

Please find below the additive list of securities maturing in CRISIL-IBX AAA Index - March 2024 Index along with its replacement and effective date.

Issuer	Asset Class	Maturing security ISIN	Maturity Date	Replacement security	Asset class	Maturity Date	Effective Date
ICICI Bank Ltd.	CD	INE090A165Z1	28-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			28-Mar-24
Axis Bank Ltd.	CD	INE238AD6405	28-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			28-Mar-24
Bajaj Housing Finance Ltd.	CP	INE377Y14AL4	28-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			28-Mar-24
Small Industries Development Bank of India	CD	INE556F16AH5	27-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			27-Mar-24
L&T Finance Holdings Ltd.	CP	INE498L14BE8	27-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			27-Mar-24
Export Import Bank of India	CP	INE514E14RH6	26-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			26-Mar-24
Small Industries Development Bank of India	Bond	INE556F08JS0	26-Mar-24	INE556F16AH5	CD	27-Mar-24	26-mar-24
L&T Finance Holdings Ltd.	CP	INE498L14AX0	22-Mar-24	INE498L14BE8	CP	27-Mar-24	22-Mar-24
HDFC Bank Ltd.	CD	INE040A14268	22-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			22-Mar-24
Pipeline Infrastructure Ltd.	Bond	INE01XX07026	22-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			22-Mar-24
Bajaj Finance Ltd.	CP	INE296A14UP5	20-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			20-Mar-24
Rural Electrification Corporation Ltd.	Bond	INE020B08DP5	20-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			20-Mar-24

Issuer	Asset Class	Maturing security ISIN	Maturity Date	Replacement security	Asset class	Maturity Date	Effective Date
HDB Financial Services Ltd.	Bond	INE756I07EC7	19-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			19-Mar-24
LIC Housing Finance Ltd.	Bond	INE115A07FC0	19-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			19-Mar-24
Ultratech Cement Ltd.	CP	INE481G14EG3	19-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			19-Mar-24
Kotak Mahindra Prime Ltd.	Bond	INE916DA7QX2	15-Mar-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			15-Mar-24
Bajaj Housing Finance Ltd.	Bond	INE377Y07201	12-Mar-24	INE377Y14AL4	CP	28-Mar-24	12-Mar-24
Bajaj Finance Ltd.	Bond	INE296A07RP5	12-Mar-24	INE296A14UP5	CP	20-Mar-24	12-Mar-24
L&T Finance Holdings Ltd.	Bond	INE027E07865	11-Mar-24	INE498L14AX0	CP	22-Mar-24	11-Mar-24
HDFC Bank Ltd.	Bond	INE040A08898	1-Mar-24	INE040A14268	CD	22-Mar-24	1-Mar-24
Indian Railway Finance Corporation Ltd.	Bond	INE053F07BB3	28-Feb-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			28-Feb-24
Export Import Bank Of India	Bond	INE514E08DO4	26-Feb-24	INE514E14RH6	CP	26-Mar-24	26-Feb-24
HDB Financial Services Ltd.	Bond	INE756I07DM8	23-Feb-24	INE756I07EC7	Bond	19-Mar-24	23-Feb-24
National Bank for Agriculture & Rural Development	Bond	INE261F08CX2	22-Feb-24	INE261F16736	CD	29-Mar-24	22-Feb-24
Bajaj Housing Finance Ltd.	Bond	INE377Y07292	21-Feb-24	INE377Y07201	Bond	12-Mar-24	21-Feb-24

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Issuer	Asset Class	Maturing security ISIN	Maturity Date	Replacement security	Asset class	Maturity Date	Effective Date
Bajaj Finance Ltd.	Bond	INE296A07RX9	16-Feb-24	INE296A07RP5	Bond	12-Mar-24	16-Feb-24
National Housing Bank	Bond	INE557F08FL1	12-Feb-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			12-Feb-24
Oil & Natural Gas Corporation Ltd.	Bond	INE213A08040	9-Feb-24	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			9-Feb-24
L&T Finance Ltd.	Bond	INE027E07774	04-Jan-24	INE027E07865	Bond	11-Mar-24	04-Jan-24
UltraTech Cement Ltd.	Bond	INE481G08099	29-Dec-23	INE481G14EG3	CP	19-Mar-24	29-Dec-23
Tata Capital Financial Services Ltd.	Bond	INE306N07MD2	30-Nov-23	INE306N07MF7	Bond	29-Mar-24	30-Nov-23
Hindustan Petroleum Corporation Ltd.	Bond	INE094A08085	23-Oct-23	No replacement (waterfall mechanism will be followed proceeds from redemption shall be reinvested in the remaining portfolio in the proportion of the existing weights.)			23-Oct-23
Axis Bank Ltd.	Bond	INE238A08401	20-Oct-23	INE238AD6405	CD	28-Mar-24	20-Oct-23
ICICI Bank Ltd.	Bond	INE090A08TU6	7-Oct-23	INE090A165Z1	CD	28-Mar-24	7-Oct-23

Note: Since “**CRISIL-IBX AAA Index - March 2024**” is maturing on 31st March 2024, which is a non-working day, the index maturity will be shifted to 2nd April 2024. 100% of maturity proceeds will be re-invested into CRISIL Liquid Overnight Index (TREPS overnight rate) from 29th March 2024 till 2nd April 2024.

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