

CRISIL Indices

Factsheet

July 16 2018

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Constituent Details – 16 July 2018

The securities that would form a part of the indices with effect from 16 July 2018 are as follows:

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ Long Term Bond Index	1	INE013A074H7	Reliance Capital Ltd.	5-Oct-26	8.85%	10.00%
	2	INE121A08OG9	Cholamandalam Investment & Finance Co. Ltd.	24-Mar-28	9.05%	10.00%
	3	INE540P07079	U. P. Power Corporation Ltd.	15-Feb-24	8.97%	10.00%
	4	INE601U08010	Tata Motors Finance Ltd.	13-Nov-27	8.35%	4.74%
	5	INE688I08178	Capital First Ltd.	24-Aug-27	8.25%	9.12%
	6	INE721A08DA2	Shriram Transport Finance Co. Ltd.	28-Mar-28	9.00%	10.00%
	7	INE818F07054	Kerala Financial Corporation	4-Apr-25	8.69%	7.00%
	8	INE975G08306	IL&FS Transportation Networks Ltd.	27-Apr-28	9.45%	10.00%
	9	INE124D08019	Reliance General Insurance Co. Ltd.	17-Aug-26	9.10%	10.00%
	10	INE306N08078	Tata Capital Financial Services Ltd.	22-Jul-25	9.25%	5.31%
	11	INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	9.14%
	12	INE804I08643	ECL Finance Ltd.	3-May-25	11.25%	4.68%
CRISIL AA and AA+ Medium Term Bond Index	1	INE038A07258	Hindalco Industries Ltd.	25-Apr-22	9.55%	10.00%
	2	INE053A07182	Indian Hotels Co. Ltd.	15-Apr-22	7.85%	5.20%
	3	INE414G07CN8	Muthoot Finance Ltd.	19-Apr-23	9.00%	10.00%
	4	INE540P07061	U. P. Power Corporation Ltd.	15-Feb-23	8.97%	10.00%
	5	INE651J07580	JM Financial Credit Solutions Ltd.	7-Aug-21	9.25%	9.59%
	6	INE774D07SC1	Mahindra & Mahindra Financial Services Ltd.	19-Apr-22	8.25%	7.21%
	7	INE818F07021	Kerala Financial Corporation	4-Apr-22	8.69%	8.36%
	8	INE669E08284	IDEA Cellular Ltd.	27-Jan-22	8.04%	7.53%
	9	INE013A071E0	Reliance Capital Ltd.	9-Sep-21	8.90%	7.34%
	10	INE721A07NS5	Shriram Transport Finance Co. Ltd.	27-Mar-23	8.72%	10.00%
	11	INE975G08272	IL&FS Transportation Networks Ltd.	15-Dec-22	9.25%	8.93%
	12	INE155A08233	Tata Motors Ltd.	29-Oct-22	9.60%	5.86%
CRISIL AA and AA+ Short Term Bond Index	1	INE027E07477	L&T Finance Ltd.	19-Jun-20	7.85%	5.18%
	2	INE121A07NW0	Cholamandalam Investment & Finance Co. Ltd.	26-Jul-19	7.80%	8.41%
	3	INE140A07369	Piramal Enterprises Ltd.	27-Jun-19	8.13%	6.55%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights	
	4	INE155A08308	Tata Motors Ltd.	1-Aug-19	8.00%	6.43%	
	5	INE205A07139	Vedanta Ltd.	5-Apr-21	8.50%	8.42%	
	6	INE306N07IU4	Tata Capital Financial Services Ltd.	12-Oct-18	7.77%	8.58%	
	7	INE397D08037	Bharti Airtel Ltd.	20-Apr-21	8.35%	10.00%	
	8	INE414G07CM0	Muthoot Finance Ltd.	19-Jun-21	8.75%	10.00%	
	9	INE572E09478	PNB Housing Finance Ltd.	15-Sep-20	7.50%	9.90%	
	10	INE694L07115	Talwandi Sabo Power Ltd.	23-Apr-21	8.55%	6.53%	
	11	INE721A07NB1	Shriram Transport Finance Co. Ltd.	20-Dec-19	7.90%	10.00%	
	12	INE774D07RC3	Mahindra & Mahindra Financial Services Ltd.	22-Mar-19	7.80%	10.00%	
	CRISIL AA Long Term Bond Index	1	INE121A08OG9	Cholamandalam Investment & Finance Co. Ltd.	24-Mar-28	9.05%	11.11%
		2	INE530L07228	Edelweiss Housing Finance Ltd.	19-Jul-26	10.00%	11.11%
		3	INE540P07079	U. P. Power Corporation Ltd.	15-Feb-24	8.97%	11.11%
4		INE601U08010	Tata Motors Finance Ltd.	13-Nov-27	8.35%	11.11%	
5		INE818F07054	Kerala Financial Corporation	4-Apr-25	8.69%	11.11%	
6		INE124D08019	Reliance General Insurance Co. Ltd.	17-Aug-26	9.10%	11.11%	
7		INE804I08643	ECL Finance Ltd.	3-May-25	11.25%	11.11%	
8		INE087P08038	Avanse Financial Services Ltd.	27-Dec-27	9.35%	11.11%	
9		INE528S08043	Edelweiss Retail Finance Ltd.	6-Oct-27	9.25%	11.11%	
CRISIL AA- Long Term Bond Index	1	INE160A08068	Punjab National Bank	8-Feb-25	8.23%	25.00%	
	2	INE168A08046	The Jammu & Kashmir Bank Ltd.	27-Dec-24	9.25%	25.00%	
	3	INE245A08133	Tata Power Co. Ltd.	15-Nov-24	7.99%	25.00%	
	4	INE549F08509	Karnataka State Financial Corporation	18-Oct-24	9.24%	25.00%	
CRISIL AA Medium Term Bond Index	1	INE038A07258	Hindalco Industries Ltd.	25-Apr-22	9.55%	10.00%	
	2	INE053A07182	Indian Hotels Co. Ltd.	15-Apr-22	7.85%	9.66%	
	3	INE197P07185	A. K. Capital Finance Pvt. Ltd.	8-Nov-21	9.20%	3.58%	
	4	INE414G07CN8	Muthoot Finance Ltd.	19-Apr-23	9.00%	10.00%	
	5	INE432R07208	Shriram Housing Finance Ltd.	12-Aug-21	8.97%	4.85%	
	6	INE540P07061	U. P. Power Corporation Ltd.	15-Feb-23	8.97%	10.00%	
	7	INE548V07047	Nuvoco Vistas Corporation Ltd.	14-Sep-21	8.66%	7.24%	
	8	INE651J07580	JM Financial Credit Solutions Ltd.	7-Aug-21	9.25%	10.00%	
	9	INE818F07021	Kerala Financial Corporation	4-Apr-22	8.69%	10.00%	
	10	INE669E08284	IDEA Cellular Ltd.	27-Jan-22	8.04%	10.00%	
	11	INE081A08181	Tata Steel Ltd.	23-Apr-22	2.00%	4.66%	

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	12	INE155A08233	Tata Motors Ltd.	29-Oct-22	9.60%	10.00%
CRISIL AA-Medium Term Bond Index	1	INE245A08109	Tata Power Co. Ltd.	16-Nov-21	7.99%	16.67%
	2	INE191H07144	PVR Ltd.	16-Oct-21	11.00%	16.67%
	3	INE081T07076	Aasan Corporate Solutions Pvt. Ltd.	17-Aug-21	0.00%	16.67%
	4	INE434A08018	Andhra Bank	22-Aug-21	9.35%	16.67%
	5	INE896L07512	Indostar Capital Finance Ltd.	12-Sep-21	9.45%	16.67%
	6	INE990D07312	Krishna Bhagya Jala Nigam Ltd.	31-Dec-21	8.75%	16.67%
CRISIL AA Short Term Bond Index	1	INE121A07NW0	Cholamandalam Investment & Finance Co. Ltd.	26-Jul-19	7.80%	10.00%
	2	INE140A07369	Piramal Enterprises Ltd.	27-Jun-19	8.13%	10.00%
	3	INE155A08308	Tata Motors Ltd.	1-Aug-19	8.00%	10.00%
	4	INE205A07139	Vedanta Ltd.	5-Apr-21	8.50%	10.00%
	5	INE414G07CM0	Muthoot Finance Ltd.	19-Jun-21	8.75%	10.00%
	6	INE540P07046	U. P. Power Corporation Ltd.	15-Feb-21	8.97%	10.00%
	7	INE657N07464	Edelweiss Commodities Services Ltd.	15-Apr-21	0.00%	4.57%
	8	INE694L07115	Talwandi Sabo Power Ltd.	23-Apr-21	8.55%	10.00%
	9	INE909H07DL7	Tata Motors Finance Ltd.	17-Aug-18	8.58%	8.49%
	10	INE528S07086	Edelweiss Retail Finance Ltd.	22-Mar-21	8.75%	9.42%
	11	INE140A07245	Piramal Finance Pvt. Ltd.	19-Jul-19	0.00%	3.94%
	12	INE347N08056	Grand View Estates Pvt. Ltd.	28-Mar-19	9.57%	3.59%
CRISIL AA-Short Term Bond Index	1	INE019A07399	JSW Steel Ltd.	22-Dec-18	9.67%	10.00%
	2	INE081T07043	Aasan Corporate Solutions Pvt. Ltd.	5-Jun-19	0.00%	2.82%
	3	INE245A08067	Tata Power Co. Ltd.	17-Nov-19	9.48%	10.00%
	4	INE612J07152	Repco Home Finance Ltd.	3-Aug-20	8.05%	10.00%
	5	INE069I07207	Indiabulls Real Estate Ltd.	21-Aug-20	11.50%	10.00%
	6	INE713G08046	Vodafone Mobile Services Ltd.	10-Jul-20	10.25%	10.00%
	7	INE896L07447	Indostar Capital Finance Ltd.	15-Apr-21	9.19%	9.43%
	8	INE114A07463	Steel Authority Of India Ltd.	22-Jun-19	8.80%	10.00%
	9	INE522D07933	Manappuram Finance Ltd.	28-Jun-19	9.80%	3.67%
	10	INE722A07760	Shriram City Union Finance Ltd.	27-Oct-20	7.97%	10.00%
	11	INE741X07010	Indiabulls Infraestate Ltd.	26-Jan-19	9.04%	6.24%
	12	INE191H07193	PVR Ltd.	8-Jan-21	10.75%	7.83%
CRISIL AA+ Long Term Bond Index	1	INE013A074H7	Reliance Capital Ltd.	5-Oct-26	8.85%	10.00%
	2	INE535H08587	Fullerton India Credit Co. Ltd.	26-Dec-24	9.60%	5.92%
	3	INE688I08178	Capital First Ltd.	24-Aug-27	8.25%	10.00%
	4	INE721A08DA2	Shriram Transport Finance Co. Ltd.	28-Mar-28	9.00%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights	
	5	INE938L08072	IL&FS Energy Development Co. Ltd.	14-May-25	9.50%	10.00%	
	6	INE950O07248	Mahindra Rural Housing Finance Ltd.	1-Jun-28	9.18%	9.14%	
	7	INE975G08306	IL&FS Transportation Networks Ltd.	27-Apr-28	9.45%	10.00%	
	8	INE126D08022	Reliance Commercial Finance Ltd.	6-Oct-27	8.69%	1.91%	
	9	INE306N08078	Tata Capital Financial Services Ltd.	22-Jul-25	9.25%	10.00%	
	10	INE523E08NI6	L&T Finance Ltd.	27-Mar-24	10.35%	7.70%	
	11	INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	10.00%	
	12	INE033L08262	Tata Capital Housing Finance Ltd.	4-Aug-26	8.92%	5.33%	
	CRISIL AA+ Medium Term Bond Index	1	INE523E08NH8	L&T Finance Ltd.	21-Dec-22	9.80%	11.11%
		2	INE774D07SC1	Mahindra & Mahindra Financial Services Ltd.	19-Apr-22	8.25%	11.11%
		3	INE013A071E0	Reliance Capital Ltd.	9-Sep-21	8.90%	11.11%
		4	INE535H07282	Fullerton India Credit Co. Ltd.	28-Apr-23	10.60%	11.11%
5		INE721A07NS5	Shriram Transport Finance Co. Ltd.	27-Mar-23	8.72%	11.11%	
6		INE975G08272	IL&FS Transportation Networks Ltd.	15-Dec-22	9.25%	11.11%	
7		INE572E09486	PNB Housing Finance Ltd.	27-Jul-22	7.59%	11.11%	
8		INE688I07451	Capital First Ltd.	21-Dec-21	8.50%	11.11%	
9		INE691I08248	L&T Infrastructure Finance Co. Ltd.	29-Apr-22	9.90%	11.11%	
CRISIL AA+ Short Term Bond Index	1	INE027E07477	L&T Finance Ltd.	19-Jun-20	7.85%	10.00%	
	2	INE306N07IU4	Tata Capital Financial Services Ltd.	12-Oct-18	7.77%	10.00%	
	3	INE397D08037	Bharti Airtel Ltd.	20-Apr-21	8.35%	10.00%	
	4	INE403D08017	Bharti Telecom Ltd.	19-Feb-20	0.00%	10.00%	
	5	INE572E09478	PNB Housing Finance Ltd.	15-Sep-20	7.50%	10.00%	
	6	INE667F07GS3	Sundaram BNP Paribas Home Finance Ltd.	14-Jun-19	7.67%	5.21%	
	7	INE688I07725	Capital First Ltd.	23-Mar-20	8.80%	7.29%	
	8	INE691I07CI7	L&T Infrastructure Finance Co. Ltd.	30-Nov-18	8.65%	4.14%	
	9	INE721A07NB1	Shriram Transport Finance Co. Ltd.	20-Dec-19	7.90%	10.00%	
	10	INE774D07RC3	Mahindra & Mahindra Financial Services Ltd.	22-Mar-19	7.80%	10.00%	
	11	INE860H07FI3	Aditya Birla Finance Ltd.	16-Sep-20	7.60%	10.00%	
	12	INE013A073L1	Reliance Capital Ltd.	14-Apr-20	8.25%	3.37%	

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Long Term Bond Index	1	INE001A07NB8	Housing Development Finance Corporation Ltd.	28-Aug-24	9.34%	6.75%
	2	INE017A08250	The Great Eastern Shipping Co. Ltd.	10-Nov-25	8.24%	4.12%
	3	INE020B08AZ0	Rural Electrification Corporation Ltd.	27-Mar-28	8.06%	10.00%
	4	INE090A08TU6	ICICI Bank Ltd.	7-Oct-23	7.60%	7.61%
	5	INE121H07CC0	IL & FS Financial Services Ltd.	3-May-25	8.70%	2.95%
	6	INE134E08JP5	Power Finance Corporation Ltd.	3-Apr-28	7.85%	10.00%
	7	INE148I08280	Indiabulls Housing Finance Ltd.	6-Sep-24	8.35%	10.00%
	8	INE202B07IO3	Dewan Housing Finance Corporation Ltd.	9-Sep-23	9.25%	10.00%
	9	INE261F08AE6	National Bank for Agriculture & Rural Development	16-Mar-28	8.20%	10.00%
	10	INE296A08789	Bajaj Finance Ltd.	21-Jul-26	8.85%	9.26%
	11	INE514E08FS0	Export Import Bank Of India	14-Mar-33	8.50%	9.31%
	12	INE752E07LQ0	Power Grid Corporation of India Ltd.	4-Sep-24	9.30%	10.00%
CRISIL AAA Medium Term Bond Index	1	INE002A08476	Reliance Industries Ltd.	31-Aug-22	7.00%	10.00%
	2	INE020B08AM8	Rural Electrification Corporation Ltd.	17-Oct-22	7.09%	10.00%
	3	INE110L07096	Reliance Jio Infocomm Ltd.	14-Apr-23	8.00%	10.00%
	4	INE115A07MO1	LIC Housing Finance Ltd.	17-Oct-22	7.45%	9.64%
	5	INE134E08JO8	Power Finance Corporation Ltd.	20-Dec-22	7.99%	10.00%
	6	INE202B07JA0	Dewan Housing Finance Corporation Ltd.	4-Jun-23	9.00%	10.00%
	7	INE261F08AI7	National Bank for Agriculture & Rural Development	31-Jan-22	8.60%	4.50%
	8	INE514E08BS9	Export Import Bank Of India	18-Oct-22	8.88%	5.46%
	9	INE752E07OD2	Power Grid Corporation of India Ltd.	21-Dec-21	7.20%	8.41%
	10	INE895D08790	Tata Sons Ltd.	23-Mar-22	8.25%	5.66%
	11	INE906B07FE6	National Highways Authority of India	23-Dec-21	7.17%	10.00%
	12	INE941D07133	Reliance Ports & Terminals Ltd.	12-Jun-23	8.45%	6.34%
CRISIL AAA Short Term Bond Index	1	INE001A07RF0	Housing Development Finance Corporation Ltd.	21-Jun-19	7.85%	10.00%
	2	INE002A08484	Reliance Industries Ltd.	16-Sep-20	6.78%	10.00%
	3	INE020B08AV9	Rural Electrification Corporation Ltd.	13-Mar-20	7.59%	10.00%
	4	INE115A07MZ7	LIC Housing Finance Ltd.	15-May-19	7.81%	10.00%

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	5	INE134E08JN0	Power Finance Corporation Ltd.	20-Jan-20	7.53%	10.00%
	6	INE148I07IF1	Indiabulls Housing Finance Ltd.	28-Dec-18	7.45%	7.36%
	7	INE202B07IY2	Dewan Housing Finance Corporation Ltd.	4-Jun-21	8.90%	5.37%
	8	INE261F08816	National Bank for Agriculture & Rural Development	24-Sep-18	7.18%	10.00%
	9	INE296A07LN3	Bajaj Finance Ltd.	19-Jul-19	8.48%	5.57%
	10	INE556F08JF7	Small Industries Development Bank Of India	21-Jun-21	8.50%	10.00%
	11	INE756I07712	HDB Financial Services Ltd.	10-Dec-18	0.00%	5.98%
	12	INE916DA7NZ4	Kotak Mahindra Prime Ltd.	27-May-19	7.76%	5.72%
CRISIL Medium To Long Term Banking Debt Index	1	INE092T08BU0	IDFC Bank Ltd.	20-May-25	8.70%	10.00%
	2	INE238A08401	Axis Bank Ltd.	20-Oct-23	7.60%	10.00%
	3	INE028A08109	Bank of Baroda	1-Aug-22	8.60%	10.00%
	4	INE040A08377	HDFC Bank Ltd.	12-May-22	8.85%	10.00%
	5	INE062A08124	State Bank of India	6-Sep-21	9.00%	10.00%
	6	INE090A08UB4	ICICI Bank Ltd.	20-Jun-23	9.15%	10.00%
	7	INE095A08074	IndusInd Bank Ltd.	18-Apr-22	9.50%	10.00%
	8	INE476A08035	Canara Bank	5-Mar-25	9.55%	10.00%
	9	INE528G08394	Yes Bank	18-Oct-22	9.00%	10.00%
	10	INE692A08078	Union Bank Of India	31-Mar-22	9.10%	10.00%
CRISIL Medium To Long Term PSU Debt Index	1	INE020B08AZ0	Rural Electrification Corporation Ltd.	27-Mar-28	8.06%	10.00%
	2	INE029A07075	Bharat Petroleum Corporation Ltd.	10-Mar-22	7.35%	2.69%
	3	INE053F07934	Indian Railway Finance Corporation Ltd.	8-Nov-21	7.24%	9.89%
	4	INE134E08JP5	Power Finance Corporation Ltd.	3-Apr-28	7.85%	10.00%
	5	INE261F08AE6	National Bank for Agriculture & Rural Development	16-Mar-28	8.20%	10.00%
	6	INE514E08FS0	Export Import Bank Of India	14-Mar-33	8.50%	10.00%
	7	INE540P07079	U. P. Power Corporation Ltd.	15-Feb-24	8.97%	10.00%
	8	INE733E07KI9	NTPC	13-Dec-31	7.37%	5.32%
	9	INE752E07LQ0	Power Grid Corporation of India Ltd.	4-Sep-24	9.30%	10.00%
	10	INE818F07021	Kerala Financial Corporation	4-Apr-22	8.69%	2.77%
	11	INE861G08035	Food Corporation of India	7-Mar-22	9.95%	9.32%
	12	INE906B07FE6	National Highways Authority of India	23-Dec-21	7.17%	10.00%
CRISIL Short Term Banking	1	INE092T08139	IDFC Bank Ltd.	27-Feb-19	0.00%	25.00%
	2	INE528G08170	Yes Bank	30-Apr-20	9.30%	25.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
Debt Index	3	INE608A09098	Punjab & Sind Bank	22-Apr-19	11.05%	25.00%
	4	INE028A08075	Bank of Baroda	9-Jan-20	9.48%	25.00%
CRISIL Short Term PSU Debt Index	1	INE020B08AV9	Rural Electrification Corporation Ltd.	13-Mar-20	7.59%	10.00%
	2	INE031A08582	Housing & Urban Development Corporation Ltd.	19-Mar-20	7.70%	9.88%
	3	INE053F07AL4	Indian Railway Finance Corporation Ltd.	7-Jun-19	7.72%	10.00%
	4	INE134E08JN0	Power Finance Corporation Ltd.	20-Jan-20	7.53%	10.00%
	5	INE261F08816	National Bank for Agriculture & Rural Development	24-Sep-18	7.18%	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%	6.67%
	8	INE556F08JF7	Small Industries Development Bank Of India	21-Jun-21	8.50%	10.00%
	9	INE557F08FA4	National Housing Bank	15-Mar-19	7.59%	8.48%
	10	INE733E07KB4	NTPC	27-May-21	8.10%	1.75%
	11	INE752E07LP2	Power Grid Corporation of India Ltd.	4-Sep-19	9.30%	10.00%
	12	INE848E07AF2	National Hydroelectric Power Corporation Ltd.	15-Sep-20	6.91%	3.23%
CRISIL A Medium To Long Term Bond Index	1	INE535N08056	Haryana Vidyut Prasaran Nigam Ltd.	28-Mar-22	9.83%	2.49%
	2	INE103G08032	Rajasthan Financial Corporation	22-Jan-23	9.24%	2.49%
	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%	5.65%
	5	INE514F07083	Neelachal Ispat Nigam Ltd.	27-Mar-24	11.90%	4.99%
	6	INE818F08037	Kerala Financial Corporation	30-Oct-21	9.15%	4.99%
	7	INE220H08016	Himachal Pradesh State Electricity Board	29-Mar-23	10.39%	7.48%
	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%	1.00%
	12	INE560K07128	PTC India Financial Services Ltd.	28-May-25	9.62%	5.32%
	13	INE683A08028	South Indian Bank Ltd.	31-Oct-25	10.25%	10.00%

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	14	INE879Q08036	ESAF Small Finance Bank Ltd.	28-Dec-21	16.83%	0.62%
	15	INE852O07022	Aptus Value Housing Finance India Ltd.	15-May-23	9.35%	0.83%
	16	INE396P08066	Utkarsh Small Finance Bank Ltd.	30-Jun-22	12.00%	3.74%
	17	INE764L07165	Sadbhav Infrastructure Project Ltd.	27-Jun-22	0.00%	0.62%
	18	INE519Q08137	Fincare Small Finance Bank Ltd.	22-Jun-24	11.30%	0.95%
	19	INE540P07350	U. P. Power Corporation Ltd.	20-Jan-28	10.15%	8.83%
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%	0.97%
	3	INE582R07044	Continental Drug Co. Pvt. Ltd.	8-Apr-19	0.00%	6.43%
	4	INE949L07477	AU Small Finance Bank Ltd.	13-Jun-19	10.05%	6.43%
	5	INE423A07195	Adani Enterprises Ltd.	24-Apr-19	10.20%	9.65%
	6	INE016P07062	Vistaar Financial Services Pvt. Ltd.	27-Jul-19	11.70%	4.38%
	7	INE396P08082	Utkarsh Small Finance Bank Ltd.	16-Jan-20	10.20%	3.22%
	8	INE180C07031	Capri Global Capital Ltd.	7-Mar-19	10.25%	0.97%
	9	INE124N07093	Ess Kay Fincorp Pvt. Ltd.	17-Jan-20	10.60%	2.25%
	10	INE443L07042	Belstar Investment & Finance Pvt. Ltd.	17-Jul-20	11.40%	3.22%
	11	INE530Z07012	Everbest Consultancy Services Pvt. Ltd.	26-Feb-19	0.00%	10.00%
	12	INE138A07561	Peninsula Land Ltd.	19-Dec-19	12.50%	2.90%
	13	INE850M07137	IFMR Capital Finance Pvt. Ltd.	2-May-19	9.69%	4.83%
	14	INE540P07285	U. P. Power Corporation Ltd.	20-Jan-21	10.15%	10.00%
	15	INE285J07033	Security and Intelligence Services (India) Ltd.	13-Apr-21	9.50%	9.65%
	16	INE216P07159	Aavas Financiers Ltd.	17-Apr-21	8.90%	0.64%
	17	INE252T07057	Xander Finance Pvt. Ltd.	30-Apr-21	9.70%	6.43%
	18	INE128S07333	Five-Star Business Finance Ltd.	28-Mar-21	10.21%	4.18%
	19	INE459T07058	Vastu Housing Finance Corporation Ltd.	27-Feb-21	9.95%	3.86%
CRISIL Dynamic Gilt Index	1	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	24.08%
	2	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	11.16%
	3	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	9.95%
	4	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	7.15%
	5	IN0020080068	06.05% CGL 2019 (FEB)	2-Feb-19	6.05%	5.59%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	6	IN0020100015	07.80% CGL 2020	3-May-20	7.80%	6.30%
	7	IN0020060037	08.20% CGL 2022 (Recapitalised Bond)	15-Feb-22	8.20%	5.58%
	8	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	6.17%
	9	IN0020140029	08.27% CGL 2020 (New 6 Year Bond)	9-Jun-20	8.27%	6.02%
	10	IN0020110022	07.80% CGL 2021	11-Apr-21	7.80%	5.76%
	11	IN0020120013	08.15% CGL 2022	11-Jun-22	8.15%	6.24%
	12	IN0020120054	08.12% CGL 2020	10-Dec-20	8.12%	6.00%
CRISIL Composite Gilt Index	1	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	28.96%
	2	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	8.28%
	3	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	7.21%
	4	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	26.39%
	5	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	9.60%
	6	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	8.45%
	7	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	6.54%
	8	IN0020080068	06.05% CGL 2019 (FEB)	2-Feb-19	6.05%	2.14%
	9	IN0020100015	07.80% CGL 2020	3-May-20	7.80%	2.43%
CRISIL Long Term Gilt Index	1	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	44.14%
	2	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	9.89%
	3	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	8.68%
	4	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	7.34%
	5	IN0020070044	08.32% CGL 2032 (Recapitalised Bond)	2-Aug-32	8.32%	7.85%
	6	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	7.14%
	7	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	8.33%
	8	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	1-Dec-44	8.17%	6.64%
CRISIL Medium Term Gilt Index	1	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	38.19%
	2	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	10.39%
	3	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	9.07%
	4	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	9.11%
	5	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	9.64%
	6	IN0020150010	07.68% CGL 2023	15-Dec-23	7.68%	7.97%
	7	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	7.97%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	8	IN0020070069	08.28% CGL 2027 (Recaptalised Bond)	21-Sep-27	8.28%	7.66%
CRISIL Short Term Gilt Index	1	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	31.63%
	2	IN0020080068	06.05% CGL 2019 (FEB)	2-Feb-19	6.05%	9.86%
	3	IN0020100015	07.80% CGL 2020	3-May-20	7.80%	10.85%
	4	IN0020120054	08.12% CGL 2020	10-Dec-20	8.12%	10.42%
	5	IN0020090042	06.90% CGL 2019	13-Jul-19	6.90%	8.58%
	6	IN0020060037	08.20% CGL 2022 (Recaptalised Bond)	15-Feb-22	8.20%	9.08%
	7	IN0020110071	08.19% CGL 2020	16-Jan-20	8.19%	9.79%
	8	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	9.78%
CRISIL 2 month CD Index	1	INE095A16XU0	IndusInd Bank Ltd.	31-Aug-18	-	10.00%
	2	INE238A168B9	Axis Bank Ltd.	20-Aug-18	-	10.00%
	3	INE528G16P60	Yes Bank	23-Aug-18	-	10.00%
	4	INE683A16KW6	South Indian Bank Ltd.	27-Aug-18	-	10.00%
	5	INE976G16HV9	RBL Bank Ltd.	3-Sep-18	-	10.00%
	6	INE028A16BB7	Bank Of Baroda	20-Aug-18	-	10.00%
	7	INE705A16QK9	Vijaya Bank	21-Aug-18	-	10.00%
	8	INE614B16669	Karnataka Bank Ltd.	27-Aug-18	-	10.00%
	9	INE168A16LO3	The Jammu & Kashmir Bank Ltd.	27-Aug-18	-	10.00%
	10	INE092T16FN9	IDFC Bank Ltd.	3-Sep-18	-	10.00%
CRISIL 3 month CD Index	1	INE237A169B8	Kotak Mahindra Bank Ltd.	12-Oct-18	-	14.29%
	2	INE090A165N7	ICICI Bank Ltd.	11-Oct-18	-	14.29%
	3	INE238A16U37	Axis Bank Ltd.	5-Oct-18	-	14.29%
	4	INE095A16XX4	IndusInd Bank Ltd.	5-Oct-18	-	14.29%
	5	INE949L16239	AU Small Finance Bank Ltd.	26-Sep-18	-	14.29%
	6	INE528G16Q44	Yes Bank	3-Oct-18	-	14.29%
	7	INE976G16IB9	RBL Bank Ltd.	4-Oct-18	-	14.29%
CRISIL 6 month CD Index	1	INE556F16291	Small Industries Development Bank Of India	11-Dec-18	-	10.00%
	2	INE551W16131	Ujjivan Small Finance Bank Ltd.	27-Dec-18	-	10.00%
	3	INE503A16ER9	DCB Bank Ltd.	21-Dec-18	-	10.00%
	4	INE090A169N9	ICICI Bank Ltd.	10-Dec-18	-	10.00%
	5	INE528G16M22	Yes Bank	10-Jan-19	-	10.00%
	6	INE095A16XD6	IndusInd Bank Ltd.	17-Dec-18	-	10.00%
	7	INE238A167A3	Axis Bank Ltd.	24-Dec-18	-	10.00%
	8	INE237A161F6	Kotak Mahindra Bank Ltd.	27-Dec-18	-	10.00%
	9	INE063P16305	Equitas Small Finance Bank Ltd.	17-Dec-18	-	10.00%
	10	INE949L16270	AU Small Finance Bank Ltd.	21-Dec-18	-	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 1 Year CD Index	1	INE261F16272	National Bank for Agriculture & Rural Development	11-Jun-19	-	25.00%
	2	INE556F16457	Small Industries Development Bank Of India	18-Jun-19	-	25.00%
	3	INE237A163F2	Kotak Mahindra Bank Ltd.	21-Jun-19	-	25.00%
	4	INE090A160Q1	ICICI Bank Ltd.	28-Jun-19	-	25.00%
CRISIL 2 Month CP Index	1	INE516Y14234	Piramal Housing Finance Pvt. Ltd.	24-Aug-18	-	5.00%
	2	INE657N14QO2	Edelweiss Commodities Services Ltd.	27-Aug-18	-	6.67%
	3	INE055A14GG3	Century Textiles & Industries Ltd.	27-Aug-18	-	6.67%
	4	INE477L14DU4	India Infoline Housing Finance Ltd.	28-Aug-18	-	5.00%
	5	INE274G14BQ7	Indiabulls Ventures Ltd.	31-Aug-18	-	6.67%
	6	INE860H14G43	Aditya Birla Finance Ltd.	31-Aug-18	-	8.33%
	7	INE742F14FE2	Adani Ports & Special Economic Zone Ltd.	31-Aug-18	-	20.00%
	8	INE891K14GD7	AXIS FINANCE LTD.	31-Aug-18	-	8.33%
	9	INE886I14AD4	Motilal Oswal Securities Ltd.	31-Aug-18	-	6.67%
	10	INE331A14GG8	The Ramco Cements Ltd.	31-Aug-18	-	6.67%
	11	INE202B14NJ9	Dewan Housing Finance Corporation Ltd.	3-Sep-18	-	5.00%
	12	INE306N14OF9	Tata Capital Financial Services Ltd.	3-Sep-18	-	8.33%
	13	INE481G14840	Ultratech Cement Ltd.	3-Sep-18	-	6.67%
CRISIL 3 Month CP Index	1	INE001A14RP5	Housing Development Finance Corporation Ltd.	16-Oct-18	-	5.00%
	2	INE013A14D15	Reliance Capital Ltd.	3-Oct-18	-	8.33%
	3	INE658R14345	Aspire Home Finance Corporation Ltd.	3-Oct-18	-	5.00%
	4	INE037E14522	Tata Teleservices Ltd.	11-Oct-18	-	6.67%
	5	INE404K14DG9	Shapoorji Pallonji & Company Ltd.	18-Oct-18	-	20.00%
	6	INE975F14NO1	Kotak Mahindra Investments Ltd.	17-Oct-18	-	20.00%
	7	INE535H14GG9	Fullerton India Credit Co. Ltd.	17-Oct-18	-	8.33%
	8	INE213W14026	Fullerton India Home Finance Company Ltd.	17-Oct-18	-	5.00%
	9	INE027E14EK1	L&T Finance Ltd.	17-Oct-18	-	8.33%
	10	INE517B14198	Tata Teleservices (Maharashtra) Ltd.	11-Oct-18	-	6.67%
	11	INE110L14HU2	Reliance Jio Infocomm Ltd.	4-Oct-18	-	6.67%
CRISIL 6 month CPI Index	1	INE121A14PU5	Cholamandalam Investment & Finance Co. Ltd.	21-Dec-18	-	8.33%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	2	INE001A14TB1	Housing Development Finance Corporation Ltd.	18-Dec-18	-	5.00%
	3	INE691114HP7	L&T Infrastructure Finance Co. Ltd.	24-Dec-18	-	8.33%
	4	INE144H14CB0	Deutsche Investments India Pvt. Ltd.	24-Dec-18	-	6.67%
	5	INE027E14GC3	L&T Finance Ltd.	26-Dec-18	-	8.33%
	6	INE517B14214	Tata Teleservices (Maharashtra) Ltd.	27-Dec-18	-	6.67%
	7	INE037E14530	Tata Teleservices Ltd.	27-Dec-18	-	6.67%
	8	INE155A14OF7	Tata Motors Ltd.	27-Dec-18	-	10.00%
	9	INE572E14EQ3	PNB Housing Finance Ltd.	27-Dec-18	-	5.00%
	10	INE477A14916	CanFin Homes Ltd.	18-Dec-18	-	5.00%
	11	INE975F14OK7	Kotak Mahindra Investments Ltd.	11-Jan-19	-	6.67%
	12	INE343G14016	Bharti Hexacom Ltd.	18-Dec-18	-	6.67%
	13	INE015M14240	Fiat India Automobiles Ltd.	14-Dec-18	-	10.00%
	14	INE458U14070	WADHAWAN GLOBAL CAPITAL PRIVATE LIMITED	11-Dec-18	-	6.67%
	CRISIL 1 Year CP Index	1	INE957N14AL6	Hero Fincorp Ltd.	21-Jun-19	-
2		INE660N14BB5	SD Corporation Pvt. Ltd.	21-Jun-19	-	10.00%
3		INE414G14HR4	Muthoot Finance Ltd.	21-Jun-19	-	8.33%
4		INE202B14NG5	Dewan Housing Finance Corporation Ltd.	25-Jun-19	-	7.50%
5		INE860H14G35	Aditya Birla Finance Ltd.	27-Jun-19	-	8.33%
6		INE069I14799	Indiabulls Real Estate Ltd.	28-Jun-19	-	10.00%
7		INE975F14PP3	Kotak Mahindra Investments Ltd.	3-Jul-19	-	20.00%
8		INE423A14IF1	Adani Enterprises Ltd.	4-Jul-19	-	20.00%
9		INE148I14W00	Indiabulls Housing Finance Ltd.	18-Jun-19	-	7.50%
CRISIL 10 Year SDL Index	1	IN1220180070	08.54% ASSAM SDL 2028	4-Jul-28	8.54%	3.05%
	2	IN1520180044	08.16% GUJARAT SDL 2028	9-May-28	8.16%	9.43%
	3	IN1620180035	08.57% HARYANA SDL 2028	4-Jul-28	8.57%	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	IN2120180046	8.55% MADHYA PRADESH SDL 2028	4-Jul-28	8.55%	5.90%
	7	IN2220170103	07.33% MAHARASHTRA SDL 2027	13-Sep-27	7.33%	5.42%
	8	IN2820180056	08.62% PUNJAB SDL 2028	13-Jun-28	8.62%	6.87%
	9	IN2920180121	08.54% RAJASTHAN SDL 2028	4-Jul-28	8.54%	8.45%
	10	IN3120180010	08.05% TAMIL NADU SDL	18-Apr-28	8.05%	16.10%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			2028 (Apr)			
	11	IN3320180034	08.45% UTTAR PRADESH SDL 2028	27-Jun-28	8.45%	16.35%
	12	IN3420180017	08.44% WEST BENGAL SDL 2028	27-Jun-28	8.44%	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 – 02 July 2018

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
1	CRISIL Composite CD Index	0.3192	0.2972	7.05%	0.3192
2	CRISIL Composite CP Index	0.2233	0.2072	7.51%	0.2233
3	CRISIL Composite T-Bill Index	0.4328	0.4052	6.64%	0.4328
4	CRISIL Composite Bond Fund Index	7.4047	4.9603	8.52%	5.3581
5	CRISIL Short Term Bond Fund Index	2.1270	1.7528	8.27%	1.9004
6	CRISIL Liquid Fund Index	0.1242	0.1158	7.02%	0.1242
7	CRISIL Low Duration Debt Index	0.6648	0.5846	7.81%	0.6339
8	CRISIL Ultra Short Term Debt Index	0.3167	0.2897	7.42%	0.3123
9	CRISIL Money Market Index	0.2758	0.2567	7.29%	0.2758
10	CRISIL Medium Term Debt Index	4.0144	3.1847	8.74%	3.4549
11	CRISIL Medium To Long Term Debt Index	6.7503	4.7872	8.65%	5.1715
12	CRISIL Long Term Debt Index	10.9960	6.6846	8.71%	7.2100
13	CRISIL Corporate Bond Composite Index	4.9296	3.4912	8.95%	3.7751
14	CRISIL Long Term Corporate Bond Index	8.1087	5.2874	9.22%	5.6907
15	CRISIL Medium Term Corporate Bond Index	4.1618	3.2753	8.94%	3.5586
16	CRISIL Short Term Corporate Bond Index	1.4673	1.2681	8.55%	1.3766
17	CRISIL Composite Credit Risk Index	5.4484	3.6955	9.42%	3.9961
18	CRISIL Banking and PSU Debt Index	3.4836	2.5008	8.35%	2.6911
19	CRISIL Short Term Credit Risk Index	1.6720	1.4248	9.06%	1.5399
20	CRISIL Dynamic Debt Index	5.5404	3.9417	8.44%	4.2555
21	CRISIL Composite AA Long Term Bond Index	8.0373	5.1758	9.82%	5.6138
22	CRISIL Composite AA Medium Term Bond Index	3.9380	3.0949	9.46%	3.3483
23	CRISIL Composite AA Short Term Bond Index	1.7346	1.4748	9.03%	1.6006
24	CRISIL AAA Long Term Bond Index	8.1149	5.3238	8.87%	5.7095
25	CRISIL AAA Medium Term Bond Index	4.2391	3.3356	8.78%	3.6293
26	CRISIL AAA Short Term Bond Index	1.3800	1.2004	8.39%	1.3032
27	CRISIL AA Long Term Bond Index	8.1425	5.1769	9.84%	5.6307
28	CRISIL AA Medium Term Bond Index	3.8481	3.0511	9.41%	3.2911
29	CRISIL AA Short Term Bond Index	1.8924	1.5879	8.95%	1.7178
30	CRISIL AA and AA+ Long Term Bond Index	8.3063	5.3636	9.64%	5.7884

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
31	CRISIL AA and AA+ Medium Term Bond Index	4.0353	3.1651	9.54%	3.4057
32	CRISIL AA and AA+ Short Term Bond Index	1.7802	1.5100	8.88%	1.6461
33	CRISIL AA+ Long Term Bond Index	8.2273	5.3170	9.91%	5.7456
34	CRISIL AA+ Medium Term Bond Index	4.0953	3.1813	9.51%	3.4518
35	CRISIL AA+ Short Term Bond Index	1.5819	1.3612	8.88%	1.4838
36	CRISIL AA- Long Term Bond Index	6.4459	4.5320	9.29%	4.9019
37	CRISIL AA- Medium Term Bond Index	3.2740	2.6768	9.54%	2.8925
38	CRISIL AA- Short Term Bond Index	1.6990	1.4581	9.49%	1.5811
39	CRISIL Medium to Long Term Banking Debt Index	4.6816	3.5107	9.53%	3.8451
40	CRISIL Short Term Banking Debt Index	1.2041	1.0402	8.94%	1.1345
41	CRISIL Medium to Long Term PSU Debt Index	7.5165	4.9794	8.67%	5.2911
42	CRISIL Short Term PSU Debt Index	1.4168	1.2160	8.15%	1.3091
43	CRISIL A Medium To Long Term Bond Index	6.8336	3.9669	10.31%	4.1785
44	CRISIL A Short Term Bond Index	1.5322	1.3180	10.56%	1.3879
45	CRISIL Dynamic Gilt Index	6.0745	4.3605	7.84%	4.7069
46	CRISIL Long Term Gilt Index	14.4110	8.3258	8.10%	9.0000
47	CRISIL Medium Term Gilt Index	8.0729	5.7399	8.02%	6.2000
48	CRISIL Short Term Gilt Index	2.9722	2.5225	7.67%	2.7201
49	CRISIL Composite Gilt Index	10.2174	6.6241	8.01%	7.1572
50	CRISIL 2 Month CD Index	0.1055	0.0989	6.67%	0.1055
51	CRISIL 3 Month CD Index	0.2301	0.2153	6.89%	0.2301
52	CRISIL 6 Month CD Index	0.4540	0.4221	7.54%	0.4540
53	CRISIL 1 Year CD Index	0.9416	0.8713	8.06%	0.9416
54	CRISIL 2 Month CP Index	0.1221	0.1138	7.20%	0.1221
55	CRISIL 3 Month CP Index	0.2240	0.2083	7.51%	0.2240
56	CRISIL 6 Month CP Index	0.4495	0.4142	8.53%	0.4495
57	CRISIL 1 Year CP Index	0.9338	0.8567	9.00%	0.9338
58	CRISIL 10 Year SDL Index	9.8006	6.5224	8.42%	7.0718

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

Sr. No.	Index	Objective	Inception date
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
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

Sr. No.	Index	Objective	Inception date
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
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

Sr. No.	Index	Objective	Inception date
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
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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Last updated: April 2016

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