1. Added shape file into qgis
2. Click on project and save with a new project name
3. Update language in English
4. Update render to EPSF4326
5. Go into layer section and then double click on rectangular box
6. Open attribute table and find out correct option variable name
7. Click on properties
8. Go into Source>query Builder.
9. Make a query for Rajasthan, now you are able to see only Rajasthan
10. Give them label from double click and go in property>labels and select correct variables for label.
11. Make a connection from XYZTiles.

That’s it. And your Rajasthan Map is ready.