

Review of asset allocation of composite indices towards the shorter end

The table below summarizes the changes in weights to sub-indices with effect from October 3, 2023

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr-23	Oct-23
CRISIL Short Term Bond Index	CRISIL Short Term Gilt Index	15.00%	15.00%
	CRISIL AAA up to 1 Year Short Term Bond Index	10.00%	10.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	16.00%	16.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	6.00%	6.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	8.00%	8.00%
	CRISIL AAA Medium Term Bond Index	26.00%	26.00%
	CRISIL AA and AA+ Medium Term Bond Index	4.00%	4.00%
	CRISIL Composite CD Index	7.00%	6.00%
	CRISIL Composite CP Index	8.00%	9.00%
CRISIL Liquid Debt Index	CRISIL Overnight Index	15.00%	15.00%
	CRISIL Up to 91-Day CD Index	29.00%	26.00%
	CRISIL Up to 91-Day CP Index	36.00%	39.00%
	CRISIL 91 day T-Bill Index	20.00%	20.00%
CRISIL Low Duration Debt Index	CRISIL AAA up to 1 Year Short Term Bond Index	4.90%	4.90%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	14.70%	14.70%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2.60%	2.60%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	7.80%	7.80%
	CRISIL 1 Year T-Bill Index	10.00%	10.00%
	CRISIL Composite CD Index	27.00%	24.00%
	CRISIL Composite CP Index	33.00%	36.00%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr-23	Oct-23
CRISIL Ultra Short-Term Debt Index	CRISIL Composite CD Index	35.00%	31.20%
	CRISIL Composite CP Index	43.00%	46.80%
	CRISIL Composite T-Bill Index	10.00%	10.00%
	CRISIL AAA up to 1 Year Short Term Bond Index	4.30%	4.30%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	3.50%	3.50%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2.80%	2.80%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1.40%	1.40%
CRISIL Money Market Index	CRISIL Composite CD Index	34.00%	30.00%
	CRISIL Composite CP Index	41.00%	45.00%
	CRISIL Composite T-Bill Index	25.00%	25.00%
CRISIL Liquid Debt A-I Index	CRISIL upto 91 Day CP Index-A	35.75%	39.00%
	CRISIL Overnight Index	15.00%	15.00%
	CRISIL 91 day T-Bill Index	20.00%	20.00%
	CRISIL upto 91 Day CD Index-A	29.25%	26.00%
CRISIL Liquid Debt B-I Index	CRISIL upto 91 Day CP Index-A	15.95%	15.60%
	CRISIL upto 91 Day CD Index-B	16.20%	15.60%
	CRISIL upto 91 Day CP Index-B	19.80%	23.40%
	CRISIL 91 day T-Bill Index	20.00%	20.00%
	CRISIL Overnight Index	15.00%	15.00%
	CRISIL upto 91 Day CD Index-A	13.05%	10.40%
CRISIL Low Duration Debt A-I Index	CRISIL AAA up to 1 Year Short Term Bond Index	15.02%	15.02%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	24.23%	24.23%
	CRISIL upto 365 Day CD index-A	22.84%	20.30%
	CRISIL upto 365 Day CP Index-A	27.91%	30.45%
	CRISIL 1 Year T-Bill Index	10.00%	10.00%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr-23	Oct-23
CRISIL Low Duration Debt B-I Index	CRISIL AAA up to 1 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	5.15%	5.15%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	13.35%	13.35%
	CRISIL upto 365 Day CD index-A	13.05%	9.76%
	CRISIL upto 365 Day CP Index-A	15.95%	14.64%
	CRISIL upto 365 Day CD index-B	14.40%	14.64%
	CRISIL upto 365 Day CP Index-B	17.60%	21.96%
	CRISIL 1 Year T-Bill Index	10.50%	10.50%
CRISIL Low Duration Debt C-I Index	CRISIL AAA up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	7.00%	7.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	12.00%	12.00%
	CRISIL upto 365 Day CD index-B	1.35%	1.20%
	CRISIL upto 365 Day CP Index-B	1.65%	1.80%
	CRISIL upto 365 Day CD Index-C	29.70%	26.40%
	CRISIL upto 365 Day CP Index-C	36.30%	39.60%
	CRISIL 1 Year T-Bill Index	10.00%	10.00%
CRISIL Short Duration Debt A-II Index	CRISIL upto 365 Day CD index-A	12.60%	11.20%
	CRISIL upto 365 Day CP Index-A	15.41%	16.81%
	CRISIL AAA up to 1 Year Short Term Bond Index	16.18%	16.18%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AAA Medium Term Bond Index	35.81%	35.81%
	CRISIL Short Term Gilt Index	15.00%	15.00%

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CRISIL Short Duration Debt B-II Index	CRISIL upto 365 Day CD index-A	2.92%	2.60%
	CRISIL upto 365 Day CP Index-A	3.57%	3.89%
	CRISIL upto 365 Day CD index-B	7.72%	6.86%
	CRISIL upto 365 Day CP Index-B	9.43%	10.29%
	CRISIL AAA up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3.61%	3.61%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	35.74%	35.74%
	CRISIL AAA Medium Term Bond Index	19.01%	19.01%
	CRISIL AA and AA+ Medium Term Bond Index	1.00%	1.00%
	CRISIL Short Term Gilt Index	15.00%	15.00%
CRISIL Short Duration Debt C-II Index	CRISIL upto 365 Day CD index-B	2.83%	2.52%
	CRISIL upto 365 Day CP Index-B	3.47%	3.78%
	CRISIL upto 365 Day CD Index-C	2.79%	2.48%
	CRISIL upto 365 Day CP Index-C	3.41%	3.72%
	CRISIL AAA up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	4.00%	4.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AA- Short Term Bond Index	1.00%	1.00%
	CRISIL AA- Medium Term Bond Index	11.40%	11.40%
	CRISIL A Short Term Bond Index	51.10%	51.10%
	CRISIL A Medium To Long Term Bond Index	1.00%	1.00%
	CRISIL AA and AA+ Medium Term Bond Index	1.00%	1.00%
	CRISIL Short Term Gilt Index	15.00%	15.00%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
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CRISIL Money Market A-I Index	CRISIL upto 365 Day CD index-A	33.75%	30.00%
	CRISIL upto 365 Day CP Index-A	41.25%	45.00%
	CRISIL 91 Day T-Bill Index	25.00%	25.00%
CRISIL Money Market B-I Index	CRISIL upto 365 Day CD index-A	15.75%	14.00%
	CRISIL upto 365 Day CP Index-A	19.25%	21.00%
	CRISIL upto 365 Day CD index-B	18.00%	16.00%
	CRISIL upto 365 Day CP Index-B	22.00%	24.00%
	CRISIL Composite T-Bill Index	25.00%	25.00%
CRISIL Money Market C-I Index	CRISIL upto 365 Day CD index-A	2.25%	2.00%
	CRISIL upto 365 Day CP Index-A	2.75%	3.00%
	CRISIL upto 365 Day CD index-B	1.35%	1.20%
	CRISIL upto 365 Day CP Index-B	1.65%	1.80%
	CRISIL upto 365 Day CD Index-C	32.40%	28.80%
	CRISIL upto 365 Day CP Index-C	39.60%	43.20%
	CRISIL Composite T-Bill Index	20.00%	20.00%
CRISIL Ultra Short Duration Debt A-I Index	CRISIL upto 365 Day CD index-A	26.55%	23.60%
	CRISIL upto 365 Day CP Index-A	32.45%	35.40%
	CRISIL Composite T-Bill Index	10.00%	10.00%
	CRISIL AAA up to 1 Year Short Term Bond Index	31.00%	31.00%
CRISIL Ultra Short Duration Debt B-I Index	CRISIL upto 365 Day CD index-A	15.43%	13.72%
	CRISIL upto 365 Day CP Index-A	18.87%	20.58%
	CRISIL upto 365 Day CD index-B	14.99%	13.32%
	CRISIL upto 365 Day CP Index-B	18.31%	19.98%
	CRISIL Composite T-Bill Index	10.00%	10.00%
	CRISIL AAA up to 1 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	17.40%	17.40%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr-23	Oct-23
CRISIL Ultra Short Duration Debt C-I Index	CRISIL upto 365 Day CD index-A	3.60%	3.20%
	CRISIL upto 365 Day CP Index-A	4.40%	4.80%
	CRISIL upto 365 Day CD index-B	1.35%	1.20%
	CRISIL upto 365 Day CP Index-B	1.65%	1.80%
	CRISIL upto 365 Day CD Index-C	31.05%	27.60%
	CRISIL upto 365 Day CP Index-C	37.95%	41.40%
	CRISIL Composite T-Bill Index	10.00%	10.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	10.00%	10.00%

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