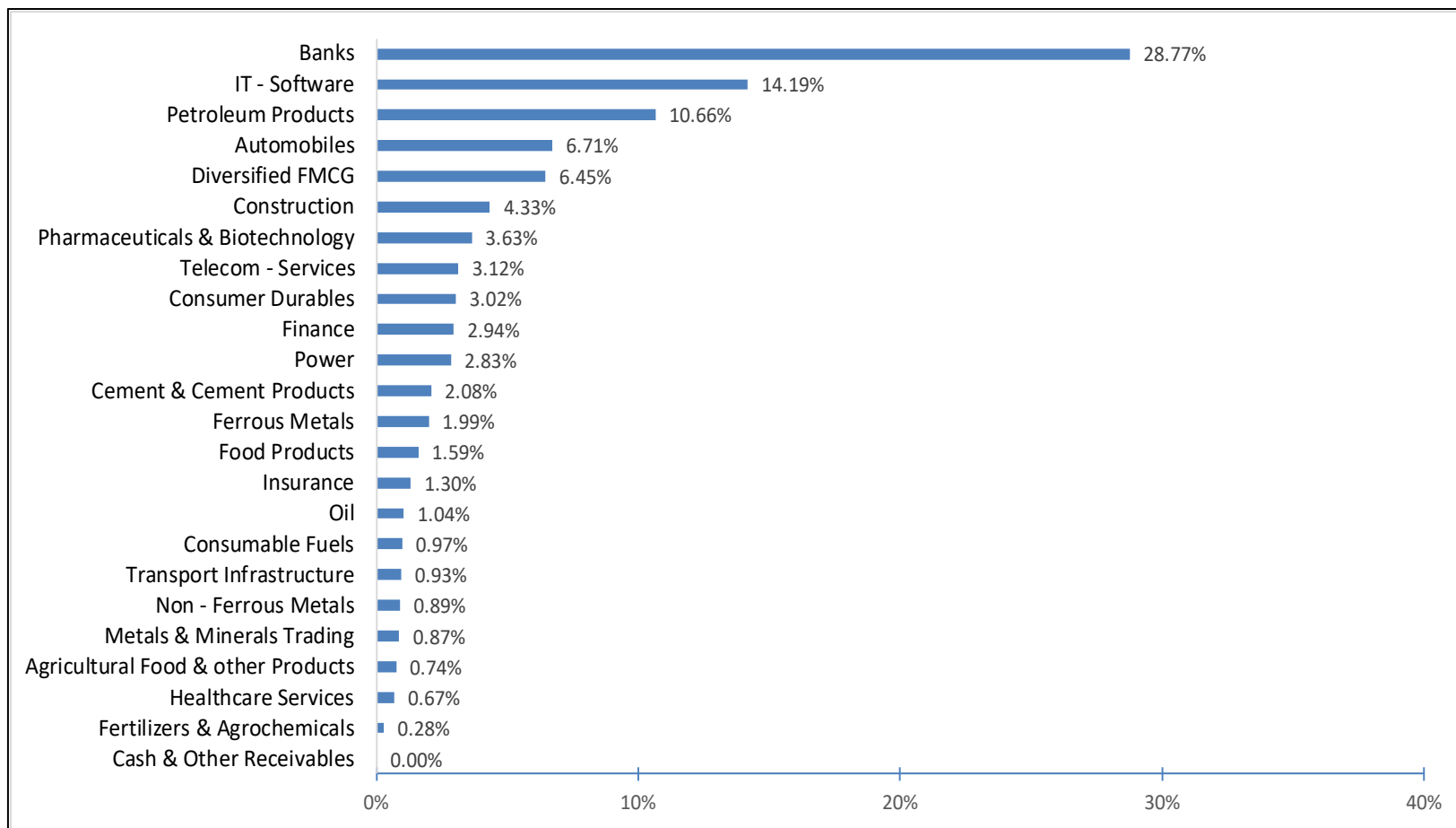
Sr. No.	Stock	Industry	Weightage (%)	Sr. No.	Stock	Industry	Weightage (%)
1	HDFC Bank Limited	Banks	11.57%	27	Coal India Limited	Consumable Fuels	0.97%
2	Reliance Industries Limited	Petroleum Products	10.16%	28	Nestle India Limited	Food Products	0.94%
3	ICICI Bank Limited	Banks	7.59%	29	Adani Ports and Special Economic Zone Ltd.	Transport Infrastructure	0.93%
4	Infosys Limited	IT - Software	6.24%	30	Bajaj Finserv Limited	Finance	0.93%
5	Larsen & Toubro Limited	Construction	4.33%	31	Bajaj Auto Limited	Automobiles	0.91%
6	ITC Limited	Diversified FMCG	4.12%	32	Hindalco Industries Limited	Non - Ferrous Metals	0.89%
7	Tata Consultancy Services Limited	IT - Software	4.07%	33	Tech Mahindra Limited	IT - Software	0.88%
8	Axis Bank Limited	Banks	3.12%	34	Adani Enterprises Limited	Metals & Minerals Trading	0.87%
9	Bharti Airtel Limited	Telecom - Services	3.12%	35	Grasim Industries Limited	Cement & Cement Products	0.84%
10	Kotak Mahindra Bank Limited	Banks	2.83%	36	JSW Steel Limited	Ferrous Metals	0.82%
11	State Bank of India	Banks	2.59%	37	Dr. Reddy's Laboratories Limited	Pharmaceuticals & Biotechnology	0.78%
12	Hindustan Unilever Limited	Diversified FMCG	2.33%	38	Cipla Limited	Pharmaceuticals & Biotechnology	0.75%
13	Bajaj Finance Limited	Finance	2.01%	39	Tata Consumer Products Limited	Agricultural Food & other Products	0.74%
14	HCL Technologies Limited	IT - Software	1.76%	40	Wipro Limited	IT - Software	0.71%
15	Tata Motors Limited	Automobiles	1.64%	41	Apollo Hospitals Enterprise Limited	Healthcare Services	0.67%
16	Titan Company Limited	Consumer Durables	1.62%	42	SBI Life Insurance Company Limited	Insurance	0.66%
17	Sun Pharmaceutical Industries Ltd.	Pharmaceuticals & Biotechnology	1.61%	43	Britannia Industries Limited	Food Products	0.65%
18	NTPC Limited	Power	1.59%	44	HDFC Life Insurance Company Limited	Insurance	0.64%
19	Mahindra & Mahindra Limited	Automobiles	1.56%	45	Hero MotoCorp Limited	Automobiles	0.63%
20	Maruti Suzuki India Limited	Automobiles	1.42%	46	Eicher Motors Limited	Automobiles	0.55%
21	Asian Paints Limited	Consumer Durables	1.40%	47	LTIMindtree Limited	IT - Software	0.53%
22	Power Grid Corporation of India Ltd.	Power	1.24%	48	Bharat Petroleum Corporation Limited	Petroleum Products	0.50%
23	UltraTech Cement Limited	Cement & Cement Products	1.24%	49	Divi's Laboratories Limited	Pharmaceuticals & Biotechnology	0.49%
24	Tata Steel Limited	Ferrous Metals	1.17%	50	UPL Limited	Fertilizers & Agrochemicals	0.28%
25	IndusInd Bank Limited	Banks	1.07%	51	Cash & Other Receivables		0.00%
26	Oil & Natural Gas Corporation Ltd.	Oil	1.04%	TOTAL			100.00%

Note: The stocks and industry mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.

Industry classification as per AMFI.

Data as on January 31, 2024

Scheme Portfolio – Industry Allocation



Diversified portfolio spread across 23 industries

Note: The portfolio currently holds investments in the said industries and may or may not have future position in the same.

Industry classification as per AMFI.

Data as on January 31, 2024

Fund Details - Nippon India Index Fund - Nifty 50 Plan

Scheme Features	
Benchmark Index	Nifty 50 TRI
Fund Manager	Himanshu Mange
Inception Date	September 28, 2010
Load Structure	Entry Load : Not Applicable Exit Load : 0.25% if redeemed or switched out on or before completion of 7 days from the date of allotment of units. Nil if redeemed or switched out after completion of 7 days from the date of allotment of units
Minimum Application Amount	During Ongoing Basis Minimum amount of Rs.100 and in multiples of Re.1 thereafter Additional amount of Rs.100 and in multiples of Re.1 thereafter
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.20% Regular – 0.59%

Nippon India Index Fund - S&P BSE Sensex Plan

(An open ended scheme replicating / tracking S&P BSE Sensex)

S&P BSE Sensex Index Methodology

Overview

S&P BSE SENSEX includes 30 component stocks representing large, well-established and financially sound companies across key sectors. The index is calculated using the Free-float Market Capitalization methodology.

Eligibility Criteria for selection of constituent stocks

1. Ranked based on their average six month float adjusted market capitalization. The top 75 are identified.
2. Ranked again based on their average six month total market capitalization. The top 75 are identified.
3. Identified based on steps 1 and 2 are then combined and sorted based on their annualized traded value. Companies with a cumulative annualized traded value greater than 98% are excluded.
4. Remaining companies are then sorted by average six-month float-adjusted market capitalization. Companies with a weight of less than 0.5% are excluded.
5. Remaining companies from step 4 are then ranked based on their average six-month float adjusted market capitalization.

Index Rebalancing – Semi-annual basis in June & December

Source: Asia Index Private Limited

Scheme Portfolio - Constituents

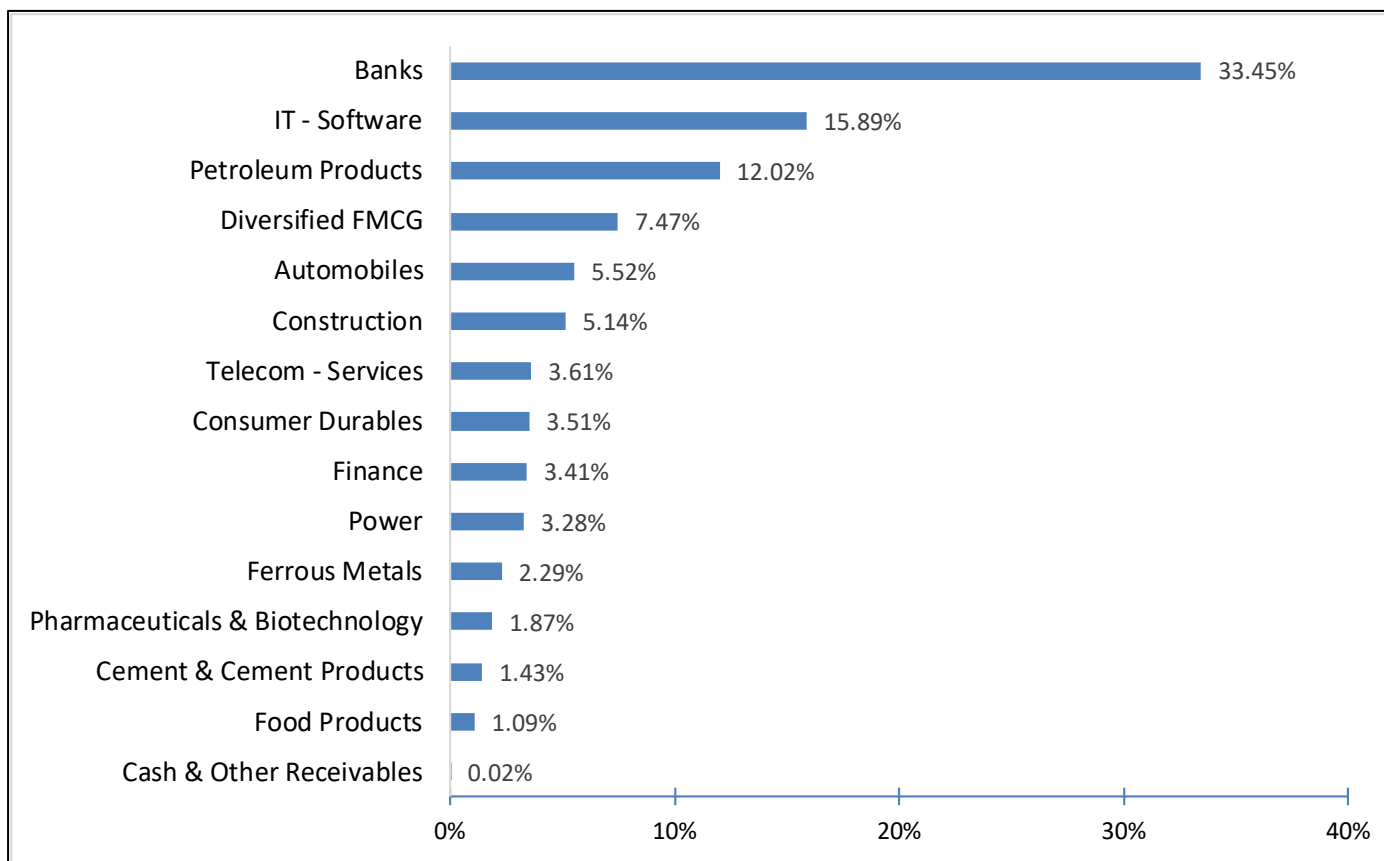
Nippon India Index Fund - S&P BSE Sensex Plan - Portfolio as on January 31, 2024							
Sr. No.	Stock	Industry	Weightage (%)	Sr. No.	Stock	Industry	Weightage (%)
1	HDFC Bank Limited	Banks	13.55%	17	Titan Company Limited	Consumer Durables	1.88%
2	Reliance Industries Limited	Petroleum Products	12.02%	18	Sun Pharmaceutical Industries Limited	Pharmaceuticals & Biotechnology	1.87%
3	ICICI Bank Limited	Banks	8.79%	19	NTPC Limited	Power	1.84%
4	Infosys Limited	IT - Software	7.24%	20	Maruti Suzuki India Limited	Automobiles	1.65%
5	Larsen & Toubro Limited	Construction	5.14%	21	Asian Paints Limited	Consumer Durables	1.63%
6	ITC Limited	Diversified FMCG	4.77%	22	Power Grid Corporation of India Limited	Power	1.44%
7	Tata Consultancy Services Limited	IT - Software	4.77%	23	UltraTech Cement Limited	Cement & Cement Products	1.43%
8	Axis Bank Limited	Banks	3.70%	24	Tata Steel Limited	Ferrous Metals	1.34%
9	Bharti Airtel Limited	Telecom - Services	3.61%	25	IndusInd Bank Limited	Banks	1.22%
10	Kotak Mahindra Bank Limited	Banks	3.19%	26	Nestle India Limited	Food Products	1.09%
11	State Bank of India	Banks	3.00%	27	Bajaj Finserv Limited	Finance	1.08%
12	Hindustan Unilever Limited	Diversified FMCG	2.70%	28	Tech Mahindra Limited	IT - Software	1.02%
13	Bajaj Finance Limited	Finance	2.33%	29	JSW Steel Limited	Ferrous Metals	0.95%
14	HCL Technologies Limited	IT - Software	2.04%	30	Wipro Limited	IT - Software	0.82%
15	Tata Motors Limited	Automobiles	1.94%	31	Cash & Other Receivables		0.02%
16	Mahindra & Mahindra Limited	Automobiles	1.93%	TOTAL			100.00%

Note: The stocks and industry mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.

Industry classification as per AMFI.

Data as on January 31, 2024

Scheme Portfolio – Industry Allocation



Diversified portfolio spread across 14 industries

Note: The portfolio currently holds investments in the said industries and may or may not have future position in the same.
Industry classification as per AMFI.
Data as on January 31, 2024

Fund Details - Nippon India Index Fund - S&P BSE Sensex Plan

Scheme Features	
Benchmark Index	S&P BSE Sensex TRI
Fund Manager	Himanshu Mange
Inception Date	September 28, 2010
Load Structure	Entry Load : Not Applicable Exit Load : 0.25% of the applicable NAV if redeemed or switched out on or before completion of 7 days from the date of allotment of units There shall be no exit load after completion of 7 days from the date of allotment of units
Minimum Application Amount	During Ongoing Basis Minimum amount of Rs. 5,000 and in multiples of Re.1 thereafter per plan per option Additional amount of Rs. 1,000 (plus in the multiple of Re.1 thereafter) per plan per option
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.18% Regular – 0.58%

Nippon India Nifty Midcap 150 Index Fund

(An open ended scheme replicating/tracking Nifty Midcap 150 Index)

Nifty Midcap 150 Index - Index Methodology

Overview:

- ❑ Represents next 150 companies (companies ranked 101-250) from Nifty 500 after top 100 companies.

Eligible universe for Nifty Midcap 150:

- Companies must form part of Nifty 500 **AND**
 - a) The investible weight factor (IWF) of stock should be at least 0.10 (10% free float) **OR**
 - b) 6 month average free float market capitalization of the stock should be at least 25% of the 6 month average full market capitalization of the existing smallest index constituent (prior to index review) by full market capitalization in Nifty Midcap 150 as of the cut-off date

Securities will be included if -

- Rank based on full market capitalization is among top 225
- Full market capitalization is 1.5 times of the last constituent in Nifty Midcap 150

Securities will be excluded if -

- Rank based on full market capitalisation falls below 275
- Constituents get excluded from Nifty 500

Index Re-Balancing:

Index is re-balanced on semi-annual basis in March & September.

Source: NSE Indices Limited

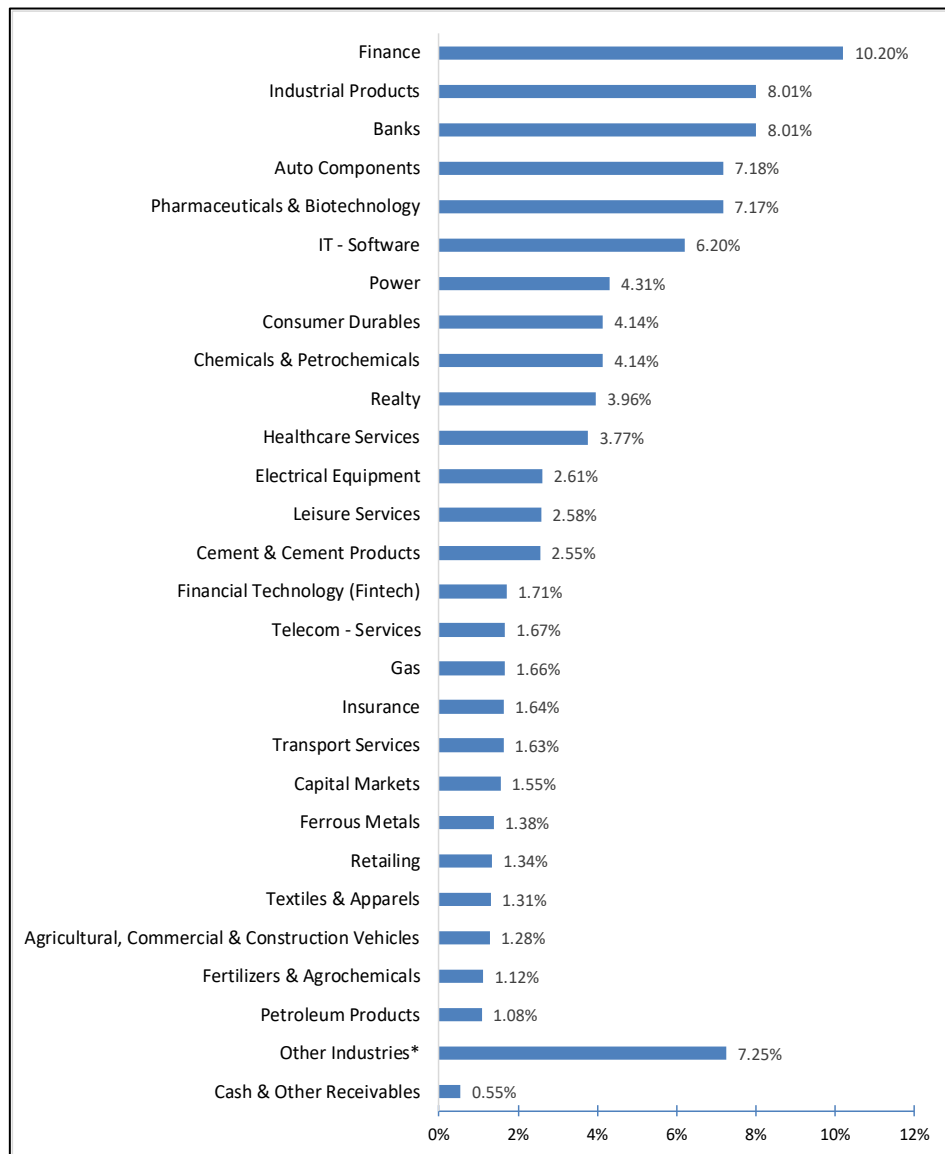
Scheme Portfolio – Top 50 Constituents

Nippon India Nifty Midcap 150 Index Fund - Portfolio as on January 31, 2024

Sr. No.	Stock	Industry	Weightage (%)	Sr. No.	Stock	Industry	Weightage (%)
1	Power Finance Corporation Limited	Finance	2.35%	27	Tata Elxsi Limited	IT - Software	0.97%
2	REC Limited	Finance	2.26%	28	Macrotech Developers Limited	Realty	0.94%
3	Max Healthcare Institute Limited	Healthcare Services	2.11%	29	Sona BLW Precision Forgings Limited	Auto Components	0.93%
4	Adani Power Limited	Power	1.98%	30	Ashok Leyland Limited	Agricultural, Commercial & Construction Vehicles	0.92%
5	The Indian Hotels Company Limited	Leisure Services	1.59%	31	NMDC Limited	Minerals & Mining	0.92%
6	Persistent Systems Limited	IT - Software	1.57%	32	Alkem Laboratories Limited	Pharmaceuticals & Biotechnology	0.92%
7	Yes Bank Limited	Banks	1.54%	33	KPIT Technologies Limited	IT - Software	0.92%
8	Tube Investments of India Limited	Auto Components	1.49%	34	Voltas Limited	Consumer Durables	0.91%
9	Coforge Limited	IT - Software	1.39%	35	NHPC Limited	Power	0.90%
10	Lupin Limited	Pharmaceuticals & Biotechnology	1.33%	36	Container Corporation of India Limited	Transport Services	0.89%
11	HDFC Asset Management Company Limited	Capital Markets	1.31%	37	Sundaram Finance Limited	Finance	0.88%
12	The Federal Bank Limited	Banks	1.21%	38	Union Bank of India	Banks	0.87%
13	Aurobindo Pharma Limited	Pharmaceuticals & Biotechnology	1.18%	39	Page Industries Limited	Textiles & Apparels	0.84%
14	IDFC First Bank Limited	Banks	1.18%	40	The Phoenix Mills Limited	Realty	0.82%
15	Indian Railway Finance Corporation Limited	Finance	1.17%	41	Fortis Healthcare Limited	Healthcare Services	0.82%
16	Bharat Forge Limited	Industrial Products	1.16%	42	FSN E-Commerce Ventures Limited	Retailing	0.82%
17	Cummins India Limited	Industrial Products	1.14%	43	Dixon Technologies (India) Limited	Consumer Durables	0.81%
18	AU Small Finance Bank Limited	Banks	1.12%	44	Max Financial Services Limited	Insurance	0.80%
19	CG Power and Industrial Solutions Limited	Electrical Equipment	1.10%	45	Astral Limited	Industrial Products	0.79%
20	Hindustan Petroleum Corporation Limited	Petroleum Products	1.08%	46	JSW Energy Limited	Power	0.79%
21	Bharat Heavy Electricals Limited	Electrical Equipment	1.07%	47	Mphasis Limited	IT - Software	0.79%
22	MRF Limited	Auto Components	1.06%	48	ACC Limited	Cement & Cement Products	0.75%
23	PB Fintech Limited	Financial Technology (Fintech)	0.99%	49	Tata Communications Limited	Telecom - Services	0.74%
24	Godrej Properties Limited	Realty	0.99%	50	Polycab India Limited	Industrial Products	0.74%
25	Supreme Industries Limited	Industrial Products	0.98%	51	Other Securities		43.64%
26	APL Apollo Tubes Limited	Industrial Products	0.98%	52	Cash and Other Receivables		0.55%
TOTAL							100.00%

Note: The stocks and industry mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.
Industry classification as per AMFI.
Data as on January 31, 2024

Scheme Portfolio – Industry Allocation



**Diversified Portfolio
spread across 39
industries**

Note: The portfolio currently holds investments in the said industries and may or may not have future position in the same.

Industry classification as per AMFI.

*13 industries with <1% weight respectively have been consolidated and shown as Other Industries

Data as on January 31, 2024

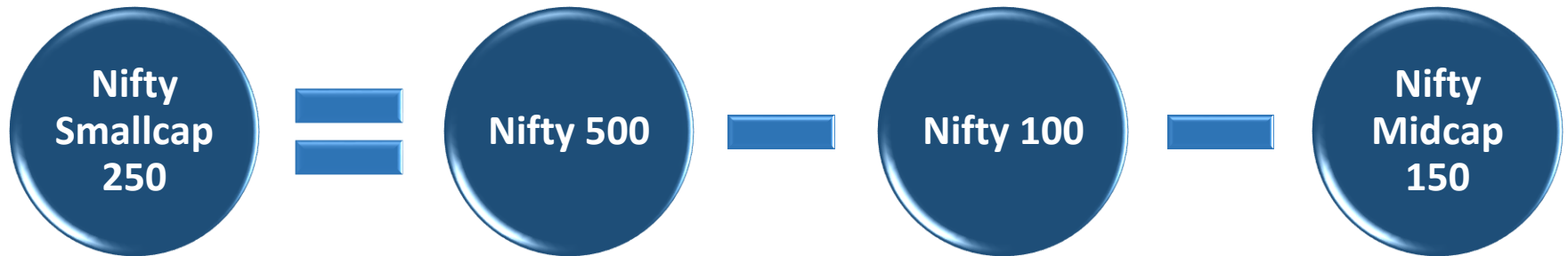
Fund Details - Nippon India Nifty Midcap 150 Index Fund

Scheme Features	
Benchmark Index	Nifty Midcap 150 TRI
Fund Manager	Himanshu Mange
Inception Date	February 19, 2021
Load Structure	Entry Load : Not Applicable Exit Load : NIL
Minimum Application Amount	During Ongoing Basis Minimum amount of Rs.100 and in multiples of Re.1 thereafter Additional amount of Rs.100 and in multiples of Re.1 thereafter
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.30% Regular – 0.78%

Nippon India Nifty Smallcap 250 Index Fund

(An open ended scheme replicating/tracking Nifty Smallcap 250 Index)

Nifty Smallcap 250 Index - Index Methodology



- Represents the balance 250 companies (companies ranked 251-500) from Nifty 500 (Eligible Universe).

Nifty 500 (Inclusions in Eligible Universe)

- Companies ranked within top 800 based on both average daily turnover and average daily full market capitalisation based on previous six months period data **AND**
 - a) The investible weight factor (IWF) of stock should be at least 0.10 (10% free float) **OR**
 - b) 6 month average free float market capitalization of the stock should be at least 25% of the 6 month average full market capitalization of the existing smallest index constituent (prior to index review) by full market capitalization in Nifty 500 as of the cut-off date
- Companies traded for at least 90% of days during the previous six months period

Index Re-Balancing:

Index is re-balanced on semi-annual basis in March & September.

Source: NSE Indices Limited

Scheme Portfolio – Top 50 Constituents

Nippon India Nifty Smallcap 250 Index Fund - Portfolio as on January 31, 2024

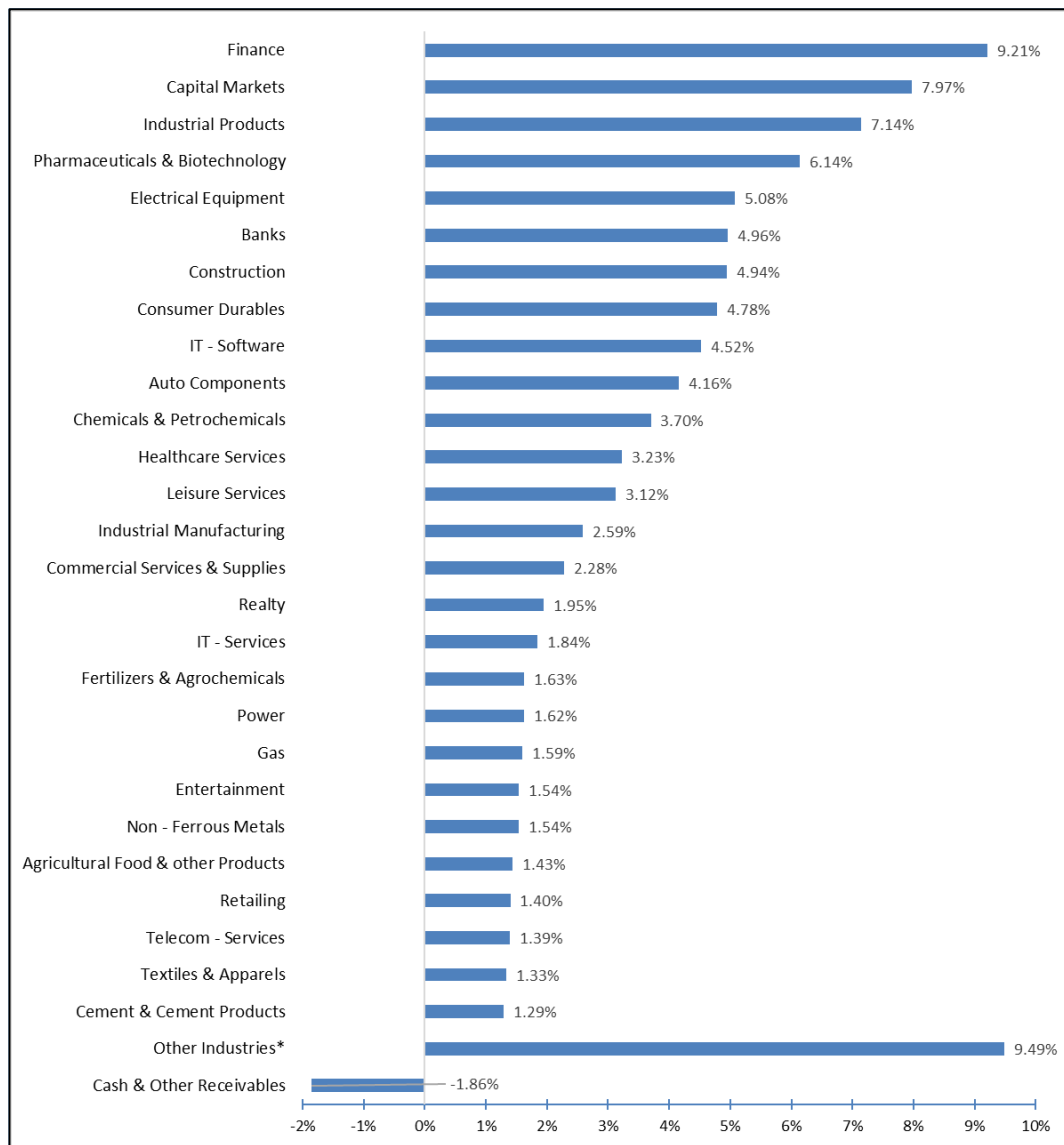
Sr. No.	Stock	Industry	Weightage (%)	Sr. No.	Stock	Industry	Weightage (%)
1	Suzlon Energy Limited	Electrical Equipment	3.13%	27	Apar Industries Limited	Electrical Equipment	0.72%
2	BSE Limited	Capital Markets	2.12%	28	Gujarat State Petronet Limited	Gas	0.71%
3	KEI Industries Limited	Industrial Products	1.20%	29	NCC Limited	Construction	0.71%
4	Multi Commodity Exchange of India Limited	Capital Markets	1.17%	30	Krishna Institute Of Medical Sciences Limited	Healthcare Services	0.70%
5	Angel One Limited	Capital Markets	1.13%	31	City Union Bank Limited	Banks	0.70%
6	Cyient Limited	IT - Services	1.12%	32	Computer Age Management Services Limited	Capital Markets	0.69%
7	IDFC Limited	Finance	1.07%	33	Global Health Limited	Healthcare Services	0.69%
8	Central Depository Services (India) Limited	Capital Markets	1.06%	34	PVR INOX Limited	Entertainment	0.68%
9	RBL Bank Limited	Banks	1.05%	35	Manappuram Finance Limited	Finance	0.67%
10	Karur Vysya Bank Limited	Banks	1.04%	36	The Great Eastern Shipping Company Limited	Transport Services	0.66%
11	Exide Industries Limited	Auto Components	1.02%	37	IRB Infrastructure Developers Limited	Construction	0.65%
12	Sonata Software Limited	IT - Software	1.00%	38	Castrol India Limited	Petroleum Products	0.64%
13	Blue Star Limited	Consumer Durables	1.00%	39	Hindustan Copper Limited	Non - Ferrous Metals	0.64%
14	Birlasoft Limited	IT - Software	0.93%	40	SJVN Limited	Power	0.63%
15	Glenmark Pharmaceuticals Limited	Pharmaceuticals & Biotechnology	0.92%	41	HFCL Limited	Telecom - Services	0.62%
16	National Aluminium Company Limited	Non - Ferrous Metals	0.90%	42	Ratnamani Metals & Tubes Limited	Industrial Products	0.61%
17	Elgi Equipments Limited	Industrial Products	0.89%	43	CESC Limited	Power	0.60%
18	Radico Khaitan Limited	Beverages	0.87%	44	Narayana Hrudayalaya Limited	Healthcare Services	0.60%
19	Brigade Enterprises Limited	Realty	0.86%	45	NBCC (India) Limited	Construction	0.60%
20	JB Chemicals & Pharmaceuticals Limited	Pharmaceuticals & Biotechnology	0.81%	46	Piramal Pharma Limited	Pharmaceuticals & Biotechnology	0.59%
21	IIFL Finance Limited	Finance	0.79%	47	Housing & Urban Development Corporation Limited	Finance	0.58%
22	Equitas Small Finance Bank Limited	Banks	0.78%	48	Lakshmi Machine Works Limited	Industrial Manufacturing	0.57%
23	Cholamandalam Financial Holdings Limited	Finance	0.78%	49	CreditAccess Grameen Limited	Finance	0.56%
24	Indian Energy Exchange Limited	Capital Markets	0.75%	50	Mahanagar Gas Limited	Gas	0.56%
25	Amara Raja Energy & Mobility Ltd	Auto Components	0.74%	51	Other Securities		58.63%
26	Redington Limited	Commercial Services & Supplies	0.72%	52	Cash and Other Receivables		-1.86%
TOTAL							100.00%

Note: The stocks and industry mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.

Industry classification as per AMFI.

Data as on January 31, 2024

Scheme Portfolio – Industry Allocation



**Diversified Portfolio
spread across 44
industries**

Note: The portfolio currently holds investments in the said industries and may or may not have future position in the same.

Industry classification as per AMFI.

*17 industries with <1% weight respectively have been consolidated and shown as Other Industries

Data as on January 31, 2024

Fund Details - Nippon India Nifty Smallcap 250 Index Fund

Scheme Features	
Benchmark Index	Nifty Smallcap 250 TRI
Fund Manager	Himanshu Mange
Inception Date	October 16, 2020
Load Structure	Entry Load : Not Applicable Exit Load : NIL
Minimum Application Amount	During Ongoing Basis Minimum amount of Rs.100 and in multiples of Re.1 thereafter Additional amount of Rs.100 and in multiples of Re.1 thereafter
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.32% Regular – 0.88%

Nippon India Nifty 50 Value 20 Index Fund

(An open ended scheme replicating/tracking Nifty 50 Value 20 Index)

Nifty 50 Value 20 Index Methodology

About the Index

- Designed to reflect the behaviour and performance of a diversified portfolio of value companies forming a part of Nifty 50 Index.
- Consists of the most liquid value blue chip companies and comprises of 20 companies listed on the National Stock Exchange (NSE).
- Value companies are normally perceived as companies with low PE (Price to Earning) & PB (Price to Book) and high DY (Dividend Yield) & ROCE (Return on Capital Employed).

Selection Criteria



Index Rebalancing - Annual basis as on last trading day of December.

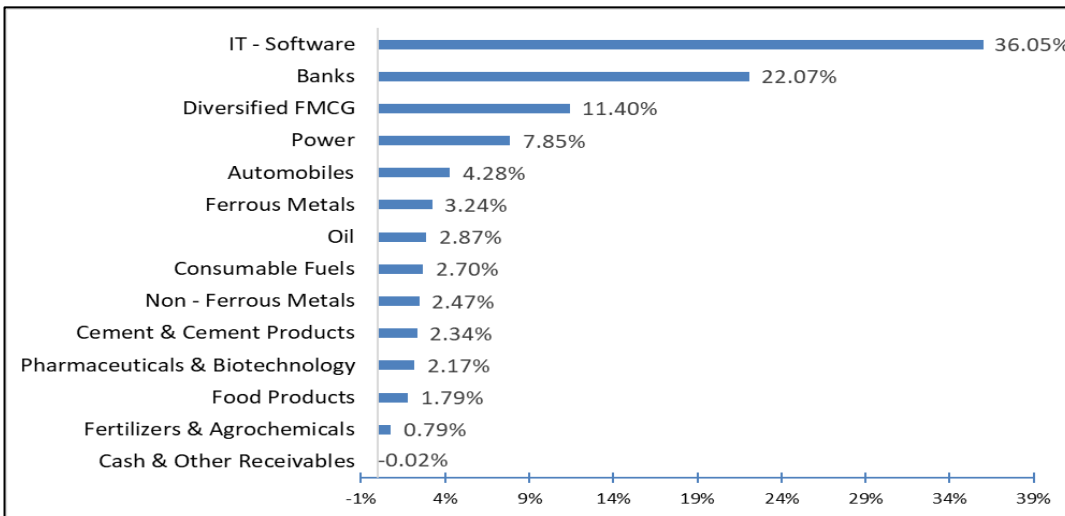
Constituent Capping - 15% on a quarterly basis.

Source: NSE Indices Limited

Scheme Portfolio - Constituents

Nippon India Nifty 50 Value 20 Index Fund - Portfolio as on January 31, 2024

Sr. No.	Stock	Industry	Weightage (%)	Sr. No.	Stock	Industry	Weightage (%)
1	Infosys Limited	IT - Software	15.52%	12	Bajaj Auto Limited	Automobiles	2.53%
2	ICICI Bank Limited	Banks	14.90%	13	Hindalco Industries Limited	Non - Ferrous Metals	2.47%
3	ITC Limited	Diversified FMCG	11.40%	14	Tech Mahindra Limited	IT - Software	2.43%
4	Tata Consultancy Services Limited	IT - Software	11.27%	15	Grasim Industries Limited	Cement & Cement Products	2.34%
5	State Bank of India	Banks	7.17%	16	Dr. Reddy's Laboratories Limited	Pharmaceuticals & Biotechnology	2.17%
6	HCL Technologies Limited	IT - Software	4.86%	17	Wipro Limited	IT - Software	1.97%
7	NTPC Limited	Power	4.40%	18	Britannia Industries Limited	Food Products	1.79%
8	Power Grid Corporation of India Limited	Power	3.45%	19	Hero MotoCorp Limited	Automobiles	1.75%
9	Tata Steel Limited	Ferrous Metals	3.24%	20	UPL Limited	Fertilizers & Agrochemicals	0.79%
10	Oil & Natural Gas Corporation Limited	Oil	2.87%	21	Cash & Other Receivables		-0.02%
11	Coal India Limited	Consumable Fuels	2.70%	TOTAL			100.00%



**Diversified Portfolio
spread across 13 industries**

Note: The stocks and industries mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.
Sector classification as per AMFI.
Data as on January 31, 2024

Fund Details - Nippon India Nifty 50 Value 20 Index Fund

Scheme Features	
Benchmark Index	Nifty 50 Value 20 TRI
Fund Manager	Himanshu Mange
Inception Date	February 19, 2021
Load Structure	Entry Load : Not Applicable Exit Load : NIL
Minimum Application Amount	During Ongoing Basis Minimum amount of Rs.5,000 and in multiples of Re.1 thereafter Additional amount of Rs.1,000 and in multiples of Re.1 thereafter
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.20% Regular – 0.68%

Nippon India Nifty Alpha Low Volatility 30 Index Fund

(An open-ended scheme replicating/ tracking Nifty Alpha Low
Volatility 30 Index)

Nifty Alpha Low Volatility 30 Index – Index Methodology (Contd...)

Universe

- All constituents forming part of Nifty 100 and Nifty Midcap 50 at the time of review are eligible for inclusion in the index

Eligibility

- Stocks should be available for trading in derivative segment (F&O)
- Constituents should have a minimum listing history of 1 year

Selection and Weightage

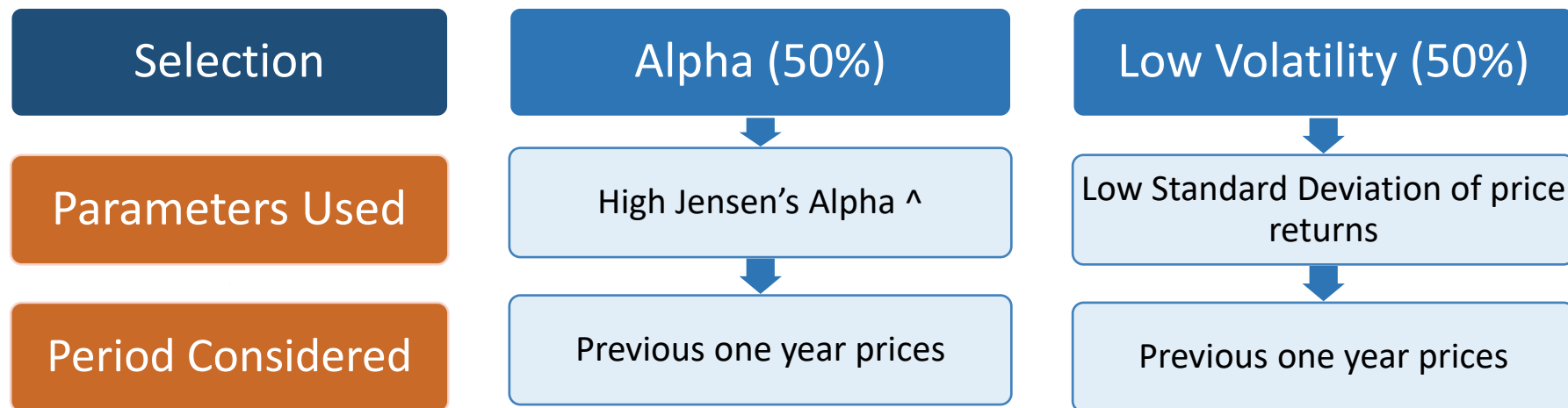
- Top 30 stocks are selected and weighted based on factor score of Alpha (50%) + Low Volatility (50%) (Continued in next slide for detailed criteria)
- Stock weights are capped at 5%

Index Rebalance

- The index is rebalanced semi-annually in June and December

Nifty Alpha Low Volatility 30 Index – Index Methodology

Selection criteria of stocks based on below factors



\wedge Alpha calculation: $\alpha_s = r_s - [r_f + \beta_s (r_m - r_f)]$

α_s : Alpha of the stock

r_s : Average of daily return of security during previous 12 months

r_f : Average of daily 3 Month MIBOR rate during previous 12 months

r_m : Average of daily return of index i.e. Nifty 50

β_s : Beta of the security calculated based on previous 12 month period

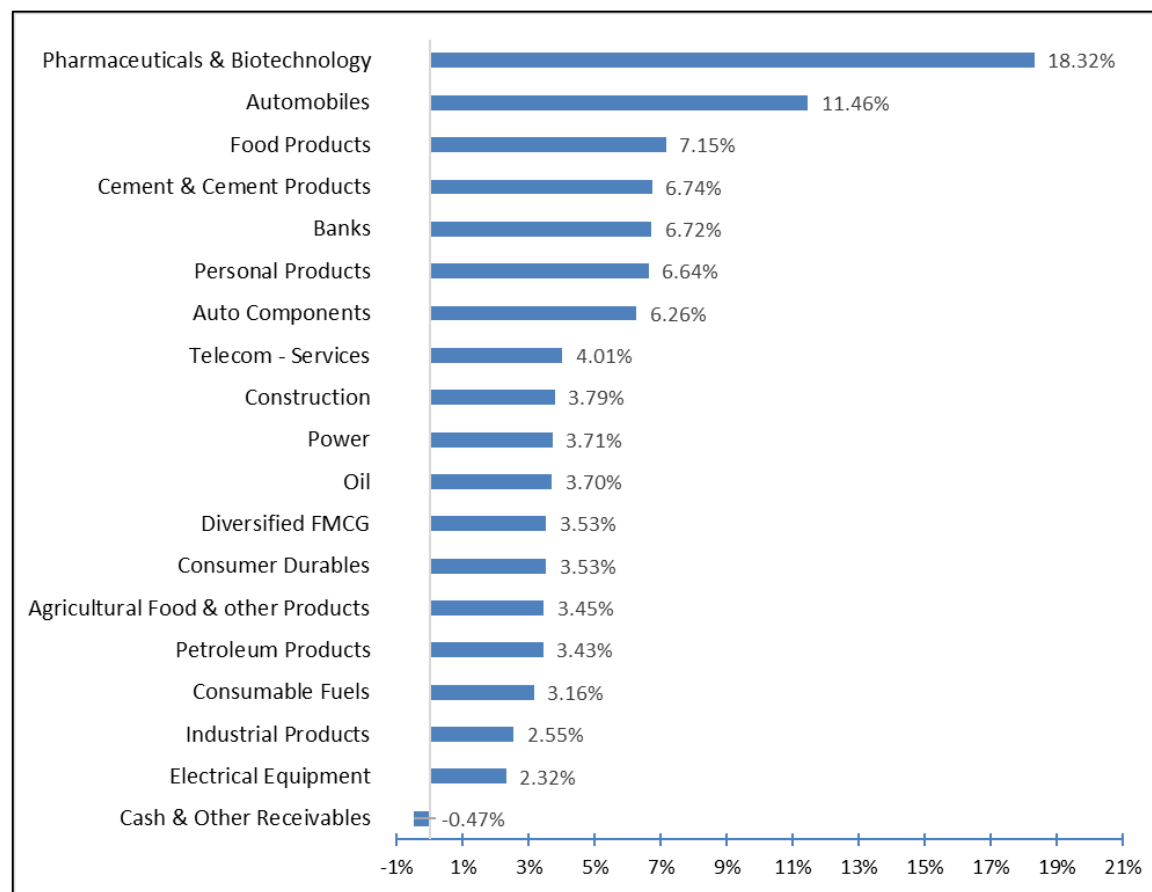
Scheme Portfolio - Constituents

Nippon India Nifty Alpha Low Volatility 30 Index Fund - Portfolio as on January 31, 2024

Sr. No.	Stock	Industry	Weightage (%)	Sr. No.	Stock	Industry	Weightage (%)
1	Sun Pharmaceutical Industries Limited	Pharmaceuticals & Biotechnology	4.36%	17	Tata Consumer Products Limited	Agricultural Food & other Products	3.45%
2	Bajaj Auto Limited	Automobiles	4.25%	18	Indian Oil Corporation Limited	Petroleum Products	3.43%
3	Bharti Airtel Limited	Telecom - Services	4.01%	19	UltraTech Cement Limited	Cement & Cement Products	3.40%
4	ICICI Bank Limited	Banks	3.88%	20	Grasim Industries Limited	Cement & Cement Products	3.34%
5	Larsen & Toubro Limited	Construction	3.79%	21	Coal India Limited	Consumable Fuels	3.16%
6	Maruti Suzuki India Limited	Automobiles	3.72%	22	Alkem Laboratories Limited	Pharmaceuticals & Biotechnology	3.16%
7	NTPC Limited	Power	3.71%	23	Godrej Consumer Products Limited	Personal Products	2.97%
8	Oil & Natural Gas Corporation Limited	Oil	3.70%	24	Torrent Pharmaceuticals Limited	Pharmaceuticals & Biotechnology	2.94%
9	MRF Limited	Auto Components	3.70%	25	Axis Bank Limited	Banks	2.84%
10	Nestle India Limited	Food Products	3.68%	26	Bosch Limited	Auto Components	2.56%
11	Colgate Palmolive (India) Limited	Personal Products	3.67%	27	Cummins India Limited	Industrial Products	2.55%
12	Dr. Reddy's Laboratories Limited	Pharmaceuticals & Biotechnology	3.66%	28	Zydus Lifesciences Limited	Pharmaceuticals & Biotechnology	2.45%
13	Titan Company Limited	Consumer Durables	3.53%	29	Siemens Limited	Electrical Equipment	2.32%
14	ITC Limited	Diversified FMCG	3.53%	30	Abbott India Limited	Pharmaceuticals & Biotechnology	1.75%
15	TVS Motor Company Limited	Automobiles	3.49%	31	Cash & Other Receivables		-0.47%
16	Britannia Industries Limited	Food Products	3.47%	TOTAL			100.00%

Note: The stocks and industry mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.
Industry classification as per AMFI.
Data as on January 31, 2024

Scheme Portfolio – Industry Allocation



Diversified portfolio spread across 18 industries

Note: The portfolio currently holds investments in the said industries and may or may not have future position in the same.

Industry classification as per AMFI.

Data as on January 31, 2024

Fund Details - Nippon India Nifty Alpha Low Volatility 30 Index Fund

Scheme Features	
Benchmark Index	Nifty Alpha Low Volatility 30 TRI
Fund Manager	Himanshu Mange
Inception Date	August 19, 2022
Load Structure	Entry Load : Not Applicable Exit Load : NIL
Minimum Application Amount	During Ongoing Basis
	Minimum amount of Rs.1,000 and in multiples of Re.1 thereafter
	Additional amount of Rs.1,000 and in multiples of Re.1 thereafter
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.30%
	Regular – 0.72%

Nippon India Nifty AAA CPSE Bond Plus SDL – Apr 2027 Maturity 60:40 Index Fund

(An open-ended Target Maturity Index Fund investing in constituents of Nifty AAA CPSE Bond Plus SDL Apr 2027 60:40 Index. A Relatively High interest rate risk and Relatively Low Credit Risk)

About Index

Type of Securities

Index seeks to measure the performance of portfolio of AAA CPSE bonds & SDLs

Maturing during the twelve month period ending April 30, 2027

Security Category Weightage

Proportion of investment into AAA CPSE bonds and SDLs will be 60% & 40% respectively at the time of index launch and subsequent quarterly index rebalancing to maintain the ratio

Defined Maturity

Index shall mature on April 30, 2027 and hence has defined maturity date

Index Strategy

Index would use buy and hold strategy wherein the portfolio selected at the time of launch would be held till maturity date, subject to quarterly index rebalancing

Index Computation

Index is computed using the total return methodology including price return and coupon return

Source: NSE

Scheme Portfolio - Constituents

Nippon India Nifty AAA CPSE Bond Plus SDL – Apr 2027 Maturity 60:40 Index Fund Portfolio as on January 31, 2024

Sr. No.	Name of Securities	Weightage (%)	Sr. No.	Name of Securities	Weightage (%)
1	7.56% REC Limited	7.99%	27	6.24% State Government Securities	1.00%
2	7.83% Indian Railway Finance Corporation Limited	6.13%	28	7.6% State Government Securities	0.86%
3	7.75% State Government Securities	4.13%	29	7.63% State Government Securities	0.86%
4	7.77% Power Finance Corporation Limited	3.93%	30	8.13% Power Grid Corporation of India Limited	0.86%
5	7.52% REC Limited	3.54%	31	7.95% REC Limited	0.86%
6	7.6% Power Finance Corporation Limited	2.91%	32	7.38% State Government Securities	0.85%
7	7.58% National Bank For Agriculture and Rural Development	2.89%	33	7.25% State Government Securities	0.85%
8	7.36% Power Grid Corporation of India Limited	2.71%	34	7.2% State Government Securities	0.85%
9	7.76% State Government Securities	2.60%	35	7.68% Indian Railway Finance Corporation Limited	0.85%
10	7.71% State Government Securities	2.58%	36	7.58% NTPC Limited	0.85%
11	7.86% State Government Securities	2.10%	37	7.5% NHPC Limited	0.85%
12	7.39% State Government Securities	2.05%	38	7.4% Indian Railway Finance Corporation Limited	0.85%
13	8.14% Nuclear Power Corporation Of India Limited	1.91%	39	6.72% State Government Securities	0.84%
14	7.41% State Government Securities	1.88%	40	7.23% Indian Railway Finance Corporation Limited	0.84%
15	7.23% Power Finance Corporation Limited	1.69%	41	8.93% Power Grid Corporation of India Limited	0.70%
16	8.03% Power Finance Corporation Limited	1.54%	42	7.64% State Government Securities	0.69%
17	8.4% Nuclear Power Corporation Of India Limited	1.54%	43	7.62% State Government Securities	0.69%
18	7.08% State Government Securities	1.45%	44	7.23% State Government Securities	0.68%
19	7.62% Export Import Bank of India	1.37%	45	7.24% State Government Securities	0.68%
20	7.13% Power Finance Corporation Limited	1.35%	46	7.79% Small Industries Dev Bank of India	0.68%
21	6.58% State Government Securities	1.33%	47	7.32% Export Import Bank of India	0.68%
22	7.39% State Government Securities	1.19%	48	8.05% NTPC Limited	0.62%
23	7.38% NHPC Limited	1.12%	49	8.75% Indian Railway Finance Corporation Limited	0.54%
24	8.02% Export Import Bank of India	1.03%	50	7.37% State Government Securities	0.53%
25	7.89% Power Grid Corporation of India Limited	1.03%	51	Other Securities	15.03%
26	7.75% Power Finance Corporation Limited	1.03%	52	Cash & Other Receivables	3.39%
TOTAL					100.00%

Note: The securities mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.
Data as on January 31, 2024

Fund Details - Nippon India Nifty AAA CPSE Bond Plus SDL – Apr 2027 Maturity 60:40 Index Fund

Portfolio Characteristics	
Annualized Portfolio YTM*	7.62%
Residual Maturity**	2.78 Years
Modified Duration	2.37 Years
Macaulay Duration	2.51 Years

*In case of semi annual YTM, it has been annualized

**Since Residual Maturity is at portfolio level, it's a weighted average of residual maturity of all securities in the portfolio

Potential Risk Class (PRC)

Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)
Interest Rate Risk ↓			
Relatively Low (Class I)			
Moderate (Class II)			
Relatively High (Class III)	A-III		

Data as on January 31, 2024

Fund Details - Nippon India Nifty AAA CPSE Bond Plus SDL – Apr 2027 Maturity 60:40 Index Fund

Scheme Features	
Benchmark Index	Nifty AAA CPSE Bond Plus SDL Apr 2027 60:40 Index
Fund Manager	Vivek Sharma & Siddharth Deb
Load Structure	Entry Load : Not Applicable Exit Load : NIL
Minimum application amount	During Ongoing Basis Minimum amount of Rs.1,000 and in multiples of Re.1 thereafter Additional amount of Rs.1,000 and in multiples of Re.1 thereafter
Plans	The Scheme offers following Plans under Direct Plan and Regular Plan: a) Growth Plan b) Income Distribution cum Capital Withdrawal Plan
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.15% Regular – 0.30%

Nippon India Nifty AAA PSU Bond Plus SDL - Sep 2026 Maturity 50:50 Index Fund

(An open-ended Target Maturity Index Fund investing in constituents of Nifty AAA PSU Bond Plus SDL Sep 2026 50:50 Index. A Relatively High interest rate risk and Relatively Low Credit Risk)

About Index

Type of Securities

Index seeks to measure the performance of portfolio of AAA PSU bonds & SDLs

Maturing during the six month period ending September 2, 2026

Security Category Weightage

Proportion of investment into AAA PSU bonds and SDLs will be 50% & 50% respectively at the time of index launch and subsequent semi-annual index rebalancing to maintain the ratio

Defined Maturity

Index shall mature on September 2, 2026 and hence has defined maturity date

Index Strategy

Index would use buy and hold strategy wherein the portfolio selected at the time of launch would be held till maturity date, subject to semi-annual index rebalancing

Index Computation

Index is computed using the total return methodology including price return and coupon return

Source: NSE

Scheme Portfolio - Constituents

Nippon India Nifty AAA PSU Bond Plus SDL - Sep 2026 Maturity 50:50 Index Fund Portfolio as on January 31, 2024

Sr. No.	Name of Securities	Weightage (%)	Sr. No.	Name of Securities	Weightage (%)
1	7.4% Indian Railway Finance Corporation Limited	9.78%	20	7.63% State Government Securities	2.20%
2	7.98% State Government Securities	7.31%	21	7.58% State Government Securities	2.19%
3	7.23% Small Industries Dev Bank of India	6.49%	22	7.61% State Government Securities	1.54%
4	7.58% NTPC Limited	5.46%	23	9.64% Power Grid Corporation of India Limited	1.51%
5	7.1% Export Import Bank of India	4.33%	24	9.35% Power Grid Corporation of India Limited	1.14%
6	7.13% Power Finance Corporation Limited	4.31%	25	8.31% State Government Securities	1.11%
7	6.24% State Government Securities	4.26%	26	8.08% State Government Securities	1.11%
8	7.84% State Government Securities	3.31%	27	8.09% State Government Securities	1.11%
9	8.02% Export Import Bank of India	3.31%	28	8.07% State Government Securities	1.11%
10	7.62% State Government Securities	3.29%	29	7.85% State Government Securities	1.10%
11	7.6% State Government Securities	3.29%	30	8.13% Power Grid Corporation of India Limited	1.10%
12	7.77% Power Finance Corporation Limited	3.28%	31	7.62% Export Import Bank of India	1.09%
13	7.56% REC Limited	3.27%	32	7.04% State Government Securities	1.08%
14	7.83% State Government Securities	2.56%	33	6.39% State Government Securities	1.07%
15	8.6% State Government Securities	2.23%	34	8.51% State Government Securities	0.89%
16	8.07% State Government Securities	2.22%	35	7.69% State Government Securities	0.71%
17	8.07% State Government Securities	2.22%	36	9.3% Power Grid Corporation of India Limited	0.68%
18	8.4% Power Grid Corporation of India Limited	2.22%	37	7.93% Power Grid Corporation of India Limited	0.04%
19	7.62% State Government Securities	2.20%	38	Cash & Other Receivables	3.88%
TOTAL					100.00%

Potential Risk Class (PRC)

Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)
Interest Rate Risk ↓			
Relatively Low (Class I)			
Moderate (Class II)			
Relatively High (Class III)	A-III		

Note: The securities mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.
Data as on January 31, 2024

Nippon India Nifty AAA PSU Bond Plus SDL - Sep 2026 Maturity 50:50 Index Fund

Scheme Features	
Benchmark Index	Nifty AAA PSU Bond Plus SDL Sep 2026 50:50 Index
Fund Manager	Vivek Sharma & Siddharth Deb
Load Structure	Entry Load :Not Applicable Exit Load : NIL
Minimum application amount	During Ongoing Basis Minimum amount of Rs.1,000 and in multiples of Re.1 thereafter Additional amount of Rs.1,000 and in multiples of Re.1 thereafter
Plans	The Scheme offers following Plans under Direct Plan and Regular Plan: a) Growth Plan b) Income Distribution cum Capital Withdrawal Plan
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.20% Regular – 0.39%

Portfolio Characteristics as on January 31, 2024			
Annualized Portfolio YTM*	Residual Maturity**	Modified Duration	Macaulay Duration
7.60%	2.35 Years	2.03 Years	2.15 Years

**Since Residual Maturity is at portfolio level, it's a weighted average of residual maturity of all securities in the portfolio

*In case of semi annual YTM, it has been annualized

Nippon India Nifty SDL Plus G-Sec - Jun 2028 Maturity 70:30 Index Fund

(An open-ended Target Maturity Index Fund investing in constituents of Nifty SDL Plus G-Sec Jun 2028 70:30 Index. A Relatively High interest rate risk and Relatively Low Credit Risk)

About Index

Type of Securities

Index seeks to measure the performance of portfolio of SDLs & G-Sec

Maturing during the twelve month period ending June 30, 2028

Security Category Weightage

Proportion of investment into SDLs and G-Secs will be 70% & 30% respectively at the time of index launch and subsequent semi-annual index rebalancing to maintain the ratio

Defined Maturity

Index shall mature on June 30, 2028 and hence has defined maturity date

Index Strategy

Index would use buy and hold strategy wherein the portfolio selected at the time of launch would be held till maturity date, subject to semi-annual index rebalancing

Index Computation

Index is computed using the total return methodology including price return and coupon return

Source: NSE

Scheme Portfolio - Constituents

Nippon India Nifty SDL Plus G-Sec - Jun 2028 Maturity 70:30 Index Fund Portfolio as on January 31, 2024

Sr. No.	Name of Securities	Weightage (%)	Sr. No.	Name of Securities	Weightage (%)
1	7.17% Government of India	14.27%	17	8.05% State Government Securities	1.89%
2	7.77% State Government Securities	9.98%	18	8.39% State Government Securities	1.75%
3	8.44% State Government Securities	8.74%	19	6.99% State Government Securities	1.47%
4	8.6% Government of India	6.04%	20	8% State Government Securities	1.44%
5	8.28% State Government Securities	5.51%	21	7.65% State Government Securities	1.42%
6	8.26% Government of India	5.18%	22	7.02% State Government Securities	1.39%
7	8.28% Government of India	4.99%	23	8.26% State Government Securities	1.06%
8	8.05% State Government Securities	4.32%	24	8.13% State Government Securities	0.81%
9	7.59% State Government Securities	4.25%	25	8.15% State Government Securities	0.72%
10	7.76% State Government Securities	3.42%	26	8.2% State Government Securities	0.72%
11	8.16% State Government Securities	2.89%	27	8.2% State Government Securities	0.72%
12	7.7% State Government Securities	2.85%	28	8.28% State Government Securities	0.51%
13	7.64% State Government Securities	2.84%	29	8.28% State Government Securities	0.39%
14	6.89% State Government Securities	2.77%	30	7.98% State Government Securities	0.27%
15	6.79% State Government Securities	2.75%	31	Cash & Other Receivables	2.74%
16	8.13% State Government Securities	1.90%	TOTAL		100.00%

Potential Risk Class (PRC)

Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)
Interest Rate Risk ↓			
Relatively Low (Class I)			
Moderate (Class II)			
Relatively High (Class III)	A-III		

Note: The securities mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.
Data as on January 31, 2024

Nippon India Nifty SDL Plus G-Sec – Jun 2028 Maturity 70:30 Index Fund

Scheme Features	
Benchmark Index	Nifty SDL Plus G-Sec Jun 2028 70:30 Index
Fund Manager	Vivek Sharma & Siddharth Deb
Load Structure	Entry Load : Not Applicable Exit Load : NIL
Minimum application amount	During Ongoing Basis Minimum amount of Rs.1,000 and in multiples of Re.1 thereafter Additional amount of Rs.1,000 and in multiples of Re.1 thereafter
Plans	The Scheme offers following Plans under Direct Plan and Regular Plan: a) Growth Plan b) Income Distribution cum Capital Withdrawal Plan
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.20% Regular – 0.38%

Portfolio Characteristics as on January 31, 2024			
Annualized Portfolio YTM*	Residual Maturity**	Modified Duration	Macauley Duration
7.44%	3.97 Years	3.30 Years	3.42 Years

**Since Residual Maturity is at portfolio level, it's a weighted average of residual maturity of all securities in the portfolio

*In case of semi annual YTM, it has been annualized

Nippon India Nifty G-Sec Sep 2027 Maturity Index Fund

(An open-ended Target Maturity Index Fund investing in constituents of Nifty G-Sec Sep 2027 Index. A Relatively High Interest rate risk and Relatively Low Credit Risk)

About Index

Type of Security

Index seeks to measure the performance of portfolio of Government Securities (G-Secs)

Maturing during the six month period ending September 30, 2027

Security Category Weightage

Each Government Security is weighted based on composite score on basis of liquidity (80%) and outstanding amount (20%).

Defined Maturity

Index shall mature on September 30, 2027 and hence has defined maturity date

Index Strategy

Index would use buy and hold strategy wherein the portfolio selected at the time of launch would be held till maturity date, subject to semi-annual index rebalancing

Index Computation

Index is computed using the total return methodology including price return and coupon return

Source: NSE

Scheme Portfolio - Constituents

Nippon India Nifty G-Sec Sep 2027 Maturity Index Fund Portfolio as on January 31, 2024		
Sr. No.	Name of Securities	Weightage (%)
1	7.38% Government of India	85.23%
2	8.26% Government of India	9.04%
3	6.79% Government of India	4.08%
4	Cash & Other Receivables	1.65%
TOTAL		100.00%

Potential Risk Class (PRC)

Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)
Interest Rate Risk ↓			
Relatively Low (Class I)			
Moderate (Class II)			
Relatively High (Class III)	A-III		

Note: The securities mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.
Data as on January 31, 2024

Nippon India Nifty G-Sec Sep 2027 Maturity Index Fund

Scheme Features	
Benchmark Index	Nifty G-Sec Sep 2027 Index
Fund Manager	Vivek Sharma & Siddharth Deb
Load Structure	Entry Load : Not Applicable Exit Load : NIL
Minimum application amount	During Ongoing Basis Minimum amount of Rs.1,000 and in multiples of Re.1 thereafter Additional amount of Rs.1,000 and in multiples of Re.1 thereafter
Plans	The Scheme offers following Plans under Direct Plan and Regular Plan: a) Growth Plan b) Income Distribution cum Capital Withdrawal Plan
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.20% Regular – 0.41%

Portfolio Characteristics as on January 31, 2024			
Annualized Portfolio YTM*	Residual Maturity**	Modified Duration	Macauley Duration
7.16%	3.38 Years	2.91 Years	3.01 Years

**Since Residual Maturity is at portfolio level, it's a weighted average of residual maturity of all securities in the portfolio

*In case of semi annual YTM, it has been annualized

Nippon India Nifty G-Sec Jun 2036 Maturity Index Fund

(An open-ended Target Maturity Index Fund investing in constituents of Nifty G-Sec Jun 2036 Index. A Relatively High Interest rate risk and Relatively Low Credit Risk)

About Index

Type of Security

Index seeks to measure the performance of portfolio of Government Securities (G-Secs)

Maturing during the twelve month period ending June 30, 2036

Security Category Weightage

Each Government Security is weighted based on composite score on basis of liquidity (80%) and outstanding amount (20%).

Defined Maturity

Index shall mature on June 30, 2036 and hence has defined maturity date

Index Strategy

Index would use buy and hold strategy wherein the portfolio selected at the time of launch would be held till maturity date, subject to semi-annual index rebalancing

Index Computation

Index is computed using the total return methodology including price return and coupon return

Source: NSE

Scheme Portfolio - Constituents

Nippon India Nifty G-Sec Jun 2036 Maturity Index Fund Portfolio as on January 31, 2024		
Sr. No.	Name of Securities	Weightage (%)
1	7.54% Government of India	82.90%
2	8.33% Government of India	14.48%
3	7.4% Government of India	0.51%
5	Cash & Other Receivables	2.11%
TOTAL		100.00%

Potential Risk Class (PRC)

Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)
Interest Rate Risk ↓			
Relatively Low (Class I)			
Moderate (Class II)			
Relatively High (Class III)	A-III		

Note: The securities mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.
Data as on January 31, 2024

Nippon India Nifty G-Sec Jun 2036 Maturity Index Fund

Scheme Features	
Benchmark Index	Nifty G-Sec Jun 2036 Index
Fund Manager	Vivek Sharma & Siddharth Deb
Load Structure	Entry Load : Not Applicable Exit Load : NIL
Minimum application amount	During Ongoing Basis Minimum amount of Rs.1,000 and in multiples of Re.1 thereafter Additional amount of Rs.1,000 and in multiples of Re.1 thereafter
Plans	The Scheme offers following Plans under Direct Plan and Regular Plan: a) Growth Plan b) Income Distribution cum Capital Withdrawal Plan
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.20% Regular – 0.45%

Portfolio Characteristics as on January 31, 2024

Annualized Portfolio YTM*	Residual Maturity**	Modified Duration	Macaulay Duration
7.36%	12.22 Years	7.81 Years	8.09 Years

**Since Residual Maturity is at portfolio level, it's a weighted average of residual maturity of all securities in the portfolio

*In case of semi annual YTM, it has been annualized

Nippon India Nifty SDL Plus G-Sec - Jun 2029 Maturity 70:30 Index Fund

(An open-ended Target Maturity Index Fund investing in constituents of Nifty SDL Plus G-Sec Jun 2029 70:30 Index. A Relatively High interest rate risk and Relatively Low Credit Risk)

About Index

Type of Securities

Index seeks to measure the performance of portfolio of SDLs & G-Sec

Maturing during the twelve month period ending June 29, 2029

Security Category Weightage

Proportion of investment into SDLs and G-Secs will be 70% & 30% respectively at the time of index launch and subsequent semi-annual index rebalancing to maintain the ratio

Defined Maturity

Index shall mature on June 29, 2029 and hence has defined maturity date

Index Strategy

Index would use buy and hold strategy wherein the portfolio selected at the time of launch would be held till maturity date, subject to semi-annual index rebalancing

Index Computation

Index is computed using the total return methodology including price return and coupon return

Source: NSE

Scheme Portfolio - Constituents

Nippon India Nifty SDL Plus G-Sec - Jun 2029 Maturity 70:30 Index Fund Portfolio as on January 31, 2024					
Sr. No.	Name of Securities	Weightage (%)	Sr. No.	Name of Securities	Weightage (%)
1	7.1% Government of India	23.88%	13	8.31% State Government Securities	1.74%
2	8.32% State Government Securities	10.47%	14	8.27% State Government Securities	1.74%
3	7.54% State Government Securities	10.15%	15	8.18% State Government Securities	1.74%
4	8.32% State Government Securities	6.98%	16	8.16% State Government Securities	1.74%
5	7.61% State Government Securities	6.79%	17	8.14% State Government Securities	1.74%
6	8.36% State Government Securities	5.24%	18	8.08% State Government Securities	1.73%
7	8.43% State Government Securities	3.50%	19	7.59% Government of India	1.72%
8	7.18% State Government Securities	3.34%	20	7.7% State Government Securities	1.70%
9	7.26% Government of India	3.06%	21	8.68% State Government Securities	1.20%
10	8.35% State Government Securities	2.79%	22	7.39% State Government Securities	0.50%
11	8.32% State Government Securities	2.69%	23	Cash & Other Receivables	2.98%
12	8.28% State Government Securities	2.58%	TOTAL		100.00%

Potential Risk Class (PRC)

Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)
Interest Rate Risk ↓			
Relatively Low (Class I)			
Moderate (Class II)			
Relatively High (Class III)	A-III		

Note: The securities mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.
Data as on January 31, 2024

Nippon India Nifty SDL Plus G-Sec - Jun 2029 Maturity 70:30 Index Fund

Scheme Features	
Benchmark Index	Nifty SDL Plus G-Sec Jun 2029 70:30 Index
Fund Manager	Vivek Sharma & Siddharth Deb
Load Structure	Entry Load : Not Applicable Exit Load : NIL
Minimum application amount	During Ongoing Basis Minimum amount of Rs.1,000 and in multiples of Re.1 thereafter Additional amount of Rs.1,000 and in multiples of Re.1 thereafter
Plans	The Scheme offers following Plans under Direct Plan and Regular Plan: a) Growth Plan b) Income Distribution cum Capital Withdrawal Plan
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.20% Regular – 0.36%

Portfolio Characteristics as on January 31, 2024			
Annualized Portfolio YTM*	Residual Maturity**	Modified Duration	Macaulay Duration
7.48%	5.06 Years	4.03 Years	4.18 Years

**Since Residual Maturity is at portfolio level, it's a weighted average of residual maturity of all securities in the portfolio

*In case of semi annual YTM, it has been annualized

Nippon India Nifty G-Sec Oct 2028 Maturity Index Fund

(An open-ended Target Maturity Index Fund investing in constituents of Nifty G-Sec Oct 2028 Index. A Relatively High Interest rate risk and Relatively Low Credit Risk)

About Index

Type of Security

Index seeks to measure the performance of portfolio of Government Securities (G-Secs)

Maturing during the twelve month period ending Oct 31, 2028

Security Category Weightage

Each Government Security is weighted based on composite score on basis of liquidity (80%) and outstanding amount (20%).

Defined Maturity

Index shall mature on Oct 31, 2028 and hence has defined maturity date

Index Strategy

Index would use buy and hold strategy wherein the portfolio selected at the time of launch would be held till maturity date, subject to semi-annual index rebalancing

Index Computation

Index is computed using the total return methodology including price return and coupon return

Source: NSE

Scheme Portfolio - Constituents

Nippon India Nifty G-Sec Oct 2028 Maturity Index Fund Portfolio as on January 31, 2024		
Sr. No.	Name of Securities	Weightage (%)
1	7.17% Government of India	69.62%
2	7.37% Government of India	14.44%
3	7.06% Government of India	9.90%
4	8.6% Government of India	4.86%
5	Cash & Other Receivables	1.18%
TOTAL		100.00%

Potential Risk Class (PRC)

Credit Risk →	Relatively Low (Class A)	Moderate (Class B)	Relatively High (Class C)
Interest Rate Risk ↓			
Relatively Low (Class I)			
Moderate (Class II)			
Relatively High (Class III)	A-III		

Note: The securities mentioned form a part of the portfolio and may or may not form a part of the portfolio in future.
Data as on January 31, 2024

Nippon India Nifty G-Sec Oct 2028 Maturity Index Fund

Scheme Features	
Benchmark Index	Nifty G-Sec Oct 2028 Index
Fund Manager	Vivek Sharma & Siddharth Deb
Load Structure	Entry Load : Not Applicable Exit Load : NIL
Minimum application amount	During Ongoing Basis Minimum amount of Rs.1,000 and in multiples of Re.1 thereafter Additional amount of Rs.1,000 and in multiples of Re.1 thereafter
Plans	The Scheme offers following Plans under Direct Plan and Regular Plan: a) Growth Plan b) Income Distribution cum Capital Withdrawal Plan
Total Expense Ratio (as on Feb 12, 2024)	Direct – 0.20% Regular – 0.33%

Portfolio Characteristics as on January 31, 2024

Annualized Portfolio YTM*	Residual Maturity**	Modified Duration	Macaulay Duration
7.18%	4.09 Years	3.45 Years	3.57 Years

**Since Residual Maturity is at portfolio level, it's a weighted average of residual maturity of all securities in the portfolio

*In case of semi annual YTM, it has been annualized

Why Invest in Nippon India Index Funds

Segment Exposure

Provides exposure to various schemes providing benefits of investing in large cap, midcap, smallcap and value strategy based fund under equity category and target maturity based fund under debt category

Reduce Risk

- Elimination of non-systematic risks like stock picking and portfolio manager selection, via investing in the entire basket of stocks in respective schemes

Opportunity

- Will allow non demat account holders to seek exposure to equity and debt via investing in Nippon India Index Funds





SIP Investments

- Investors can avail the benefit of Systematic Investment Plan (SIP)

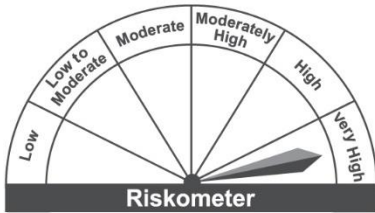
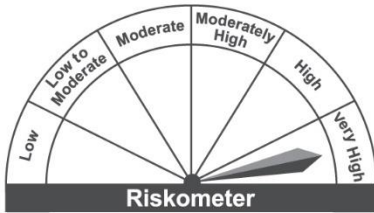
Low Cost


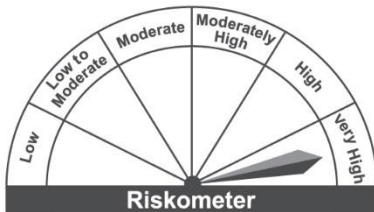
- Exposure to index funds category via low cost schemes

Product Labels contd..



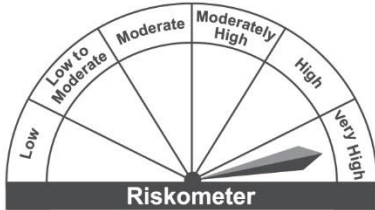
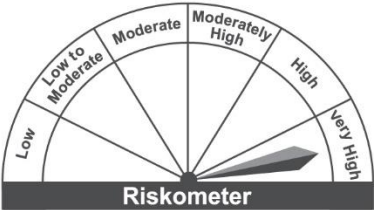
<p>Nippon India Index Fund – Nifty 50 Plan (An open ended scheme replicating/ tracking Nifty 50)</p>	<p>Fund Riskometer</p>	<p>Benchmark Riskometer</p>
<p>This product is suitable for investors who are seeking*:</p> <ul style="list-style-type: none"> • Long term capital growth • Investment in equity and equity related securities and portfolios replicating the composition of the Nifty 50, subject to tracking errors <p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</p>	<p>Nippon India Index Fund – Nifty 50 Plan</p>  <p>Riskometer</p> <p>Investors understand that their principal will be at Very High risk</p>	<p>Nifty 50 TRI</p>  <p>Riskometer</p> <p>Benchmark Riskometer is at Very High risk</p>
<p>Nippon India Index Fund – S&P BSE Sensex Plan (An open ended scheme replicating/ tracking S&P BSE Sensex)</p>	<p>Fund Riskometer</p>	<p>Benchmark Riskometer</p>
<p>This product is suitable for investors who are seeking*:</p> <ul style="list-style-type: none"> • Long term capital growth • Investment in equity and equity related securities and portfolios replicating the composition of the sensex, subject to tracking errors. <p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</p>	<p>Nippon India Index Fund – S&P BSE Sensex Plan</p>  <p>Riskometer</p> <p>Investors understand that their principal will be at Very High risk</p>	<p>S&P BSE Sensex TRI</p>  <p>Riskometer</p> <p>Benchmark Riskometer is at Very High risk</p>

Product Labels contd..





Nippon India Nifty Midcap 150 Index Fund (An open ended scheme replicating/tracking Nifty Midcap 150 Index)	Fund Riskometer	Benchmark Riskometer
This product is suitable for investors who are seeking*: <ul style="list-style-type: none"> • Long term capital growth • Investment in equity and equity related securities and portfolios replicating the composition of the Nifty Midcap 150 Index, subject to tracking errors <p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</p>	Nippon India Nifty Midcap 150 Index Fund	Nifty Midcap 150 TRI
	 <p>Riskometer</p> <p>Investors understand that their principal will be at Very High risk</p>	 <p>Riskometer</p> <p>Benchmark Riskometer is at Very High risk</p>

Nippon India Nifty Smallcap 250 Index Fund (An open ended scheme replicating/tracking Nifty Smallcap 250 Index)	Fund Riskometer	Benchmark Riskometer
This product is suitable for investors who are seeking*: <ul style="list-style-type: none"> • Long term capital growth • Investment in equity and equity related securities and portfolios replicating the composition of the Nifty Smallcap 250 Index, subject to tracking errors <p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</p>	Nippon India Nifty Smallcap 250 Index Fund	Nifty Smallcap 250 TRI
	 <p>Riskometer</p> <p>Investors understand that their principal will be at Very High risk</p>	 <p>Riskometer</p> <p>Benchmark Riskometer is at Very High risk</p>





Product Labels contd..

<p>Nippon India Nifty 50 Value 20 Index Fund (An open ended scheme replicating/tracking Nifty 50 Value 20 Index)</p>	<p>Fund Riskometer</p>	<p>Benchmark Riskometer</p>
<p>This product is suitable for investors who are seeking*:</p> <ul style="list-style-type: none"> • Long term capital growth • Investment in equity and equity related securities and portfolios replicating the composition of the Nifty 50 Value 20 Index, subject to tracking errors <p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</p>	<p>Nippon India Nifty 50 Value 20 Index Fund</p>	<p>Nifty 50 Value 20 TRI</p>
	 <p>Riskometer</p> <p>Investors understand that their principal will be at Very High risk</p>	 <p>Riskometer</p> <p>Benchmark Riskometer is at Very High risk</p>
<p>Nippon India Nifty Alpha Low Volatility 30 Index Fund (An open-ended scheme replicating / tracking Nifty Alpha Low Volatility 30 Index)</p>	<p>Fund Riskometer</p>	<p>Benchmark Riskometer</p>
<p>This product is suitable for investors who are seeking*:</p> <ul style="list-style-type: none"> • Long term capital growth • Investment in equity and equity related securities and portfolios replicating the composition of the Nifty Alpha Low Volatility 30 Index, subject to tracking errors <p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</p>	<p>Nippon India Nifty Alpha Low Volatility 30 Index Fund</p>	<p>Nifty Alpha Low Volatility 30 TRI</p>
	 <p>Riskometer</p> <p>Investors understand that their principal will be at Very High risk</p>	 <p>Riskometer</p> <p>Benchmark Riskometer is at Very High risk</p>

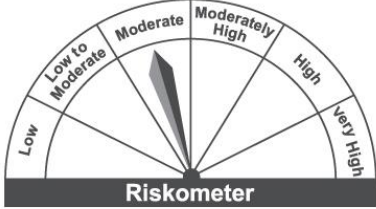
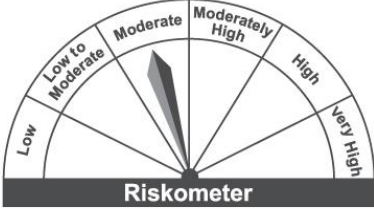


Product Labels contd..

Nippon India Nifty AAA CPSE Bond Plus SDL – Apr 2027 Maturity 60:40 Index Fund (An open-ended Target Maturity Index Fund investing in constituents of Nifty AAA CPSE Bond Plus SDL Apr 2027 60:40 Index. A Relatively High interest rate risk and Relatively Low Credit Risk)	Fund Riskometer	Benchmark Riskometer
<p>This product is suitable for investors who are seeking*:</p> <ul style="list-style-type: none"> Income over long term Investments in CPSE Bonds & State Development Loans (SDLs) similar to the composition of Nifty AAA CPSE Bond Plus SDL Apr 2027 60:40 Index, subject to tracking errors <p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</p>	Nippon India Nifty AAA CPSE Bond Plus SDL – Apr 2027 Maturity 60:40 Index Fund	Nifty AAA CPSE Bond Plus SDL Apr 2027 60:40 Index
	 <p>Riskometer</p> <p>Investors understand that their principal will be at Low to Moderate risk</p>	 <p>Riskometer</p> <p>Benchmark Riskometer is at Low to Moderate risk</p>
Nippon India Nifty AAA PSU Bond Plus SDL – Sep 2026 Maturity 50:50 Index Fund (An open-ended Target Maturity Index Fund investing in constituents of Nifty AAA PSU Bond Plus SDL Sep 2026 50:50 Index. A Relatively High interest rate risk and Relatively Low Credit Risk)	Fund Riskometer	Benchmark Riskometer
<p>This product is suitable for investors who are seeking*:</p> <ul style="list-style-type: none"> Income over long term Investments in PSU Bonds & State Development Loans (SDLs) that seeks to track Nifty AAA PSU Bond Plus SDL Sep 2026 50:50 Index, subject to tracking errors <p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</p>	Nippon India Nifty AAA PSU Bond Plus SDL – Sep 2026 Maturity 50:50 Index Fund	Nifty AAA PSU Bond Plus SDL Sep 2026 50:50 Index
	 <p>Riskometer</p> <p>Investors understand that their principal will be at Low to Moderate risk</p>	 <p>Riskometer</p> <p>Benchmark Riskometer is at Low to Moderate risk</p>



Product Labels contd..

<p>Nippon India Nifty SDL Plus G-Sec - Jun 2028 Maturity 70:30 Index Fund</p> <p>An open-ended Target Maturity Index Fund investing in constituents of Nifty SDL Plus G-Sec Jun 2028 70:30 Index. A Relatively High interest rate risk and Relatively Low Credit Risk.</p>	<p>Fund Riskometer</p>	<p>Benchmark Riskometer</p>
<p>This product is suitable for investors who are seeking*:</p> <ul style="list-style-type: none"> Income over long term Investments in State Development Loans (SDLs) & Government Securities that seek to track Nifty SDL Plus GSec Jun 2028 70:30 Index, subject to tracking errors <p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</p>	<p>Nippon India Nifty SDL Plus G-Sec - Jun 2028 Maturity 70:30 Index Fund</p>	<p>Nifty SDL Plus G-Sec Jun 2028 70:30 Index</p>
	 <p>Riskometer</p> <p>Investors understand that their principal will be at Moderate risk</p>	 <p>Riskometer</p> <p>Benchmark Riskometer is at Moderate risk</p>
<p>Nippon India Nifty G-Sec Sep 2027 Maturity Index Fund</p> <p>(An open-ended Target Maturity Index Fund investing in constituents of Nifty G-Sec Sep 2027 Index. A Relatively High Interest rate risk and Relatively Low Credit Risk)</p>	<p>Fund Riskometer</p>	<p>Benchmark Riskometer</p>
<p>This product is suitable for investors who are seeking*:</p> <ul style="list-style-type: none"> Income over long term Investments in Government Securities that seek to track the Nifty G-Sec Sep 2027 Index, subject to tracking errors <p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</p>	<p>Nippon India Nifty G-Sec Sep 2027 Maturity Index Fund</p>	<p>Nifty G-Sec Sep 2027 Index</p>
	 <p>Riskometer</p> <p>Investors understand that their principal will be at Moderate risk</p>	 <p>Riskometer</p> <p>Benchmark Riskometer is at Moderate risk</p>

Product Labels contd..

Nippon India Nifty G-Sec Jun 2036 Maturity Index Fund <small>(An open-ended Target Maturity Index Fund investing in constituents of Nifty G-Sec Jun 2036 Index. A Relatively High Interest rate risk and Relatively Low Credit Risk)</small>	Fund Riskometer	Benchmark Riskometer
<p>This product is suitable for investors who are seeking*:</p> <ul style="list-style-type: none"> Income over long term Investments in Government Securities that seek to track the Nifty G-Sec Jun 2036 Index, subject to tracking errors <p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</p>	Nippon India Nifty G-Sec Jun 2036 Maturity Index Fund	Nifty G-Sec Jun 2036 Index
	 <p>Riskometer</p> <p>Investors understand that their principal will be at Moderate risk</p>	 <p>Riskometer</p> <p>Benchmark Riskometer is at Moderate risk</p>
Nippon India Nifty SDL Plus G-Sec - Jun 2029 Maturity 70:30 Index Fund <small>(An open-ended Target Maturity Index Fund investing in constituents of Nifty SDL Plus G-Sec Jun 2029 70:30 Index. A Relatively High interest rate risk and Relatively Low Credit Risk)</small>	Fund Riskometer	Benchmark Riskometer
<p>This product is suitable for investors who are seeking*:</p> <ul style="list-style-type: none"> Income over long term Investments in State Development Loans (SDLs) & Government Securities that seek to track Nifty SDL Plus G-Sec Jun 2029 70:30 Index, subject to tracking errors <p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</p>	Nippon India Nifty SDL Plus G-Sec - Jun 2029 Maturity 70:30 Index Fund	Nifty SDL Plus G-Sec Jun 2029 70:30 Index
	 <p>Riskometer</p> <p>Investors understand that their principal will be at Moderate risk</p>	 <p>Riskometer</p> <p>Benchmark Riskometer is at Moderate risk</p>

Product Labels

Nippon India Nifty G-Sec Oct 2028 Maturity Index Fund <small>(An open-ended Target Maturity Index Fund investing in constituents of Nifty G-Sec Oct 2028 Index. A Relatively High interest rate risk and Relatively Low Credit Risk)</small>	Fund Riskometer	Benchmark Riskometer
<p>This product is suitable for investors who are seeking*:</p> <ul style="list-style-type: none"> Income over long term Investments in Government Securities that seek to track the Nifty G-Sec Oct 2028 Index, subject to tracking errors <p><small>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.</small></p>	<p>Nippon India Nifty G-Sec Oct 2028 Maturity Index Fund</p>	<p>Nifty G-Sec Oct 2028 Index</p>
	 <p>Riskometer</p> <p>Investors understand that their principal will be at Moderate risk</p>	 <p>Riskometer</p> <p>Benchmark Riskometer is at Moderate risk</p>

Disclaimer

- **Risk Factors:** Trading volumes and settlement periods may restrict liquidity in equity and debt investments. Investment in Debt is subject to price, credit, and interest rate risk. The NAV of the Scheme may be affected, inter alia, by changes in the market conditions, interest rates, trading volumes, settlement periods and transfer procedures. The NAV may also be subjected to risk associated with tracking error, investment in derivatives or script lending as may be permissible by the Scheme Information Document. Past performance may or may not be sustained in future.

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Thank you for your time!