Research

CRISIL
An S&P Global Company

CRISIL Indices

Factsheet

June 15 2018

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Constituent Details – 15 June 2018

The securities that would form a part of the indices with effect from 15 June 2018 are as follows:

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Long Term Bond Index	1	INE020B08AY3	Rural Electrification Corporation Ltd.	24-Mar-28	8.01%	10.00%
	2	INE053F07AC3	Indian Railway Finance Corporation Ltd.	27-Aug-27	7.33%	6.32%
	3	INE115A07FJ5	LIC Housing Finance Ltd.	5-Jul-24	9.29%	5.61%
	4	INE134E08JP5	Power Finance Corporation Ltd.	3-Apr-28	7.85%	10.00%
	5	INE148I08215	Indiabulls Housing Finance Ltd.	29-Jun-26	9.30%	10.00%
	6	INE202B07IO3	Dewan Housing Finance Corporation Ltd.	9-Sep-23	9.25%	10.00%
	7	INE261F08AE6	National Bank for Agriculture & Rural Development	16-Mar-28	8.20%	10.00%
	8	INE296A08797	Bajaj Finance Ltd.	14-Aug-26	8.75%	5.98%
	9	INE514E08FH3	Export Import Bank Of India	25-Nov-31	7.02%	8.12%
	10	INE733E07KI9	NTPC	13-Dec-31	7.37%	6.06%
	11	INE752E07OG5	Power Grid Corporation of India Ltd.	9-Aug-27	7.20%	10.00%
	12	INE941D07133	Reliance Ports & Terminals Ltd.	12-Jun-23	8.45%	7.92%
CRISIL AAA Medium Term Bond Index	1	INE002A08476	Reliance Industries Ltd.	31-Aug-22	7.00%	10.00%
	2	INE020B08AP1	Rural Electrification Corporation Ltd.	30-Nov-22	7.45%	10.00%
	3	INE029A08040	Bharat Petroleum Corporation Ltd.	16-Jan-23	7.69%	4.98%
	4	INE110L07088	Reliance Jio Infocomm Ltd.	7-Apr-23	8.00%	4.64%
	5	INE115A07MO1	LIC Housing Finance Ltd.	17-Oct-22	7.45%	10.00%
	6	INE134E08JO8	Power Finance Corporation Ltd.	20-Dec-22	7.99%	10.00%
	7	INE148I07GE8	Indiabulls Housing Finance Ltd.	25-Sep-21	8.75%	10.00%
	8	INE514E08BK6	Export Import Bank Of India	5-Sep-22	9.15%	10.00%
	9	INE537P07406	India Infradebt Ltd.	28-Feb-23	8.37%	4.83%
	10	INE752E07OD2	Power Grid Corporation of India Ltd.	21-Dec-21	7.20%	10.00%
	11	INE871D07QX5	Infrastructure Leasing & Financial Services Ltd. (IL&FS)	15-Jan-23	8.30%	5.55%
	12	INE906B07FE6	National Highways Authority of India	23-Dec-21	7.17%	10.00%
CRISIL AAA Short Term Bond Index	1	INE001A07RF0	Housing Development Finance Corporation Ltd.	21-Jun-19	7.85%	10.00%
	2	INE002A08518	Reliance Industries Ltd.	14-Dec-20	6.95%	10.00%
	3	INE020B08AN6	Rural Electrification Corporation Ltd.	31-Dec-20	6.99%	10.00%
	4	INE110L07013	Reliance Jio Infocomm Ltd.	31-Jul-18	8.55%	5.15%
	5	INE115A07NC4	LIC Housing Finance Ltd.	28-Aug-19	7.90%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	6	INE134E08IU7	Power Finance Corporation Ltd.	16-Jul-18	6.90%	10.00%
	7	INE148I07IS4	Indiabulls Housing Finance Ltd.	19-Mar-21	8.40%	7.69%
	8	INE261F08642	National Bank for Agriculture & Rural Development	31-May-19	7.85%	10.00%
	9	INE296A07LN3	Bajaj Finance Ltd.	19-Jul-19	8.48%	8.45%
	10	INE556F09593	Small Industries Development Bank Of India	28-Mar-19	8.06%	6.76%
	11	INE756I07BD1	HDB Financial Services Ltd.	14-Jun-19	7.79%	7.04%
	12	INE916DA7OS7	Kotak Mahindra Prime Ltd.	12-Jul-19	7.55%	4.91%
CRISIL AA and AA+ Long Term Bond Index	1	INE013A073H9	Reliance Capital Ltd.	2-Nov-26	8.85%	10.00%
	2	INE121A08OG9	Cholamandalam Investment & Finance Co. Ltd.	24-Mar-28	9.05%	6.66%
	3	INE124D08019	Reliance General Insurance Co. Ltd.	17-Aug-26	9.10%	4.41%
	4	INE528G08279	Yes Bank	24-Feb-25	8.85%	6.78%
	5	INE540P07095	U. P. Power Corporation Ltd.	13-Feb-26	8.97%	10.00%
	6	INE601U08010	Tata Motors Finance Ltd.	13-Nov-27	8.35%	10.00%
	7	INE688I08178	Capital First Ltd.	24-Aug-27	8.25%	7.02%
	8	INE721A08DA2	Shriram Transport Finance Co. Ltd.	28-Mar-28	9.00%	10.00%
	9	INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	10.00%
	10	INE804I08643	ECL Finance Ltd.	3-May-25	11.25%	10.00%
	11	INE950O08147	Mahindra Rural Housing Finance Ltd.	15-Jun-27	8.50%	5.13%
	12	INE975G07019	IL&FS Transportation Networks Ltd.	30-Nov-27	9.00%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	1	INE013A071E0	Reliance Capital Ltd.	9-Sep-21	8.90%	10.00%
	2	INE038A07258	Hindalco Industries Ltd.	25-Apr-22	9.55%	10.00%
	3	INE053A07174	Indian Hotels Co. Ltd.	18-Nov-21	10.10%	5.08%
	4	INE115D07019	NTPC-SAIL Power Co. Ltd.	11-Jul-22	7.72%	5.58%
	5	INE155A08233	Tata Motors Ltd.	29-Oct-22	9.60%	10.00%
	6	INE414G07CM0	Muthoot Finance Ltd.	19-Jun-21	8.75%	4.58%
	7	INE540P07061	U. P. Power Corporation Ltd.	15-Feb-23	8.97%	10.00%
	8	INE572E09361	PNB Housing Finance Ltd.	1-Jul-21	8.47%	10.00%
	9	INE669E08292	IDEA Cellular Ltd.	31-Jan-22	8.03%	10.00%
	10	INE688V08015	Energy Efficiency Services Ltd.	18-Jul-22	7.80%	8.07%
	11	INE721A07NS5	Shriram Transport Finance Co. Ltd.	27-Mar-23	8.72%	6.70%
	12	INE975G08272	IL&FS Transportation Networks Ltd.	15-Dec-22	9.25%	10.00%
	1	INE027E07394	L&T Finance Ltd.	29-May-20	8.07%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ Short Term Bond Index	2	INE121A07OA4	Cholamandalam Investment & Finance Co. Ltd.	20-Mar-19	7.65%	10.00%
	3	INE126D07099	Reliance Commercial Finance Ltd.	25-Mar-19	8.80%	7.52%
	4	INE205A07139	Vedanta Ltd.	5-Apr-21	8.50%	8.39%
	5	INE306N07JF3	Tata Capital Financial Services Ltd.	10-Apr-19	7.95%	10.00%
	6	INE321N07046	KKR India Financial Services Pvt. Ltd.	16-Jan-21	0.00%	7.34%
	7	INE540P07046	U. P. Power Corporation Ltd.	15-Feb-21	8.97%	10.00%
	8	INE572E09478	PNB Housing Finance Ltd.	15-Sep-20	7.50%	10.00%
	9	INE721A07NB1	Shriram Transport Finance Co. Ltd.	20-Dec-19	7.90%	10.00%
	10	INE774D07RZ4	Mahindra & Mahindra Financial Services Ltd.	23-Apr-19	7.90%	7.70%
	11	INE860H07DV1	Aditya Birla Finance Ltd.	10-Sep-19	8.20%	9.04%
CRISIL AA+ Long Term Bond Index	1	INE013A073H9	Reliance Capital Ltd.	2-Nov-26	8.85%	10.00%
	2	INE217K07AG5	Reliance Home finance Ltd.	3-Jan-27	9.15%	10.00%
	3	INE306N08078	Tata Capital Financial Services Ltd.	22-Jul-25	9.25%	6.91%
	4	INE528G08279	Yes Bank	24-Feb-25	8.85%	10.00%
	5	INE688I08178	Capital First Ltd.	24-Aug-27	8.25%	10.00%
	6	INE721A08DA2	Shriram Transport Finance Co. Ltd.	28-Mar-28	9.00%	10.00%
	7	INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	10.00%
	8	INE860H08DJ4	Aditya Birla Finance Ltd.	12-Dec-24	9.75%	10.00%
	9	INE950O08147	Mahindra Rural Housing Finance Ltd.	15-Jun-27	8.50%	8.39%
	10	INE957N08037	Hero Fincorp Ltd.	18-Jun-27	8.52%	4.70%
	11	INE975G07019	IL&FS Transportation Networks Ltd.	30-Nov-27	9.00%	10.00%
CRISIL AA+ Medium Term Bond Index	1	INE013A071E0	Reliance Capital Ltd.	9-Sep-21	8.90%	10.00%
	2	INE217K07AD2	Reliance Home finance Ltd.	3-Jan-22	8.90%	10.00%
	3	INE523E08NH8	L&T Finance Ltd.	21-Dec-22	9.80%	10.00%
	4	INE535H07282	Fullerton India Credit Co. Ltd.	28-Apr-23	10.60%	7.12%
	5	INE572E09361	PNB Housing Finance Ltd.	1-Jul-21	8.47%	10.00%
	6	INE669E08292	IDEA Cellular Ltd.	31-Jan-22	8.03%	10.00%
	7	INE688I07451	Capital First Ltd.	21-Dec-21	8.50%	10.00%
	8	INE721A07NL0	Shriram Transport Finance Co. Ltd.	22-Mar-23	8.72%	10.00%
	9	INE774D08LD2	Mahindra & Mahindra Financial Services Ltd.	24-Apr-23	9.70%	2.88%
	10	INE957N07377	Hero Fincorp Ltd.	8-Jul-21	8.10%	10.00%
	11	INE975G08272	IL&FS Transportation Networks Ltd.	15-Dec-22	9.25%	10.00%
	1	INE027E07394	L&T Finance Ltd.	29-May-20	8.07%	10.00%
	2	INE126D07099	Reliance Commercial Finance Ltd.	25-Mar-19	8.80%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA+ Short Term Bond Index	3	INE306N07JF3	Tata Capital Financial Services Ltd.	10-Apr-19	7.95%	10.00%
	4	INE321N07046	KKR India Financial Services Pvt. Ltd.	16-Jan-21	0.00%	10.00%
	5	INE403D08025	Bharti Telecom Ltd.	19-Feb-21	0.00%	6.56%
	6	INE572E09478	PNB Housing Finance Ltd.	15-Sep-20	7.50%	10.00%
	7	INE667F07GK0	Sundaram BNP Paribas Home Finance Ltd.	15-Mar-19	0.00%	3.70%
	8	INE688I07725	Capital First Ltd.	23-Mar-20	8.80%	5.50%
	9	INE691I07DO3	L&T Infrastructure Finance Co. Ltd.	16-Aug-19	8.40%	4.24%
	10	INE721A07NB1	Shriram Transport Finance Co. Ltd.	20-Dec-19	7.90%	10.00%
	11	INE774D07RZ4	Mahindra & Mahindra Financial Services Ltd.	23-Apr-19	7.90%	10.00%
	12	INE860H07DV1	Aditya Birla Finance Ltd.	10-Sep-19	8.20%	10.00%
CRISIL AA Long Term Bond Index	1	INE087P08038	Avanse Financial Services Ltd.	27-Dec-27	9.35%	10.00%
	2	INE121A08OG9	Cholamandalam Investment & Finance Co. Ltd.	24-Mar-28	9.05%	10.00%
	3	INE124D08019	Reliance General Insurance Co. Ltd.	17-Aug-26	9.10%	10.00%
	4	INE155A08209	Tata Motors Ltd.	12-Sep-24	9.77%	10.00%
	5	INE528S08043	Edelweiss Retail Finance Ltd.	6-Oct-27	9.25%	10.00%
	6	INE530L07228	Edelweiss Housing Finance Ltd.	19-Jul-26	10.00%	10.00%
	7	INE540P07095	U. P. Power Corporation Ltd.	13-Feb-26	8.97%	10.00%
	8	INE601U08010	Tata Motors Finance Ltd.	13-Nov-27	8.35%	10.00%
	9	INE657N07431	Edelweiss Commodities Services Ltd.	22-Dec-27	9.25%	10.00%
	10	INE804I08643	ECL Finance Ltd.	3-May-25	11.25%	10.00%
CRISIL AA Medium Term Bond Index	1	INE038A07258	Hindalco Industries Ltd.	25-Apr-22	9.55%	10.00%
	2	INE053A07174	Indian Hotels Co. Ltd.	18-Nov-21	10.10%	8.57%
	3	INE115D07019	NTPC-SAIL Power Co. Ltd.	11-Jul-22	7.72%	9.42%
	4	INE121A07OF3	Cholamandalam Investment & Finance Co. Ltd.	15-Jun-21	8.52%	5.92%
	5	INE137K07034	HPCL - Mittal Energy Ltd.	3-Sep-22	4.00%	8.00%
	6	INE155A08233	Tata Motors Ltd.	29-Oct-22	9.60%	10.00%
	7	INE340A07076	Birla Corporation Ltd.	18-Aug-21	9.15%	5.15%
	8	INE414G07CM0	Muthoot Finance Ltd.	19-Jun-21	8.75%	7.75%
	9	INE530L07194	Edelweiss Housing Finance Ltd.	19-Jul-21	9.75%	7.16%
	10	INE540P07061	U. P. Power Corporation Ltd.	15-Feb-23	8.97%	10.00%
	11	INE548V07047	Nuvoco Vistas Corporation Ltd.	14-Sep-21	8.66%	8.02%
	12	INE688V08015	Energy Efficiency Services Ltd.	18-Jul-22	7.80%	10.00%
	1	INE081A08124	Tata Steel Ltd.	15-May-19	10.40%	5.62%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA Short Term Bond Index	2	INE121A07OA4	Cholamandalam Investment & Finance Co. Ltd.	20-Mar-19	7.65%	10.00%
	3	INE140A07393	Piramal Enterprises Ltd.	15-Mar-19	7.60%	10.00%
	4	INE155A08290	Tata Motors Ltd.	18-Jul-18	8.13%	10.00%
	5	INE205A07139	Vedanta Ltd.	5-Apr-21	8.50%	10.00%
	6	INE414G07CL2	Muthoot Finance Ltd.	19-Apr-20	8.50%	10.00%
	7	INE540P07046	U. P. Power Corporation Ltd.	15-Feb-21	8.97%	10.00%
	8	INE909H08022	Tata Motors Finance Ltd.	25-Mar-20	10.75%	10.00%
	9	INE657N07241	Edelweiss Commodities Services Ltd.	31-Jul-18	8.50%	5.36%
	10	INE804I08601	ECL Finance Ltd.	26-Apr-20	12.00%	9.02%
	11	INE866I08147	India Infoline Finance Ltd.	17-Sep-18	12.75%	10.00%
CRISIL AA-Long Term Bond Index	1	INE114A07869	Steel Authority Of India Ltd.	14-Oct-24	9.00%	20.00%
	2	INE141A08019	Oriental Bank Of Commerce	26-Oct-24	9.20%	20.00%
	3	INE168A08046	The Jammu & Kashmir Bank Ltd.	27-Dec-24	9.25%	20.00%
	4	INE245A08133	Tata Power Co. Ltd.	15-Nov-24	7.99%	20.00%
	5	INE549F08509	Karnataka State Financial Corporation	18-Oct-24	9.24%	20.00%
CRISIL AA-Medium Term Bond Index	1	INE168A08038	The Jammu & Kashmir Bank Ltd.	24-Jun-22	9.50%	20.00%
	2	INE245A08109	Tata Power Co. Ltd.	16-Nov-21	7.99%	20.00%
	3	INE251G07023	Cauvery Neeravari Nigama Ltd.	31-Mar-23	8.85%	20.00%
	4	INE262F07071	Karnataka Neeravari Nigam Ltd.	31-Mar-22	8.75%	20.00%
	5	INE990D07312	Krishna Bhagya Jala Nigam Ltd.	31-Dec-21	8.75%	20.00%
CRISIL AA-Short Term Bond Index	1	INE019A07324	JSW Steel Ltd.	19-Aug-19	10.40%	10.00%
	2	INE069I07207	Indiabulls Real Estate Ltd.	21-Aug-20	11.50%	10.00%
	3	INE114A07463	Steel Authority Of India Ltd.	22-Jun-19	8.80%	10.00%
	4	INE245A08083	Tata Power Co. Ltd.	3-Aug-18	7.70%	10.00%
	5	INE324A07138	Jindal Saw Ltd.	12-Sep-18	10.50%	6.03%
	6	INE452O07047	Future Lifestyle Fashions Ltd.	9-Nov-20	8.70%	9.92%
	7	INE502K07070	Talwalkars Better Value Fitness Ltd.	7-Dec-18	10.00%	10.00%
	8	INE522D07941	Manappuram Finance Ltd.	28-Jul-18	10.30%	4.79%
	9	INE738C07051	Bharat Aluminium Co. Ltd.	27-Mar-20	8.00%	9.27%
	10	INE814H07091	Adani Power Ltd.	30-Apr-19	10.30%	10.00%
	11	INE896L07447	Indostar Capital Finance Ltd.	15-Apr-21	9.19%	10.00%
CRISIL A Medium To	1	INE535N08056	Haryana Vidyut Prasaran Nigam Ltd.	28-Mar-22	9.83%	2.38%
	2	INE103G08032	Rajasthan Financial Corporation	22-Jan-23	9.24%	2.38%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
Long Term Bond Index	3	INE700N09013	Rajasthan State Road Transport Corporation	17-Jul-22	9.70%	10.00%
	4	INE572F08071	Rajasthan Rajya Vidyut Prasaran Nigam Ltd.	28-Mar-23	10.15%	5.38%
	5	INE514F07083	Neelachal Ispat Nigam Ltd.	27-Mar-24	11.90%	4.75%
	6	INE818F08037	Kerala Financial Corporation	30-Oct-21	9.15%	4.75%
	7	INE220H08016	Himachal Pradesh State Electricity Board	29-Mar-23	10.39%	7.13%
	8	INE891F08018	Rajasthan Rajya Vidyut Utpadan Nigam Ltd.	24-Dec-26	9.00%	10.00%
	9	INE340M08137	Tamilnadu Generation & Distribution Corporation Ltd.	18-Dec-21	9.20%	10.00%
	10	INE512S08013	Chhattisgarh State Power Distribution Co. Ltd.	26-Mar-35	8.72%	10.00%
	11	INE348L08033	MAS Financial Services Ltd.	22-Jun-22	14.00%	0.95%
	12	INE560K07128	PTC India Financial Services Ltd.	28-May-25	9.62%	5.07%
	13	INE683A08028	South Indian Bank Ltd.	31-Oct-25	10.25%	10.00%
	14	INE879Q08036	ESAF Small Finance Bank Ltd.	28-Dec-21	16.83%	0.59%
	15	INE852O07022	Aptus Value Housing Finance India Ltd.	15-May-23	9.35%	0.79%
	16	INE396P08066	Utkarsh Small Finance Bank Ltd.	30-Jun-22	12.00%	3.56%
	17	INE764L07165	Sadbhav Infrastructure Project Ltd.	27-Jun-22	0.00%	0.59%
	18	INE694C08070	The Lakshmi Vilas Bank Ltd.	7-Jun-24	10.70%	2.38%
	19	INE519Q08137	Fincare Small Finance Bank Ltd.	22-Jun-24	11.30%	0.90%
	20	INE540P07350	U. P. Power Corporation Ltd.	20-Jan-28	10.15%	8.41%
CRISIL A Short Term Index	1	INE192L08126	JSW Techno Projects Management Ltd.	17-Dec-18	0.00%	10.00%
	2	INE658R08016	Aspire Home Finance Corporation Ltd.	14-Dec-18	10.82%	0.93%
	3	INE582R07044	Continental Drug Co. Pvt. Ltd.	8-Apr-19	0.00%	6.23%
	4	INE949L07477	AU Small Finance Bank Ltd.	13-Jun-19	10.05%	6.23%
	5	INE423A07195	Adani Enterprises Ltd.	24-Apr-19	10.20%	9.35%
	6	INE016P07062	Vistaar Financial Services Pvt. Ltd.	27-Jul-19	11.70%	4.24%
	7	INE428Q08065	Suryoday Small Finance Bank Ltd.	12-Jul-18	11.15%	3.12%
	8	INE396P08082	Utkarsh Small Finance Bank Ltd.	16-Jan-20	10.20%	3.12%
	9	INE180C07031	Capri Global Capital Ltd.	7-Mar-19	10.25%	0.93%
	10	INE124N07093	Ess Kay Fincorp Pvt. Ltd.	17-Jan-20	10.60%	2.18%
	11	INE443L07042	Belstar Investment & Finance Pvt. Ltd.	17-Jul-20	11.40%	3.12%
	12	INE530Z07012	Everbest Consultancy Services Pvt. Ltd.	26-Feb-19	0.00%	10.00%
	13	INE459T07025	Vastu Housing Finance Corporation Ltd.	27-Feb-21	9.95%	3.12%
	14	INE252T07040	Xander Finance Pvt. Ltd.	15-Mar-21	9.70%	10.00%
	15	INE138A07561	Peninsula Land Ltd.	19-Dec-19	12.50%	2.80%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	16	INE850M07137	IFMR Capital Finance Pvt. Ltd.	2-May-19	9.69%	4.67%
	17	INE540P07285	U. P. Power Corporation Ltd.	20-Jan-21	10.15%	10.00%
	18	INE285J07033	Security and Intelligence Services (India) Ltd.	13-Apr-21	9.50%	9.35%
	19	INE216P07159	Aavas Financiers Ltd.	17-Apr-21	8.90%	0.62%
CRISIL Medium To Long Term Banking Debt Index	1	INE084A08045	Bank of India	30-Sep-23	9.80%	2.00%
	2	INE092T08BS4	IDFC Bank Ltd.	3-Jan-25	8.67%	10.00%
	3	INE476A08035	Canara Bank	5-Mar-25	9.55%	10.00%
	4	INE028A08109	Bank of Baroda	1-Aug-22	8.60%	10.00%
	5	INE040A08377	HDFC Bank Ltd.	12-May-22	8.85%	10.00%
	6	INE062A08140	State Bank of India	25-Oct-21	8.39%	10.00%
	7	INE090A08TU6	ICICI Bank Ltd.	7-Oct-23	7.60%	10.00%
	8	INE095A08066	IndusInd Bank Ltd.	22-Mar-22	9.50%	8.00%
	9	INE238A08427	Axis Bank Ltd.	14-Dec-21	8.75%	10.00%
	10	INE528G08394	Yes Bank	18-Oct-22	9.00%	10.00%
	11	INE692A08060	Union Bank Of India	30-Mar-22	9.10%	10.00%
CRISIL Short Term Banking Debt Index	1	INE092T08121	IDFC Bank Ltd.	08-Apr-19	0.00%	25.00%
	2	INE528G08170	Yes Bank	30-Apr-20	9.30%	25.00%
	3	INE608A09098	Punjab & Sind Bank	22-Apr-19	11.05%	25.00%
	4	INE028A08075	Bank of Baroda	09-Jan-20	9.48%	25.00%
CRISIL Medium To Long Term PSU Debt Index	1	INE020B08AY3	Rural Electrification Corporation Ltd.	24-Mar-28	8.01%	10.00%
	2	INE029A08040	Bharat Petroleum Corporation Ltd.	16-Jan-23	7.69%	2.60%
	3	INE053F07603	Indian Railway Finance Corporation Ltd.	25-Mar-23	8.83%	7.22%
	4	INE134E08JP5	Power Finance Corporation Ltd.	3-Apr-28	7.85%	10.00%
	5	INE206D08147	Nuclear Power Corporation Of India Ltd.	15-Mar-23	8.54%	7.60%
	6	INE261F08AE6	National Bank for Agriculture & Rural Development	16-Mar-28	8.20%	10.00%
	7	INE514E08BK6	Export Import Bank Of India	5-Sep-22	9.15%	10.00%
	8	INE540P07095	U. P. Power Corporation Ltd.	13-Feb-26	8.97%	10.00%
	9	INE733E07KI9	NTPC	13-Dec-31	7.37%	6.91%
	10	INE752E07OG5	Power Grid Corporation of India Ltd.	9-Aug-27	7.20%	10.00%
	11	INE861G08035	Food Corporation of India	7-Mar-22	9.95%	5.67%
	12	INE906B07FE6	National Highways Authority of India	23-Dec-21	7.17%	10.00%
CRISIL Short Term PSU Debt Index	1	INE020B08AN6	Rural Electrification Corporation Ltd.	31-Dec-20	6.99%	10.00%
	2	INE031A08574	Housing & Urban Development Corporation Ltd.	12-Jun-19	7.64%	6.83%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	3	INE053F07AL4	Indian Railway Finance Corporation Ltd.	7-Jun-19	7.72%	10.00%
	4	INE134E08IU7	Power Finance Corporation Ltd.	16-Jul-18	6.90%	10.00%
	5	INE261F08642	National Bank for Agriculture & Rural Development	31-May-19	7.85%	10.00%
	6	INE514E08ER5	Export Import Bank Of India	5-Nov-18	7.81%	10.00%
	7	INE540P07046	U. P. Power Corporation Ltd.	15-Feb-21	8.97%	10.00%
	8	INE556F09593	Small Industries Development Bank Of India	28-Mar-19	8.06%	10.00%
	9	INE688V08031	Energy Efficiency Services Ltd.	28-May-21	8.29%	0.58%
	10	INE733E07CD7	NTPC	4-Feb-19	8.65%	6.04%
	11	INE752E07LA4	Power Grid Corporation of India Ltd.	15-Jul-18	8.70%	10.00%
	12	INE848E07AD7	National Hydroelectric Power Corporation Ltd.	15-Sep-18	6.91%	6.55%
CRISIL Dynamic Gilt Index	1	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	22.37%
	2	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	13.06%
	3	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	9.42%
	4	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	8.01%
	5	IN0020060037	08.20% CGL 2022 (Recaptalised Bond)	15-Feb-22	8.20%	6.16%
	6	IN0020120013	08.15% CGL 2022	11-Jun-22	8.15%	6.64%
	7	IN0020080068	06.05% CGL 2019 (FEB)	2-Feb-19	6.05%	5.50%
	8	IN0020110022	07.80% CGL 2021	11-Apr-21	7.80%	5.75%
	9	IN0020100015	07.80% CGL 2020	3-May-20	7.80%	6.03%
	10	IN0020140029	08.27% CGL 2020 (New 6 Year Bond)	9-Jun-20	8.27%	5.96%
	11	IN0020120054	08.12% CGL 2020	10-Dec-20	8.12%	5.81%
	12	IN0020020171	06.35% CGL 2020	2-Jan-20	6.35%	5.28%
CRISIL Composite Gilt Index	1	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	29.03%
	2	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	7.49%
	3	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	7.92%
	4	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	24.41%
	5	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	11.95%
	6	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	8.08%
	7	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	4.88%
	8	IN0020060037	08.20% CGL 2022 (Recaptalised Bond)	15-Feb-22	8.20%	3.13%
	9	IN0020120013	08.15% CGL 2022	11-Jun-22	8.15%	3.11%
CRISIL Long Term Gilt Index	1	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	44.13%
	2	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	9.23%
	3	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	9.56%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	4	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	20-Mar-29	7.59%	8.67%
	5	IN0020140011	08.60% CGL 2028 -New 14 Year Bond.	2-Jun-28	8.60%	7.89%
	6	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	7.76%
	7	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	1-Dec-44	8.17%	7.51%
	8	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	5.24%
CRISIL Medium Term Gilt Index	1	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	35.86%
	2	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	13.87%
	3	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	8.98%
	4	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	8.59%
	5	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	8.61%
	6	IN0020150010	07.68% CGL 2023	15-Dec-23	7.68%	8.46%
	7	IN0020070069	08.28% CGL 2027 (Recaptalised Bond)	21-Sep-27	8.28%	7.99%
	8	IN0020160035	06.97% CGL 2026	6-Sep-26	6.97%	7.64%
CRISIL Short Term Gilt Index	1	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	23.47%
	2	IN0020060037	08.20% CGL 2022 (Recaptalised Bond)	15-Feb-22	8.20%	15.07%
	3	IN0020120013	08.15% CGL 2022	11-Jun-22	8.15%	14.60%
	4	IN0020080068	06.05% CGL 2019 (FEB)	2-Feb-19	6.05%	10.53%
	5	IN0020110022	07.80% CGL 2021	11-Apr-21	7.80%	10.96%
	6	IN0020100015	07.80% CGL 2020	3-May-20	7.80%	10.18%
	7	IN0020140029	08.27% CGL 2020 (New 6 Year Bond)	9-Jun-20	8.27%	10.00%
	8	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	5.19%
CRISIL 2 month CD Index	1	INE514E16BB8	Export Import Bank Of India	3-Aug-18	-	10.00%
	2	INE238A162A4	Axis Bank Ltd.	3-Aug-18	-	10.00%
	3	INE551W16321	Ujjivan Small Finance Bank Ltd.	27-Jul-18	-	10.00%
	4	INE683A16KS4	South Indian Bank Ltd.	26-Jul-18	-	10.00%
	5	INE092T16EM4	IDFC Bank ltd.	3-Aug-18	-	10.00%
	6	INE095A16XV8	IndusInd Bank Ltd.	2-Aug-18	-	10.00%
	7	INE949L16155	AU Small Finance Bank Ltd.	3-Aug-18	-	10.00%
	8	INE237A166E8	Kotak Mahindra Bank Ltd.	31-Jul-18	-	10.00%
	9	INE976G16HP1	RBL Bank Ltd.	1-Aug-18	-	10.00%
	10	INE063P16248	Equitas Small Finance Bank Ltd.	30-Jul-18	-	10.00%
CRISIL 3 month CD Index	1	INE040A16BU2	HDFC Bank Ltd.	12-Sep-18	-	12.50%
	2	INE090A162N4	ICICI Bank Ltd.	12-Sep-18	-	12.50%
	3	INE551W16032	Ujjivan Small Finance Bank Ltd.	14-Sep-18	-	12.50%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	4	INE095A16WX6	IndusInd Bank Ltd.	14-Sep-18	-	12.50%
	5	INE237A160E1	Kotak Mahindra Bank Ltd.	19-Sep-18	-	12.50%
	6	INE528G16O53	Yes Bank	14-Sep-18	-	12.50%
	7	INE949L16130	AU Small Finance Bank Ltd.	19-Sep-18	-	12.50%
	8	INE238A161A6	Axis Bank Ltd.	10-Sep-18	-	12.50%
CRISIL 6 month CD Index	1	INE556F16291	Small Industries Development Bank Of India	11-Dec-18	-	10.00%
	2	INE171A16GG3	Federal Bank Ltd.	15-Nov-18	-	10.00%
	3	INE090A169N9	ICICI Bank Ltd.	10-Dec-18	-	10.00%
	4	INE551W16123	Ujjivan Small Finance Bank Ltd.	18-Dec-18	-	10.00%
	5	INE528G16L56	Yes Bank	12-Dec-18	-	10.00%
	6	INE095A16XG9	IndusInd Bank Ltd.	14-Dec-18	-	10.00%
	7	INE238A167B1	Axis Bank Ltd.	13-Dec-18	-	10.00%
	8	INE949L16197	AU Small Finance Bank Ltd.	27-Nov-18	-	10.00%
	9	INE237A160F8	Kotak Mahindra Bank Ltd.	26-Nov-18	-	10.00%
	10	INE092T16EZ6	IDFC Bank ltd.	30-Nov-18	-	10.00%
CRISIL 1 Year CD Index	1	INE237A165E0	Kotak Mahindra Bank Ltd.	21-May-19	-	33.33%
	2	INE238A166B3	Axis Bank Ltd.	17-May-19	-	33.33%
	3	INE556F16416	Small Industries Development Bank Of India	28-May-19	-	33.33%
CRISIL 2 Month CP Index	1	INE265J14AC1	JM Financial Asset Reconstruction Co. Pvt. Ltd.	23-Jul-18	-	6.67%
	2	INE866I14YO3	India Infoline Finance Ltd.	23-Jul-18	-	6.67%
	3	INE377Y14124	Bajaj Housing Finance Ltd.	3-Aug-18	-	5.00%
	4	INE148I14WD3	Indiabulls Housing Finance Ltd.	27-Jul-18	-	5.00%
	5	INE027E14FV5	L&T Finance Ltd.	3-Aug-18	-	8.33%
	6	INE466L14494	Iifl Wealth Management Ltd.	1-Aug-18	-	6.67%
	7	INE261F14DB4	National Bank for Agriculture & Rural Development	2-Aug-18	-	6.67%
	8	INE597H14IE0	TGS Investment & Trade Pvt. Ltd.	31-Jul-18	-	6.67%
	9	INE860H14F02	Aditya Birla Finance Ltd.	31-Jul-18	-	8.33%
	10	INE274G14BO2	Indiabulls Ventures Ltd.	30-Jul-18	-	6.67%
	11	INE688I14FY9	Capital First Ltd.	3-Aug-18	-	8.33%
	12	INE248U14DT2	IIFL Wealth Finance Ltd.	3-Aug-18	-	6.67%
	13	INE202B14ND2	Dewan Housing Finance Corporation Ltd.	3-Aug-18	-	5.00%
	14	INE556F14GO3	Small Industries Development Bank Of India	3-Aug-18	-	6.67%
	15	INE498L14729	L&T Finance Holdings Ltd.	3-Aug-18	-	6.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 3 Month CP Index	1	INE721A14BG1	Shriram Transport Finance Co. Ltd.	19-Sep-18	-	8.33%
	2	INE896L14CJ0	Indostar Capital Finance Ltd.	4-Sep-18	-	8.33%
	3	INE033L14II9	Tata Capital Housing Finance Ltd.	4-Sep-18	-	5.00%
	4	INE965U14223	Capital First Home Finance Ltd.	4-Sep-18	-	5.00%
	5	INE114A14FX5	Steel Authority Of India Ltd.	4-Sep-18	-	20.00%
	6	INE140A14TF8	Piramal Enterprises Ltd.	14-Sep-18	-	10.00%
	7	INE205A14NO4	Vedanta Ltd.	4-Sep-18	-	20.00%
	8	INE121A14PR1	Cholamandalam Investment & Finance Co. Ltd.	4-Sep-18	-	8.33%
	9	INE572E14EN0	PNB Housing Finance Ltd.	4-Sep-18	-	5.00%
	10	INE044A14252	Sun Pharmaceutical Industries Ltd.	18-Sep-18	-	10.00%
CRISIL 6 Month CP Index	1	INE846E14CZ6	Karvy Stock Broking Ltd.	26-Nov-18	-	10.00%
	2	INE722A14CN3	Shriram City Union Finance Ltd.	3-Dec-18	-	8.33%
	3	INE148I14WG6	Indiabulls Housing Finance Ltd.	3-Dec-18	-	5.00%
	4	INE891K14FX7	AXIS FINANCE LTD.	28-Nov-18	-	8.33%
	5	INE667F14DV0	Sundaram BNP Paribas Home Finance Ltd.	14-Dec-18	-	5.00%
	6	INE140A14TE1	Piramal Enterprises Ltd.	3-Dec-18	-	10.00%
	7	INE657N14PV9	Edelweiss Commodities Services Ltd.	12-Dec-18	-	10.00%
	8	INE704I14BN6	Barclays Investments & Loans (India) Ltd.	30-Nov-18	-	8.33%
	9	INE343G14016	Bharti Hexacom Ltd.	18-Dec-18	-	5.00%
	10	INE476M14AL9	L&T Housing Finance Ltd.	14-Dec-18	-	6.67%
	11	INE403D14049	Bharti Telecom Ltd.	14-Dec-18	-	6.67%
	12	INE110L14HD8	Reliance Jio Infocomm Ltd.	13-Dec-18	-	6.67%
	13	INE044A14286	Sun Pharmaceutical Industries Ltd.	5-Dec-18	-	10.00%
CRISIL 1 Year CP Index	1	INE866I14YM7	India Infoline Finance Ltd.	21-May-19	-	6.67%
	2	INE685A14062	Torrent Pharmaceuticals Ltd.	17-May-19	-	20.00%
	3	INE148I14WC5	Indiabulls Housing Finance Ltd.	24-May-19	-	7.50%
	4	INE896L14CH4	Indostar Capital Finance Ltd.	28-May-19	-	8.33%
	5	INE692Q14916	Toyota Financial Services India Ltd.	30-May-19	-	8.33%
	6	INE850M14752	IFMR Capital Finance Pvt. Ltd.	28-May-19	-	8.33%
	7	INE572O14089	ECap Equities Ltd.	29-May-19	-	6.67%
	8	INE975F14PK4	Kotak Mahindra Investments Ltd.	30-May-19	-	20.00%
	9	INE248U14EE2	IIFL Wealth Finance Ltd.	30-May-19	-	6.67%
	10	INE476M14BA0	L&T Housing Finance Ltd.	17-Apr-19	-	7.50%
	1	IN1220180021	07.97% ASSAM SDL 2028 (Apr)	18-Apr-28	7.97%	3.05%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 10 Year SDL Index	2	IN1520180044	08.16% GUJARAT SDL 2028	9-May-28	8.16%	9.43%
	3	IN1620180019	07.80% HARYANA SDL 2028	11-Apr-28	7.80%	5.78%
	4	IN1920170165	08.03% KARNATAKA SDL 2028	31-Jan-28	8.03%	8.69%
	5	IN2020180047	08.41% KERALA SDL 2028	6-Jun-28	8.41%	4.32%
	6	IN2120180020	08.33% MADHYA PRADESH SDL 2028	30-May-28	8.33%	5.90%
	7	IN2220170103	07.33% MAHARASHTRA SDL 2027	13-Sep-27	7.33%	5.42%
	8	IN2820180049	8.34% PUNJAB SDL 2028	30-May-28	8.34%	6.87%
	9	IN2920180063	08.40% RAJASTHAN SDL 2028	6-Jun-28	8.40%	8.45%
	10	IN3120180010	08.05% TAMIL NADU SDL 2028 (Apr)	18-Apr-28	8.05%	16.10%
	11	IN3320180026	08.39% UTTAR PRADESH SDL 2028	16-May-28	8.39%	16.35%
	12	IN3420170216	08.09% WEST BENGAL SDL 2028	27-Mar-28	8.09%	9.63%

**Redemption date is earlier of Maturity Date & Call/Put Date*

Note: Bonds and Government Security Indices are rebalanced on 1st working day of every month with issuer rebalancing done on quarterly basis, whereas CP, CD and SDL indices are rebalanced on 1st working day of every fortnight.

Portfolio Parameters – 01 June 2018

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
1	CRISIL Composite CD Index	0.3236	0.2999	7.7148%	0.3236
2	CRISIL Composite CP Index	0.2305	0.2129	8.0945%	0.2305
3	CRISIL Composite T-Bill Index	0.4410	0.4133	6.6008%	0.4410
4	CRISIL Composite Bond Fund Index	7.6648	5.1109	8.4863%	5.5185
5	CRISIL Short Term Bond Fund Index	2.1413	1.7566	8.4067%	1.9025
6	CRISIL Liquid Fund Index	0.1271	0.1179	7.5775%	0.1271
7	CRISIL Low Duration Debt Index	0.6569	0.5776	8.2270%	0.6262
8	CRISIL Ultra Short Term Debt Index	0.3215	0.2935	7.9272%	0.3171
9	CRISIL Money Market Index	0.2828	0.2626	7.7540%	0.2828
10	CRISIL Medium Term Debt Index	4.0051	3.1673	8.6944%	3.4328
11	CRISIL Medium To Long Term Debt Index	6.9744	4.9093	8.5829%	5.3019
12	CRISIL Long Term Debt Index	11.5491	6.8461	8.6604%	7.3853
13	CRISIL Corporate Bond Composite Index	5.1120	3.5767	8.9052%	3.8707
14	CRISIL Long Term Corporate Bond Index	8.7086	5.6045	9.0809%	6.0427
15	CRISIL Medium Term Corporate Bond Index	4.1034	3.2252	8.8817%	3.5029
16	CRISIL Short Term Corporate Bond Index	1.3793	1.1971	8.6362%	1.2990
17	CRISIL Composite Credit Risk Index	5.5708	3.7346	9.3842%	4.0450
18	CRISIL Banking and PSU Debt Index	3.3410	2.4299	8.5159%	2.6099
19	CRISIL Short Term Credit Risk Index	1.3802	1.1788	9.1802%	1.2695
20	CRISIL Dynamic Debt Index	5.7330	4.0295	8.3929%	4.3487
21	CRISIL Composite AA Long Term Bond Index	8.2903	5.2656	9.6420%	5.7357
22	CRISIL Composite AA Medium Term Bond Index	3.8666	3.0418	9.3231%	3.2897
23	CRISIL Composite AA Short Term Bond Index	1.4450	1.2522	9.1563%	1.3550
24	CRISIL AAA Long Term Bond Index	8.9328	5.7949	8.7882%	6.2170
25	CRISIL AAA Medium Term Bond Index	4.1819	3.2858	8.7526%	3.5734
26	CRISIL AAA Short Term Bond Index	1.3567	1.1780	8.4600%	1.2793
27	CRISIL AA Long Term Bond Index	8.5049	5.3697	9.7445%	5.8572
28	CRISIL AA Medium Term Bond Index	3.8121	3.0018	9.1733%	3.2423
29	CRISIL AA Short Term Bond Index	1.3613	1.1620	8.9787%	1.2408
30	CRISIL AA and AA+ Long Term Bond Index	8.5730	5.4012	9.6145%	5.8429
31	CRISIL AA and AA+ Medium Term Bond Index	3.9618	3.0984	9.3523%	3.3239
32	CRISIL AA and AA+ Short Term Bond Index	1.6985	1.4512	9.0135%	1.5684

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
33	CRISIL AA+ Long Term Bond Index	8.3670	5.2754	9.5282%	5.7378
34	CRISIL AA+ Medium Term Bond Index	3.9106	3.0769	9.4823%	3.3285
35	CRISIL AA+ Short Term Bond Index	1.5897	1.4021	9.0521%	1.5298
36	CRISIL AA- Long Term Bond Index	6.4422	4.4928	9.4367%	4.8754
37	CRISIL AA- Medium Term Bond Index	3.9562	3.0803	9.2024%	3.3639
38	CRISIL AA- Short Term Bond Index	1.3332	1.1439	9.7626%	1.2488
39	CRISIL Medium to Long Term Banking Debt Index	4.6102	3.4687	9.5435%	3.7987
40	CRISIL Short Term Banking Debt Index	1.3164	1.1431	8.9817%	1.2468
41	CRISIL Medium to Long Term PSU Debt Index	7.4016	5.0713	8.6417%	5.3767
42	CRISIL Short Term PSU Debt Index	1.0285	0.8799	8.1636%	0.9406
43	CRISIL A Medium To Long Term Bond Index	6.9253	4.0152	10.3293%	4.2307
44	CRISIL A Short Term Bond Index	1.5477	1.2492	10.8825%	1.3216
45	CRISIL Dynamic Gilt Index	6.2618	4.4536	7.7531%	4.8037
46	CRISIL Long Term Gilt Index	14.9467	8.3496	8.0452%	9.0212
47	CRISIL Medium Term Gilt Index	8.3403	5.9272	7.9532%	6.3983
48	CRISIL Short Term Gilt Index	3.2528	2.7082	7.6850%	2.9190
49	CRISIL Composite Gilt Index	10.5547	6.8566	7.9606%	7.4032
50	CRISIL 2 Month CD Index	0.1240	0.1153	7.4819%	0.1240
51	CRISIL 3 Month CD Index	0.2274	0.2112	7.6506%	0.2274
52	CRISIL 6 Month CD Index	0.4452	0.4119	8.0950%	0.4452
53	CRISIL 1 Year CD Index	0.9607	0.8884	8.1400%	0.9607
54	CRISIL 2 Month CP Index	0.1209	0.1121	7.8755%	0.1209
55	CRISIL 3 Month CP Index	0.2354	0.2178	8.1095%	0.2354
56	CRISIL 6 Month CP Index	0.4658	0.4279	8.8743%	0.4658
57	CRISIL 1 Year CP Index	0.9443	0.8686	8.7122%	0.9443
58	CRISIL 10 Year SDL Index	9.8628	6.5995	8.3604%	7.1513

Composite Index Weights

Index	Sub- Index	Sub-indices Weights (New) (2018-19)$
CRISIL Composite Bond Fund Index	CRISIL Composite Gilt Index	45%
	CRISIL AAA Long Term Bond Index	12%
	CRISIL AA and AA+ Long Term Bond Index	10%
	CRISIL AAA Medium Term Bond Index	15%
	CRISIL AA and AA+ Medium Term Bond Index	4%
	CRISIL AAA Short Term Bond Index	11%
	CRISIL AA and AA+ Short Term Bond Index	3%
CRISIL Short Term Bond Fund Index	CRISIL Short Term Gilt Index	15%
	CRISIL AAA Short Term Bond Index	32%
	CRISIL AA and AA+ Short Term Bond Index	8%
	CRISIL AAA Medium Term Bond Index	20%
	CRISIL AA and AA+ Medium Term Bond Index	5%
	CRISIL Composite CD Index	3%
	CRISIL Composite CP Index	17%
CRISIL Liquid Fund Index	CRISIL CBLO Index	15%
	CRISIL 3 Month CD Index	5%
	CRISIL 2 Month CD Index	10%
	CRISIL 3 Month CP Index	16%
	CRISIL 2 Month CP Index	54%
CRISIL Composite CD Index	CRISIL 2 Month CD Index	21%
	CRISIL 3 Month CD Index	58%
	CRISIL 6 Month CD Index	7%
	CRISIL 1 Year CD Index	14%
CRISIL Composite CP Index	CRISIL 2 Month CP Index	37%
	CRISIL 3 Month CP Index	53%
	CRISIL 6 Month CP Index	7%
	CRISIL 1 Year CP Index	3%
CRISIL Composite T-Bill Index	CRISIL 91 Day T-Bill Index	60%
	CRISIL 182 Day T-Bill Index	21%
	CRISIL 1 Year T-Bill Index	19%
CRISIL Low Duration Debt Index	CRISIL AAA Short Term Bond Index	28%

Index	Sub- Index	Sub-indices Weights (New) (2018-19)$
	CRISIL AA and AA+ Short Term Bond Index	7%
	CRISIL Composite CD Index	9%
	CRISIL Composite CP Index	56%
CRISIL Ultra Short Term Debt Index	CRISIL Composite CD Index	11%
	CRISIL Composite CP Index	74%
	CRISIL Composite T-Bill Index	10%
	CRISIL AAA Short Term Bond Index	4%
	CRISIL AA and AA+ Short Term Bond Index	1%
CRISIL Money Market Index	CRISIL Composite CD Index	11%
	CRISIL Composite CP Index	69%
	CRISIL Composite T-Bill Index	20%
CRISIL Medium Term Debt Index	CRISIL Short Term Gilt Index	15%
	CRISIL AAA Medium Term Bond Index	68%
	CRISIL AA and AA+ Medium Term Bond Index	17%
CRISIL Medium To Long Term Debt Index	CRISIL Medium Term Gilt Index	40%
	CRISIL AAA Long Term Bond Index	13%
	CRISIL AA and AA+ Long Term Bond Index	12%
	CRISIL AAA Medium Term Bond Index	28%
	CRISIL AA and AA+ Medium Term Bond Index	7%
CRISIL Long Term Debt Index	CRISIL Long Term Gilt Index	45%
	CRISIL AAA Long Term Bond Index	30%
	CRISIL AA and AA+ Long Term Bond Index	25%
CRISIL Corporate Bond Composite Index	CRISIL AAA Long Term Bond Index	22%
	CRISIL AAA Medium Term Bond Index	28%
	CRISIL AAA Short Term Bond Index	21%
	CRISIL AA+ Long Term Bond Index	7%
	CRISIL AA+ Medium Term Bond Index	4%
	CRISIL AA+ Short Term Bond Index	3%
	CRISIL AA Long Term Bond Index	8%
	CRISIL AA Medium Term Bond Index	2%
	CRISIL AA Short Term Bond Index	2%
	CRISIL AA- Long Term Bond Index	1%
	CRISIL AA- Medium Term Bond Index	1%

Index	Sub- Index	Sub-indices Weights (New) (2018-19)$
	CRISIL AA- Short Term Bond Index	1%
CRISIL Long Term Corporate Bond Index	CRISIL AAA Long Term Bond Index	64%
	CRISIL AA+ Long Term Bond Index	21%
	CRISIL AA Long Term Bond Index	13%
	CRISIL AA- Long Term Bond Index	2%
CRISIL Medium Term Corporate Bond Index	CRISIL AAA Medium Term Bond Index	76%
	CRISIL AA+ Medium Term Bond Index	9%
	CRISIL AA Medium Term Bond Index	14%
	CRISIL AA- Medium Term Bond Index	1%
CRISIL Short Term Corporate Bond Index	CRISIL AAA Short Term Bond Index	75%
	CRISIL AA+ Short Term Bond Index	10%
	CRISIL AA Short Term Bond Index	10%
	CRISIL AA- Short Term Bond Index	5%
CRISIL Composite Credit Risk Index	CRISIL AAA Long Term Bond Index	8%
	CRISIL AAA Medium Term Bond Index	10%
	CRISIL AAA Short Term Bond Index	8%
	CRISIL AA+ Long Term Bond Index	2%
	CRISIL AA+ Medium Term Bond Index	1%
	CRISIL AA+ Short Term Bond Index	1%
	CRISIL AA Long Term Bond Index	32%
	CRISIL AA Medium Term Bond Index	10%
	CRISIL AA Short Term Bond Index	9%
	CRISIL AA- Long Term Bond Index	4%
	CRISIL AA- Medium Term Bond Index	1%
	CRISIL AA- Short Term Bond Index	4%
	CRISIL A Medium to Long Term Bond Index	7%
	CRISIL A Short Term Bond Index	3%
CRISIL Short Term Credit Risk Index	CRISIL AAA Short Term Bond Index	27%
	CRISIL AA+ Short Term Bond Index	3%
	CRISIL AA Short Term Bond Index	41%
	CRISIL AA- Short Term Bond Index	19%
	CRISIL A Short Term Bond Index	10%
CRISIL Banking and PSU Debt Index	CRISIL Medium to Long Term PSU Debt Index	25%

Index	Sub- Index	Sub-indices Weights (New) (2018-19)$
	CRISIL Medium to Long Term Banking Debt Index	25%
	CRISIL Short Term PSU Debt Index	25%
	CRISIL Composite CD Index	25%
CRISIL Arbitrage Index	S&P BSE Arbitrage Rate Index	70%
	CRISIL Liquid Fund Index	30%
CRISIL Equity Savings Index	S&P BSE Arbitrage Rate Index	35%
	S&P BSE Sensex 50 TR	35%
	CRISIL Short Term Bond Fund Index	30%
CRISIL Dynamic Debt Index	CRISIL Dynamic Gilt Index	45%
	CRISIL AAA Long Term Bond Index	12%
	CRISIL AA and AA+ Long Term Bond Index	10%
	CRISIL AAA Medium Term Bond Index	15%
	CRISIL AA and AA+ Medium Term Bond Index	4%
	CRISIL AAA Short Term Bond Index	11%
	CRISIL AA and AA+ Short Term Bond Index	3%
CRISIL Composite AA Long Term Bond Index	CRISIL AA+ Long Term Bond Index	36%
	CRISIL AA Long Term Bond Index	56%
	CRISIL AA- Long Term Bond Index	8%
CRISIL Composite AA Medium Term Bond Index	CRISIL AA+ Medium Term Bond Index	48%
	CRISIL AA Medium Term Bond Index	47%
	CRISIL AA- Medium Term Bond Index	5%
CRISIL Composite AA Short Term Bond Index	CRISIL AA+ Short Term Bond Index	39%
	CRISIL AA Short Term Bond Index	42%
	CRISIL AA- Short Term Bond Index	19%

$ Rounded off to nearest integer

Features and Methodology

CRISIL AAA/AA+/AA/AA- rated and Banking/ PSU Credit Indices

Features

- Total Return Index seeking to capture coupon and price returns of the underlying portfolio
- Index portfolio marked-to-market on a daily basis using CRISIL debt valuations

Maturity Buckets:

- AAA/AA+/AA/AA- rated indices
    1. Long Term: Securities with residual maturity greater than 5 years
    2. Medium Term: Securities with residual maturity between 3 to 5 years
    3. Short Term: Securities with residual maturity upto 3 years
- For Banking/ PSU Indices
    1. Short Term: Securities with residual maturity upto 3 years
    2. Medium to Long Term: Securities with residual maturity greater than 3 years

Key Characteristics

- **Rich history:** CRISIL AAA rated bond indices have inception date of March 31, 2002. Thus the indices have been in existence for over a decade and have seen multiple interest rate cycles
- **Liquidity:** The indices seeks to capture the movement of a portfolio comprising liquid AAA/AA+/AA/AA- rated corporate bonds, thereby ensuring appropriate market representation
- **Replicability:** The indices constituents are valued on a daily basis. This lends the indices a realistic approach by having the valuations close to market levels.

Methodology

- Top 12* issuers are identified by using a consistent liquidity score based on the following parameters analysed for the previous one quarter:
    - Volume traded: 70%
    - No of days traded: 15%
    - No of trades: 15%
- Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO rated bonds)
- Most liquid bond for each of the shortlisted 12 issuers is selected*
- The weights to the eligible bonds are allocated on the basis of a combined score of
    - Liquidity of issuer (70%)
    - Amount outstanding of issuer (30%)
- Weight to each bond is subject to a cap of 10%. Excess weight is redistributed proportionately among other bonds
- The index constituents are valued on a daily basis using CRISIL Valuations
- The index is rebalanced on the 1st business day of every month

- Perpetual bonds, Floating rate bonds, Tax free bonds and bonds with single option (call/put) are excluded from the universe of bonds
- For Banking/ PSU indices Basel III compliant additional tier 1 bonds are included as a part of selection universe.

***Upto 12 Issuers will be selected**

CRISIL A rated Credit Indices

Features

- Base date for the Index: March 31, 2002
- Total Return Index seeking to capture coupon and price returns of the underlying portfolio
- Index portfolio marked-to-market on a daily basis using CRISIL debt valuations

Maturity Buckets:

- Short Term: Securities with residual maturity upto 3 years
- Medium to Long Term: Security with residual maturity greater than 3 years

Key Characteristics

- **Replicability:** The index constituents are valued on a daily basis. This lends the index a realistic approach by having the valuations close to market levels

Methodology

- Issuers are selected based on primary market issuances
- Unique issuers for the portfolio of the base month (Month of Inception) are selected based on issuances during the prior one year. All issuers that fall within the eligibility criteria of maturity and rating during the period are identified to be a part of the index.
- On an ongoing basis, the issuances of the previous month would be considered for addition of unique issuers in the existing portfolio
- For each issuer, the security that is most recently issued becomes a part of the index portfolio. These securities continue to be part of the index until
  - It falls out of the eligibility criteria (rating and maturity) and is removed from the index
  - It is replaced in case a new security of the same issuer is issued. In case more than one security of an issuer is issued on the same day, the one with the highest issuance size is selected.
- Weights to eligible securities will be allocated based on the amount of issuance.
- Weight to each bond is subject to a cap of 10%. Excess weight is redistributed proportionately among other bonds
- Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO rated bonds)
- The index constituents are valued on a daily basis using CRISIL Valuations
- The index is rebalanced on the 1st business day of every month
- Perpetual bonds, Floating rate bonds, Tax free bonds and bonds with single option (call/put) are excluded from the universe of bonds

CRISIL Gilt Indices

Features and Characteristics

- Total Return Index seeking to capture coupon and price returns of the underlying portfolio
- Index constituents valued on a daily basis using CRISIL Gilt Valuation
- Index weights rebalanced on the 1st business day of every month

Key Characteristics

- **Rich history:** The indices have been in existence over a decade witnessing multiple interest rate cycles and has stood the test of time
- **Liquidity:** The indices seeks to capture the movement in a portfolio consisting of most liquid government securities by using appropriate market representation
- **Replicability:** The indices constituents are valued on a daily basis. This lends the index a realistic approach by having the valuations close to market levels

Methodology

- Trading pattern of government securities analysed during the last one month
- Consistent Liquidity Scores assigned to each security on the basis of:
  - Volumes traded (70%)
  - Days Traded (15%)
  - Number of Trades (15%)
- Top n securities (n defined in the table below) on the basis of Consistent Liquidity Score eligible to be part of the index

Index	No of securities (n)	Residual maturity criteria
CRISIL Long Term Gilt Index	8	Greater than 10 years
CRISIL Medium Term Gilt Index	8	5 to 10 year
CRISIL Short Term Gilt Index	8	Upto 5 years
CRISIL Composite Gilt Index	9	Top 3 securities each from long, medium and short term bucket
CRISIL Dynamic Gilt Index	12	NA

- Weights to eligible securities based on a combined score of:
  - Liquidity (70%)
  - Amount outstanding (30%)
- Surrogate bonds (namely Food Corporation of India bonds, Oil bonds, Fertiliser bonds and UTI Special Bonds) and Floating rate bonds kept out of the purview of the selection process since these are quasi government bonds

CRISIL SDL Index

Features and Characteristics

- Total Return Index seeking to capture coupon and price return of the underlying portfolio.
- Index constituents valued on a daily basis using CRISIL SDL Valuations.
- Index constituents are rebalanced on a fortnightly basis.
- Tracks the 10-Year residual maturity segment.

Key Characteristics

- **Liquidity:** The index seeks to capture the movement in a portfolio consisting of most liquid SDL Bonds by using appropriate market representation.
- **Replicability:** The index constituents are valued on a daily basis. This lends the index a realistic approach by having the valuations close to market levels.

Methodology

- Top 12 states are selected based on issuances in the previous financial year.
- Most recently issued securities of the selected states are eligible to be part of the index.
- The securities in the index are rebalanced on a fortnightly basis on the basis of issuances during the previous fortnight.
- Weights allocation: Weights to be calculated at issuer level based on issuances in the previous financial year and would be revised annually.
- UDAY bonds are kept out of the purview of the selection process.

CRISIL CD Indices

Features

- The indices seeks to capture the return of the underlying constituents based on daily yield movement using CRISIL Money Market Valuation
- Index portfolio represents a maximum of top 10 CD issuers

Key Characteristics

- **Representation:** The indices represents the performance of CDs across residual maturities issued by various banks, thereby seeking to represent the CD market
- **Replicability:** The indices constituents are valued on a daily basis. This lends the index a realistic approach by having valuations close to market levels

Methodology

- The indices are rebalanced on a fortnightly basis using secondary market trades and holdings for A1+ rated CDs
- Based on the traded data of the previous fortnight,
  - Maximum of 10 issuers are shortlisted based on their traded volume size
  - For each of the shortlisted issuers, the security with a higher traded volume is selected
  - In case of multiple securities having same traded volume, the security with a higher residual maturity selected to be a part of the index
  - Maturity Buckets:

Index	Residual maturity (Days)
CRISIL 2 Month CD Index	45 to 60
CRISIL 3 Month CD Index	90 to 105
CRISIL 6 Month CD Index	165 to 195
CRISIL 1 Year CD Index	345 to 375

- In case, the number of securities shortlisted using secondary trades data falls short of 10:
  - Remaining issuers are identified based on the CD holdings by various entities
  - Issuers are shortlisted based on higher residual maturity
- In case the number of securities shortlisted using secondary trades and holdings data above falls short of 10:
  - Remaining issuers are identified from the existing portfolio with a flexible maturity band of -7/+15 days around respective tenor
  - Issuers are shortlisted based on higher residual maturity
- Equal weights assigned to each of the constituents
- Securities valued on a daily basis using CRISIL Money Market Valuation

CRISIL CP Index

Features

- The indices seeks to capture the return of the underlying constituents based on daily yield movement using CRISIL Money Market Valuation
- Index portfolio represents a maximum of top 15 CP issuers

Key Characteristics

- **Representation:** The indices represents the performance of CPs across residual maturities issued by various banks, thereby seeking to represent the CP market
- **Replicability:** The indices constituents are valued on a daily basis. This lends the index a realistic approach by having valuations close to market levels

Methodology

- Based on the residual maturity criteria and rating, firstly 4 sectors based on primary (based on issuance size), secondary (based on traded volume size) and holdings (higher residual maturity) data in that order will be identified.
- For each sector, top issuers (up to 3) in each sector will be identified. The identification of issuers will be based on the size of issuance (in case of primary market data), size of traded volume (in case of secondary market data) and higher residual maturity (in case of MF holdings data). One security of each issuer with the highest maturity will be selected in the index.
- The sector weights would be in close compliance with the restrictions prescribed by the regulator. The security inside each sector will be equally weighted.
- If sufficient sectors/issuers are not available, then the sector/issuers from the previous rebalancing period will be carried forward.
- Below table summarizes the residual maturity criteria of CP Indices

Index	Residual maturity (Days)	Relaxation in case of no sector/issuer found
CRISIL 2 month CP Index	45 to 60	-
CRISIL 3 month CP Index	90 to 105	The maturity will be relaxed till 80
CRISIL 6 month CP Index	165 to 195	In steps of 15 days till the required number of issuers/sectors are found. The maturity will not go below 135
CRISIL 1 Year CP Index	345 to 375	In steps of 15 days till the required number of issuers/sectors are found. The maturity will not go below 300

CRISIL FPI Index

Features

- Total Return Index seeking to capture coupon and price returns of the underlying portfolio
- Base date for the Index : August 31, 2011
- Index portfolio marked-to-market on a daily basis using CRISIL Gilt and Bond valuations
- Derived index from the following sub-indices
  - CRISIL Composite Gilt Index
  - CRISIL AAA Long Term Bond Index
  - CRISIL AAA Medium Term Bond Index
  - CRISIL AAA Short Term Bond Index
  - CRISIL AA and AA+ Long Term Bond Index
  - CRISIL AA and AA+ Medium Term Bond Index
  - CRISIL AA and AA+ Short Term Bond Index

Key Characteristics

- **Liquidity:** The index seeks to capture the movement in a portfolio consisting of most liquid government and corporate securities by using appropriate market representation
- **Replicability:** The index constituents are valued on a daily basis. This lends the index a realistic approach by having the valuations close to the market levels

Methodology

- Weights for the broad categories of Corporate Bonds and G-Sec are to be based on the FPI investment limits on these categories which shall be reviewed monthly. In case there is change in limits for FPI Investments mid-month, the same will be reflected in the next month's rebalancing.
- Weights within each residual maturity category of corporate debt (shall be split between AAA, AA, AA+ rated issuers) and government securities will be based on issuance pattern for these categories in the previous calendar year and shall be reviewed annually.
- Index valued on a daily basis using CRISIL Valuation services
- Both INR and USD versions of the index series will be constructed.

Sub-Indices	Weights as on 02 May 2018
CRISIL Composite Gilt Index	44%
CRISIL AAA Long Term Bond Index	12%
CRISIL AAA Medium Term Bond Index	15%
CRISIL AAA Short Term Bond Index	12%
CRISIL AA and AA+ Long Term Bond Index	10%
CRISIL AA and AA+ Medium Term Bond Index	4%
CRISIL AA and AA+ Short Term Bond Index	3%

List of CRISIL Indices – Objectives and Inception Dates

Sr. No.	Index	Objective	Inception date
	Composite Indices		
1	CRISIL Composite Bond Fund Index	To track the performance of a debt portfolio that includes government securities and AAA/AA+/AA rated corporate bonds	31-Mar-02
2	CRISIL Short Term Bond Fund Index	To track the performance of a debt portfolio that includes government securities, AAA/AA+/AA rated corporate bonds, CPs and CDs.	31-Mar-02
3	CRISIL Liquid Fund Index	To track the performance of a debt portfolio that includes CBLO, CPs and CDs.	31-Mar-02
4	CRISIL Low Duration Debt Index	To track the performance of low duration debt portfolio comprising of short term AAA/AA+/AA rated bonds, CPs and CDs.	1-Jan-97
5	CRISIL Ultra Short Term Debt Index	To track the performance of an ultra-short term debt portfolio comprising of Treasury Bills, short term AAA/AA+/AA rated corporate bonds, CPs and CDs.	1-Jan-97
6	CRISIL Medium Term Debt Index	To track the performance of a medium term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Oct-04
7	CRISIL Medium To Long Term Debt Index	To track the performance of a medium to long term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Jan-97
8	CRISIL Long Term Debt Index	To track the performance of a long term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Oct-04
9	CRISIL Long Term Corporate Bond Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA- rated corporate bonds with residual maturity greater than 5 years.	31-Mar-02
10	CRISIL Medium Term Corporate Bond Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA- rated corporate bonds of residual maturity greater than 3 years and up to 5 years.	31-Mar-02
11	CRISIL Short Term Corporate Bond Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA- rated corporate bonds of residual maturity up to 3 years.	31-Mar-02
12	CRISIL Corporate Bond Composite Index	To track the performance of a corporate debt portfolio comprising of across maturity AAA/AA+/AA/AA- rated corporate bonds	31-Mar-02
13	CRISIL Composite Credit Risk Index	To track the performance of a credit risk debt portfolio comprising of across the maturity AAA/AA+/AA/AA-/A/A+/A- rated corporate bonds.	31-Mar-02
14	CRISIL Short Term Credit Risk Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA-/A/A+/A- rated corporate bonds with residual maturities up to 3 years.	31-Mar-02
15	CRISIL Dynamic Debt Index	To track the performance of a debt portfolio that includes government securities and AAA/AA+/AA rated corporate bonds across maturities	31-Mar-02
	Gilt Indices		
16	CRISIL Dynamic Gilt Index	To track the performance of a portfolio comprising of most liquid government securities without any maturity constraints.	1-Jan-97
17	CRISIL Short Term Gilt Index	To track the performance of a portfolio of government securities with residual maturity up to five years	1-Oct-04

Sr. No.	Index	Objective	Inception date
18	CRISIL Medium Term Gilt Index	To track the performance of a portfolio of government securities with residual maturity greater than five and up to ten years	1-Oct-04
19	CRISIL Long Term Gilt Index	To track the performance of a portfolio of government securities with residual maturity greater than ten years	1-Oct-04
20	CRISIL Composite Gilt Index	To track the performance of a portfolio comprising most liquid government securities, in each of the long term, medium term and short term maturity segments	1-Oct-04
21	CRISIL 10 Year Gilt Index	CRISIL 10 Year Gilt Index seeks to track the performance of the 10 year benchmark government security	1-Sep-01
	Credit Indices		
22	CRISIL AAA Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of AAA rated corporate bonds with residual maturity greater than five years	31-Mar-02
23	CRISIL AAA Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of AAA rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
24	CRISIL AAA Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of AAA rated corporate bonds with residual maturity up to three years	31-Mar-02
25	CRISIL Composite AA Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of "AA", "AA+" and "AA-" rated corporate bonds with residual maturity greater than five years	31-Mar-02
26	CRISIL Composite AA Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of "AA", "AA+" and "AA-" rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
27	CRISIL Composite AA Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA", "AA+" and "AA-" rated corporate bonds with residual maturity up to three years	31-Mar-02
28	CRISIL AA and AA+ Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of "AA" rated and "AA+" rated corporate bonds with residual maturity greater than five years	2-Apr-18
29	CRISIL AA and AA+ Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of "AA" rated and "AA+" rated corporate bonds with residual maturity greater than three and up to five years	2-Apr-18
30	CRISIL AA and AA+ Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA" rated and "AA+" rated corporate bonds with residual maturity up to three years	2-Apr-18
31	CRISIL AA Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of "AA" rated corporate bonds with residual maturity greater than five years	2-Apr-18
32	CRISIL AA+ Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of "AA+" rated corporate bonds with residual maturity greater than five years	2-Apr-18
33	CRISIL AA- Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of "AA-" rated corporate bonds with residual maturity greater than five years	2-Apr-18
34	CRISIL AA Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of "AA" rated corporate bonds with residual maturity greater than three and up to five years	2-Apr-18

Sr. No.	Index	Objective	Inception date
35	CRISIL AA+ Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of "AA+" rated corporate bonds with residual maturity greater than three and up to five years	2-Apr-18
36	CRISIL AA- Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of "AA-" rated corporate bonds with residual maturity greater than three and up to five years	2-Apr-18
37	CRISIL AA Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA" rated corporate bonds with residual maturity up to three years	2-Apr-18
38	CRISIL AA+ Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA+" rated corporate bonds with residual maturity up to three years	2-Apr-18
39	CRISIL AA- Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA-" rated corporate bonds with residual maturity up to three years	2-Apr-18
40	CRISIL A Medium to Long Term Bond Index	To track the performance of a medium to long-term debt portfolio consisting of A rated corporate bonds with residual maturity greater than three years	31-Mar-02
41	CRISIL A Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of A rated corporate bonds with residual maturity up to three years	31-Mar-02
42	CRISIL Medium to Long Term Banking Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Banks with residual maturity greater than 3 years	31-Mar-02
43	CRISIL Short Term Banking Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Banks with residual maturity up to 3 years	31-Mar-02
44	CRISIL Medium to Long Term PSU Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Public Sector Units (PSU) with residual maturity greater than 3 years	31-Mar-02
45	CRISIL Short Term PSU Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Public Sector Units (PSU) with residual maturity up to 3 years	31-Mar-02
46	CRISIL Banking and PSU Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Public Sector Units (PSU) and Banks along with certificates of deposits issued by banks across maturities	31-Mar-02
	Hybrid Indices		
47	CRISIL Hybrid 35+65 - Aggressive Index	To track the performance of an equity-oriented hybrid portfolio having a blend of the S&P BSE 200 TR(65%) and CRISIL Composite Bond Fund Index (35%)	31-Mar-02
48	CRISIL Hybrid 50+50 - Moderate Index	To track the performance of an hybrid portfolio having a blend of the S&P BSE 200 TR(50%) and CRISIL Composite Bond Fund Index (50%)	31-Mar-02
49	CRISIL Hybrid 65+35 - Conservative Index	To track the performance of an debt-oriented hybrid portfolio having a blend of the S&P BSE 200 TR(35%) and CRISIL Composite Bond Fund Index (65%)	31-Mar-02
50	CRISIL Hybrid 85+15 - Conservative Index	To track the performance of a debt-oriented hybrid portfolio having a blend of the S&P BSE 200 TR(15%) and CRISIL Composite Bond Fund Index (85%)	31-Mar-02
51	CRISIL Short Term Debt Hybrid 60+40 Fund Index	To track the performance of a debt-oriented hybrid portfolio having a blend of S&P BSE 200 TR(40%) and CRISIL Short Term Bond Fund Index (60%).	31-Mar-02

Sr. No.	Index	Objective	Inception date
52	CRISIL Short Term Debt Hybrid 75+25 Fund Index	To track the performance of a debt-oriented hybrid portfolio having a blend of S&P BSE 200 TR(25%) and CRISIL Short Term Bond Fund Index (75%).	31-Mar-02
53	CRISIL Hybrid 25+75 - Aggressive Index	To track the performance of an equity-oriented hybrid portfolio having a blend of S&P BSE 200 TR(75%) and CRISIL Composite Bond Fund Index (25%).	31-Mar-02
54	CRISIL Hybrid 75+25 - Conservative Index	To track the performance of an debt-oriented hybrid portfolio having a blend of S&P BSE 200 TR(25%) and CRISIL Composite Bond Fund Index (75%).	31-Mar-02
55	CRISIL Arbitrage Index	To track the performance of a hybrid portfolio having a blend of S&P BSE Arbitrage Rate Index (70%) and CRISIL Liquid Fund Index (30%).	31-Jan-12
56	CRISIL Equity Savings Index	To track the performance of a hybrid portfolio having a blend of S&P BSE Arbitrage Rate Index (35%), S&P BSE Sensex 50 TR (35%) and CRISIL Short Term Bond Fund Index (30%).	31-Jan-12
	Money Market Indices		
57	CRISIL CBLO Index	To track the performance of a money market portfolio with a 100% allocation to CBLOs	17-Sep-03
58	CRISIL 2 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 2 months	3-Jul-12
59	CRISIL 3 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 3 months	30-Sep-10
60	CRISIL 6 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 6 months	30-Sep-10
61	CRISIL 1 Year CD Index	To track the performance of a portfolio of CDs with residual maturity around 1 year	30-Sep-10
62	CRISIL Composite CD Index	To track the performance of a portfolio of CDs across maturities	30-Sep-10
63	CRISIL 2 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 2 months	3-Jul-12
64	CRISIL 3 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 3 months	30-Apr-07
65	CRISIL 6 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 6 months	30-Apr-07
66	CRISIL 1 Year CP Index	To track the performance of a portfolio of CPs with residual maturity around 1 year	30-Apr-07
67	CRISIL Composite CP Index	To track the performance of a portfolio of CPs across maturities	30-Apr-07
68	CRISIL 91 Day T-bill Index	To track the performance of the 'on-the-run' 91 Day T-Bill	1-Jan-95
69	CRISIL 182 day T-Bill Index	To track the performance of the ‘on-the-run’ 182 Day T-Bill	8-Apr-05
70	CRISIL 1 Year T-bill Index	To track the performance of the 'on-the-run' 1 Year T-Bill	1-Jan-95
71	CRISIL Composite T-Bill Index	To track the performance of T-Bills across maturities	8-Apr-05

Sr. No.	Index	Objective	Inception date
72	CRISIL Money Market Index	To track the performance of a money market portfolio comprising of a blend of Commercial Papers (CP), Certificates of Deposits (CD) and Treasury Bills (T-Bill).	1-Jan-95
	Dollar Denominated Indices		
73	CRISIL Composite Bond Fund Dollar Index	To track the performance of CRISIL Composite Bond Fund Index (CRISIL Compbex) converted in USD denomination	31-Mar-02
74	CRISIL Short Term Bond Fund Dollar Index	To track the performance of CRISIL Short Term Bond Fund Index (CRISIL Stbex) converted in USD denomination	31-Mar-02
75	CRISIL Liquid Fund Dollar Index	To track the performance of CRISIL Liquid Fund Index (CRISIL Liquifex) converted in USD denomination	31-Mar-02
76	CRISIL 91 Day T-Bill Dollar Index	To track the performance of CRISIL 91 Day T-Bill Index converted in USD denomination	25-Aug-98
77	CRISIL 1 Year T-Bill Dollar Index	To track the performance of CRISIL 1 Year T-Bill Index converted in USD denomination	25-Aug-98
78	CRISIL 10 Year Gilt Dollar Index	To track the performance of CRISIL 10 Year Gilt Index converted in USD denomination	1-Sep-01
79	CRISIL Gilt Dollar Index	To track the performance of CRISIL Gilt Index converted in USD denomination	25-Aug-98
80	CRISIL FPI Dollar Index	To capture the performance of CRISIL FPI Index in USD denomination	31-Aug-11
	FPI Indices		
81	CRISIL FPI Index	To represent the investments of foreign portfolio investors in Indian debt market by tracking the performance of a debt portfolio that includes government securities and AAA/AA/AA+ rated corporate bonds, which will be compliant to the regulatory guidelines put forth for Foreign Portfolio Investors with regards to the fixed income market.	31-Aug-11
	Commodity Indices		
82	CRISIL Gold Index	To track the performance of gold in the domestic market and is based on landed price of gold in Mumbai.	2-Jan-07
	SDL Indices		
83	CRISIL 10 Year SDL Index	To track the performance of a portfolio comprising of state development loans issued by the state governments in India with residual maturity around 10 Years.	1-Apr-05

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