CRISIL
An S&P Global Company

CRISIL Indices

Factsheet

August 01 2018

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Constituent Details – 01 August 2018

The securities that would form a part of the indices with effect from 01 August 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	INE306N08078	Tata Capital Financial Services Ltd.	22-Jul-25	9.25%	5.31%
	4	INE540P07095	U. P. Power Corporation Ltd.	13-Feb-26	8.97%	10.00%
	5	INE601U08010	Tata Motors Finance Ltd.	13-Nov-27	8.35%	4.74%
	6	INE688I08202	Capital First Ltd.	6-Jun-25	9.10%	9.12%
	7	INE721A08DA2	Shriram Transport Finance Co. Ltd.	28-Mar-28	9.00%	10.00%
	8	INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	9.14%
	9	INE804I08643	ECL Finance Ltd.	3-May-25	11.25%	4.68%
	10	INE818F07047	Kerala Financial Corporation	4-Apr-24	8.69%	7.00%
	11	INE975G08306	IL&FS Transportation Networks Ltd.	27-Apr-28	9.45%	10.00%
	12	INE124D08019	Reliance General Insurance Co. Ltd.	17-Aug-26	9.10%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	1	INE038A07274	Hindalco Industries Ltd.	2-Aug-22	9.60%	10.00%
	2	INE155A08316	Tata Motors Ltd.	20-Oct-21	7.50%	5.86%
	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	INE651J07606	JM Financial Credit Solutions Ltd.	7-Jun-23	9.50%	9.59%
	6	INE669E08292	IDEA Cellular Ltd.	31-Jan-22	8.03%	7.53%
	7	INE774D07SC1	Mahindra & Mahindra Financial Services Ltd.	19-Apr-22	8.25%	7.21%
	8	INE818F07021	Kerala Financial Corporation	4-Apr-22	8.90%	8.36%
	9	INE975G08272	IL&FS Transportation Networks Ltd.	15-Dec-22	9.25%	8.93%
	10	INE053A07182	Indian Hotels Co. Ltd.	15-Apr-22	7.85%	5.20%
	11	INE013A071E0	Reliance Capital Ltd.	9-Sep-21	8.90%	7.34%
	12	INE721A07NS5	Shriram Transport Finance Co. Ltd.	27-Mar-23	8.72%	10.00%
CRISIL AA and AA+ Short Term Bond Index	1	INE027E07535	L&T Finance Ltd.	20-Aug-20	7.65%	5.18%
	2	INE121A07LT0	Cholamandalam Investment & Finance Co. Ltd.	20-May-19	9.20%	8.41%
	3	INE140A07393	Piramal Enterprises Ltd.	15-Mar-19	7.60%	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	INE306N07JZ1	Tata Capital Financial Services Ltd.	19-Sep-19	9.07%	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	INE572E09536	PNB Housing Finance Ltd.	31-Oct-19	7.44%	9.90%
	10	INE694L07115	Talwandi Sabo Power Ltd.	23-Apr-21	8.55%	6.53%
	11	INE721A07HI8	Shriram Transport Finance Co. Ltd.	15-Jul-19	10.00%	10.00%
	12	INE774D07SB3	Mahindra & Mahindra Financial Services Ltd.	19-Apr-21	8.10%	10.00%
CRISIL AA Long Term Bond Index	1	INE530L07228	Edelweiss Housing Finance Ltd.	19-Jul-26	10.00%	12.50%
	2	INE540P07095	U. P. Power Corporation Ltd.	13-Feb-26	8.97%	12.50%
	3	INE601U08010	Tata Motors Finance Ltd.	13-Nov-27	8.35%	12.50%
	4	INE804I08643	ECL Finance Ltd.	3-May-25	11.25%	12.50%
	5	INE818F07047	Kerala Financial Corporation	4-Apr-24	8.69%	12.50%
	6	INE124D08019	Reliance General Insurance Co. Ltd.	17-Aug-26	9.10%	12.50%
	7	INE087P08038	Avanse Financial Services Ltd.	27-Dec-27	9.35%	12.50%
	8	INE528S08043	Edelweiss Retail Finance Ltd.	6-Oct-27	9.25%	12.50%
CRISIL AA- Long Term Bond Index	1	INE168A08046	The Jammu & Kashmir Bank Ltd.	27-Dec-24	9.25%	25.00%
	2	INE245A07267	Tata Power Co. Ltd.	23-Jul-25	9.15%	25.00%
	3	INE549F08509	Karnataka State Financial Corporation	18-Oct-24	9.24%	25.00%
	4	INE160A08068	Punjab National Bank	8-Feb-25	8.23%	25.00%
CRISIL AA Medium Term Bond Index	1	INE038A07274	Hindalco Industries Ltd.	2-Aug-22	9.60%	10.00%
	2	INE081A08181	Tata Steel Ltd.	23-Apr-22	2.00%	4.66%
	3	INE155A08316	Tata Motors Ltd.	20-Oct-21	7.50%	10.00%
	4	INE414G07CN8	Muthoot Finance Ltd.	19-Apr-23	9.00%	10.00%
	5	INE540P07061	U. P. Power Corporation Ltd.	15-Feb-23	8.97%	10.00%
	6	INE548V07047	Nuvoco Vistas Corporation Ltd.	14-Sep-21	8.66%	7.24%
	7	INE651J07606	JM Financial Credit Solutions Ltd.	7-Jun-23	9.50%	10.00%
	8	INE669E08292	IDEA Cellular Ltd.	31-Jan-22	8.03%	10.00%
	9	INE818F07021	Kerala Financial Corporation	4-Apr-22	8.90%	10.00%
	10	INE053A07182	Indian Hotels Co. Ltd.	15-Apr-22	7.85%	9.66%
	11	INE197P07185	A. K. Capital Finance Pvt. Ltd.	8-Nov-21	9.20%	3.58%
	12	INE432R07208	Shriram Housing Finance Ltd.	12-Aug-21	8.97%	4.85%
CRISIL AA-	1	INE191H07201	PVR Ltd.	7-Jan-22	10.75%	16.67%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
Medium Term Bond Index	2	INE245A07242	Tata Power Co. Ltd.	23-Jul-23	9.15%	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	INE140A07146	Piramal Finance Pvt. Ltd.	8-Mar-19	9.57%	6.49%
	2	INE140A07393	Piramal Enterprises Ltd.	15-Mar-19	7.60%	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	INE601U07020	Tata Motors Finance Ltd.	2-Jun-20	0.00%	10.00%
	8	INE657N07423	Edelweiss Commodities Services Ltd.	30-Apr-19	8.10%	7.54%
	9	INE694L07115	Talwandi Sabo Power Ltd.	23-Apr-21	8.55%	10.00%
	10	INE528S07086	Edelweiss Retail Finance Ltd.	22-Mar-21	8.75%	10.00%
	11	INE347N08056	Grand View Estates Pvt. Ltd.	28-Mar-19	9.57%	5.97%
CRISIL AA-Short Term Bond Index	1	INE081T07043	Aasan Corporate Solutions Pvt. Ltd.	5-Jun-19	0.00%	4.43%
	2	INE114A07885	Steel Authority Of India Ltd.	21-Jan-20	8.30%	10.00%
	3	INE245A08067	Tata Power Co. Ltd.	17-Nov-19	9.48%	10.00%
	4	INE522D07AB4	Manappuram Finance Ltd.	20-Mar-19	10.05%	5.75%
	5	INE612J07087	Repco Home Finance Ltd.	12-Sep-18	8.72%	10.00%
	6	INE713G08046	Vodafone Mobile Services Ltd.	10-Jul-20	10.25%	10.00%
	7	INE896L07520	Indostar Capital Finance Ltd.	27-Mar-21	9.19%	10.00%
	8	INE019A07399	JSW Steel Ltd.	22-Dec-18	9.67%	10.00%
	9	INE069I07207	Indiabulls Real Estate Ltd.	21-Aug-20	11.50%	10.00%
	10	INE741X07010	Indiabulls Infraestate Ltd.	26-Jan-19	9.04%	9.82%
	11	INE191H07193	PVR Ltd.	8-Jan-21	10.75%	10.00%
CRISIL AA+ Long Term Bond Index	1	INE013A074H7	Reliance Capital Ltd.	5-Oct-26	8.85%	10.00%
	2	INE306N08078	Tata Capital Financial Services Ltd.	22-Jul-25	9.25%	10.00%
	3	INE535H08728	Fullerton India Credit Co. Ltd.	8-Jun-28	9.30%	5.92%
	4	INE688I08202	Capital First Ltd.	6-Jun-25	9.10%	10.00%
	5	INE721A08DA2	Shriram Transport Finance Co. Ltd.	28-Mar-28	9.00%	10.00%
	6	INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	10.00%
	7	INE938L08072	IL&FS Energy Development Co. Ltd.	14-May-25	9.50%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	8	INE950O07248	Mahindra Rural Housing Finance Ltd.	1-Jun-28	9.18%	9.14%
	9	INE975G08306	IL&FS Transportation Networks Ltd.	27-Apr-28	9.45%	10.00%
	10	INE126D08022	Reliance Commercial Finance Ltd.	6-Oct-27	8.69%	1.91%
	11	INE523E08NI6	L&T Finance Ltd.	27-Mar-24	10.35%	7.70%
	12	INE033L08262	Tata Capital Housing Finance Ltd.	4-Aug-26	8.92%	5.33%
CRISIL AA+ Medium Term Bond Index	1	INE027E07683	L&T Finance Ltd.	6-Oct-21	8.92%	11.11%
	2	INE572E09163	PNB Housing Finance Ltd.	29-Jun-22	9.25%	11.11%
	3	INE774D07SC1	Mahindra & Mahindra Financial Services Ltd.	19-Apr-22	8.25%	11.11%
	4	INE975G08272	IL&FS Transportation Networks Ltd.	15-Dec-22	9.25%	11.11%
	5	INE013A071E0	Reliance Capital Ltd.	9-Sep-21	8.90%	11.11%
	6	INE535H07282	Fullerton India Credit Co. Ltd.	28-Apr-23	10.60%	11.11%
	7	INE721A07NS5	Shriram Transport Finance Co. Ltd.	27-Mar-23	8.72%	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	INE013A073L1	Reliance Capital Ltd.	14-Apr-20	8.25%	3.37%
	2	INE027E07535	L&T Finance Ltd.	20-Aug-20	7.65%	10.00%
	3	INE306N07JZ1	Tata Capital Financial Services Ltd.	19-Sep-19	9.07%	10.00%
	4	INE397D08037	Bharti Airtel Ltd.	20-Apr-21	8.35%	10.00%
	5	INE403D08025	Bharti Telecom Ltd.	19-Feb-21	0.00%	10.00%
	6	INE572E09536	PNB Housing Finance Ltd.	31-Oct-19	7.44%	10.00%
	7	INE688I07725	Capital First Ltd.	23-Mar-20	8.80%	7.29%
	8	INE691I07DO3	L&T Infrastructure Finance Co. Ltd.	16-Aug-19	8.40%	4.14%
	9	INE721A07HI8	Shriram Transport Finance Co. Ltd.	15-Jul-19	10.00%	10.00%
	10	INE774D07SB3	Mahindra & Mahindra Financial Services Ltd.	19-Apr-21	8.10%	10.00%
	11	INE860H07CC3	Aditya Birla Finance Ltd.	29-Nov-18	0.00%	10.00%
	12	INE667F07GS3	Sundaram BNP Paribas Home Finance Ltd.	14-Jun-19	7.67%	5.21%
CRISIL AAA Long Term Bond Index	1	INE001A07NB8	Housing Development Finance Corporation Ltd.	28-Aug-24	9.34%	6.75%
	2	INE017A07559	The Great Eastern Shipping Co. Ltd.	12-Apr-28	8.85%	4.12%
	3	INE020B08AX5	Rural Electrification	21-Mar-28	8.09%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Corporation Ltd.			
	4	INE090A08TX0	ICICI Bank Ltd.	27-Jun-24	7.42%	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	INE148I08215	Indiabulls Housing Finance Ltd.	29-Jun-26	9.30%	10.00%
	8	INE202B07JC6	Dewan Housing Finance Corporation Ltd.	4-Jun-28	8.90%	10.00%
	9	INE261F08AJ5	National Bank for Agriculture & Rural Development	8-Jun-28	8.65%	10.00%
	10	INE296A08771	Bajaj Finance Ltd.	15-Jul-26	8.85%	9.26%
	11	INE514E08FS0	Export Import Bank Of India	14-Mar-33	8.50%	9.31%
	12	INE752E07OF7	Power Grid Corporation of India Ltd.	19-Jun-27	7.30%	10.00%
CRISIL AAA Medium Term Bond Index	1	INE002A08476	Reliance Industries Ltd.	31-Aug-22	7.00%	10.00%
	2	INE020B08997	Rural Electrification Corporation Ltd.	21-Oct-21	7.24%	10.00%
	3	INE110L07088	Reliance Jio Infocomm Ltd.	7-Apr-23	8.00%	10.00%
	4	INE115A07KK3	LIC Housing Finance Ltd.	19-Oct-21	7.81%	9.64%
	5	INE134E08JD1	Power Finance Corporation Ltd.	8-Aug-22	7.10%	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	INE514E08BK6	Export Import Bank Of India	5-Sep-22	9.15%	5.46%
	9	INE752E07KN9	Power Grid Corporation of India Ltd.	13-Mar-23	8.80%	8.41%
	10	INE906B07FE6	National Highways Authority of India	23-Dec-21	7.17%	10.00%
	11	INE941D07133	Reliance Ports & Terminals Ltd.	12-Jun-23	8.45%	6.34%
	12	INE895D08790	Tata Sons Ltd.	23-Mar-22	8.25%	5.66%
CRISIL AAA Short Term Bond Index	1	INE001A07RE3	Housing Development Finance Corporation Ltd.	20-Mar-19	7.90%	10.00%
	2	INE002A08518	Reliance Industries Ltd.	14-Dec-20	6.95%	10.00%
	3	INE020B08971	Rural Electrification Corporation Ltd.	7-Dec-18	8.05%	10.00%
	4	INE115A07MZ7	LIC Housing Finance Ltd.	15-May-19	7.81%	10.00%
	5	INE134E08HO2	Power Finance Corporation Ltd.	29-Jun-19	8.50%	10.00%
	6	INE148I07IJ3	Indiabulls Housing Finance Ltd.	28-Dec-18	7.92%	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	INE296A07LU8	Bajaj Finance Ltd.	19-Aug-19	8.25%	5.57%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	10	INE556F08JF7	Small Industries Development Bank Of India	21-Jun-21	8.50%	10.00%
	11	INE756I07AN2	HDB Financial Services Ltd.	6-Dec-19	7.97%	5.98%
	12	INE916DA7NZ4	Kotak Mahindra Prime Ltd.	27-May-19	7.76%	5.72%
CRISIL Medium to Long Term Banking Debt Index	1	INE028A08117	Bank of Baroda	11-Aug-22	8.65%	10.00%
	2	INE040A08377	HDFC Bank Ltd.	12-May-22	8.85%	10.00%
	3	INE062A08124	State Bank of India	6-Sep-21	9.00%	10.00%
	4	INE090A08TW2	ICICI Bank Ltd.	17-Mar-22	9.20%	10.00%
	5	INE092T08BS4	IDFC Bank Ltd.	3-Jan-25	8.67%	10.00%
	6	INE095A08074	IndusInd Bank Ltd.	18-Apr-22	9.50%	10.00%
	7	INE238A08427	Axis Bank Ltd.	14-Dec-21	8.75%	10.00%
	8	INE528G08352	Yes Bank	23-Dec-21	9.50%	10.00%
	9	INE692A08078	Union Bank Of India	31-Mar-22	9.10%	10.00%
	10	INE476A08035	Canara Bank	5-Mar-25	9.55%	10.00%
CRISIL Medium to Long Term PSU Debt Index	1	INE020B08997	Rural Electrification Corporation Ltd.	21-Oct-21	7.24%	10.00%
	2	INE029A07075	Bharat Petroleum Corporation Ltd.	10-Mar-22	7.35%	2.69%
	3	INE053F09EN8	Indian Railway Finance Corporation Ltd.	7-Jun-22	9.95%	9.89%
	4	INE134E08JP5	Power Finance Corporation Ltd.	3-Apr-28	7.85%	10.00%
	5	INE261F08AI7	National Bank for Agriculture & Rural Development	31-Jan-22	8.60%	10.00%
	6	INE514E08BK6	Export Import Bank Of India	5-Sep-22	9.15%	10.00%
	7	INE540P07095	U. P. Power Corporation Ltd.	13-Feb-26	8.97%	10.00%
	8	INE733E07KI9	NTPC	13-Dec-31	7.37%	5.32%
	9	INE752E07OF7	Power Grid Corporation of India Ltd.	19-Jun-27	7.30%	10.00%
	10	INE818F07021	Kerala Financial Corporation	4-Apr-22	8.90%	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 Debt Index	1	INE028A08075	Bank of Baroda	9-Jan-20	9.48%	25.00%
	2	INE092T08857	IDFC Bank Ltd.	29-Apr-19	9.50%	25.00%
	3	INE528G08147	Yes Bank	22-Jan-20	9.65%	25.00%
	4	INE608A09098	Punjab & Sind Bank	22-Apr-19	11.05%	25.00%
CRISIL Short Term PSU Debt Index	1	INE020B08971	Rural Electrification Corporation Ltd.	7-Dec-18	8.05%	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%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	4	INE134E08HO2	Power Finance Corporation Ltd.	29-Jun-19	8.50%	10.00%
	5	INE261F08600	National Bank for Agriculture & Rural Development	21-Jan-19	7.95%	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	INE556F08JC4	Small Industries Development Bank Of India	4-Sep-19	7.85%	10.00%
	9	INE557F09310	National Housing Bank	24-Dec-18	0.00%	8.48%
	10	INE733E07KB4	NTPC	27-May-21	8.10%	1.75%
	11	INE752E07MN5	Power Grid Corporation of India Ltd.	27-May-21	8.40%	10.00%
	12	INE848E07815	National Hydroelectric Power Corporation Ltd.	14-Jul-21	8.50%	3.23%
CRISIL A Medium To Long Term Bond Index	1	INE535N08056	Haryana Vidyut Prasaran Nigam Ltd.	28-Mar-22	9.83%	2.48%
	2	INE103G08032	Rajasthan Financial Corporation	22-Jan-23	9.24%	2.48%
	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%	5.60%
	5	INE514F07083	Neelachal Ispat Nigam Ltd.	27-Mar-24	11.90%	4.95%
	6	INE818F08037	Kerala Financial Corporation	30-Oct-21	9.15%	4.95%
	7	INE220H08016	Himachal Pradesh State Electricity Board	29-Mar-23	10.39%	7.43%
	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%	0.99%
	12	INE560K07128	PTC India Financial Services Ltd.	28-May-25	9.62%	5.28%
	13	INE683A08028	South Indian Bank Ltd.	31-Oct-25	10.25%	10.00%
	14	INE396P08066	Utkarsh Small Finance Bank Ltd.	30-Jun-22	12.00%	3.71%
	15	INE764L07165	Sadbhav Infrastructure Project Ltd.	27-Jun-22	0.00%	0.62%
	16	INE519Q08137	Fincare Small Finance Bank Ltd.	22-Jun-24	11.30%	0.94%
	17	INE540P07350	U. P. Power Corporation Ltd.	20-Jan-28	10.15%	8.76%
	18	INE818W08032	ESAF Small Finance Bank Ltd.	1-Jun-2025	11.5%	0.99%
	19	INE852O07022	Aptus Value Housing Finance India Ltd.	15-May-23	9.35%	0.82%
CRISIL A Short	1	INE192L08126	JSW Techno Projects	17-Dec-18	0.00%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
Term Index			Management Ltd.			
	2	INE658R08016	Aspire Home Finance Corporation Ltd.	14-Dec-18	10.82%	0.83%
	3	INE582R07044	Continental Drug Co. Pvt. Ltd.	8-Apr-19	0.00%	5.50%
	4	INE949L07477	AU Small Finance Bank Ltd.	13-Jun-19	10.05%	5.50%
	5	INE423A07195	Adani Enterprises Ltd.	24-Apr-19	10.20%	8.26%
	6	INE396P08082	Utkarsh Small Finance Bank Ltd.	16-Jan-20	10.20%	2.75%
	7	INE180C07031	Capri Global Capital Ltd.	7-Mar-19	10.25%	0.83%
	8	INE124N07093	Ess Kay Fincorp Pvt. Ltd.	17-Jan-20	10.60%	1.93%
	9	INE443L07042	Belstar Investment & Finance Pvt. Ltd.	17-Jul-20	11.40%	2.75%
	10	INE530Z07012	Everbest Consultancy Services Pvt. Ltd.	26-Feb-19	0.00%	10.00%
	11	INE138A07561	Peninsula Land Ltd.	19-Dec-19	12.50%	2.48%
	12	INE850M07137	IFMR Capital Finance Pvt. Ltd.	2-May-19	9.69%	4.13%
	13	INE540P07285	U. P. Power Corporation Ltd.	20-Jan-21	10.15%	10.00%
	14	INE285J07033	Security and Intelligence Services (India) Ltd.	13-Apr-21	9.50%	8.26%
	15	INE216P07159	Aavas Financiers Ltd.	17-Apr-21	8.90%	0.55%
	16	INE252T07057	Xander Finance Pvt. Ltd.	30-Apr-21	9.70%	5.50%
	17	INE459T07058	Vastu Housing Finance Corporation Ltd.	27-Feb-21	9.95%	3.30%
	18	INE764L07181	Sadbhav Infrastructure Project Ltd.	6-Jun-21	0.00%	10.00%
	19	INE016P07120	Vistaar Financial Services Pvt. Ltd.	22-Jun-21	10.50%	3.58%
	20	INE226H07072	Sadbhav Engineering Ltd.	20-Dec-19	9.00%	3.85%
CRISIL Dynamic Gilt Index	1	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	24.61%
	2	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	10.88%
	3	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	10.62%
	4	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	7.84%
	5	IN0020080068	06.05% CGL 2019 (FEB)	2-Feb-19	6.05%	5.62%
	6	IN0020060037	08.20% CGL 2022 (Recaptalised Bond)	15-Feb-22	8.20%	5.58%
	7	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	6.21%
	8	IN0020140029	08.27% CGL 2020 (New 6 Year Bond)	9-Jun-20	8.27%	6.05%
	9	IN0020120054	08.12% CGL 2020	10-Dec-20	8.12%	6.15%
	10	IN0020180017	06.65% CGL 2020	9-Apr-20	6.65%	3.99%
	11	IN0020020171	06.35% CGL 2020	2-Jan-20	6.35%	5.57%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	12	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	6.89%
CRISIL Composite Gilt Index	1	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	28.28%
	2	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	7.30%
	3	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	8.86%
	4	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	26.37%
	5	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	9.83%
	6	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	8.24%
	7	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	6.81%
	8	IN0020080068	06.05% CGL 2019 (FEB)	2-Feb-19	6.05%	2.06%
	9	IN0020120054	08.12% CGL 2020	10-Dec-20	8.12%	2.23%
CRISIL Long Term Gilt Index	1	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	41.50%
	2	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	9.11%
	3	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	10.49%
	4	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	7.14%
	5	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	8.36%
	6	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	7.95%
	7	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	1-Dec-44	8.17%	7.77%
	8	IN0020060045	08.33% CGL 2036	7-Jun-36	8.33%	7.67%
CRISIL Medium Term Gilt Index	1	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	40.00%
	2	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	11.55%
	3	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	9.55%
	4	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	8.49%
	5	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	7.97%
	6	IN0020150010	07.68% CGL 2023	15-Dec-23	7.68%	7.64%
	7	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	7.52%
	8	IN0020140060	08.15% CGL 2026 - New 12 Year Govt.Stock	24-Nov-26	8.15%	7.29%
CRISIL Short Term Gilt Index	1	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	34.77%
	2	IN0020080068	06.05% CGL 2019 (FEB)	2-Feb-19	6.05%	9.99%
	3	IN0020120054	08.12% CGL 2020	10-Dec-20	8.12%	10.38%
	4	IN0020180017	06.65% CGL 2020	9-Apr-20	6.65%	6.65%
	5	IN0020060037	08.20% CGL 2022 (Recaptalised	15-Feb-22	8.20%	8.99%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Bond)			
	6	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	9.79%
	7	IN0020140029	08.27% CGL 2020 (New 6 Year Bond)	9-Jun-20	8.27%	9.47%
	8	IN0020120013	08.15% CGL 2022	11-Jun-22	8.15%	9.96%
CRISIL 2 month CD Index	1	INE092T16FO7	IDFC Bank ltd.	7-Sep-18	-	10.00%
	2	INE168A16LP0	The Jammu & Kashmir Bank Ltd.	4-Sep-18	-	10.00%
	3	INE090A162P9	ICICI Bank Ltd.	4-Sep-18	-	10.00%
	4	INE976G16ID5	RBL Bank Ltd.	17-Sep-18	-	10.00%
	5	INE238A161A6	Axis Bank Ltd.	10-Sep-18	-	10.00%
	6	INE528G16Q28	Yes Bank	18-Sep-18	-	10.00%
	7	INE683A16KY2	South Indian Bank Ltd.	14-Sep-18	-	10.00%
	8	INE028A16BA9	Bank Of Baroda	4-Sep-18	-	10.00%
	9	INE614B16677	Karnataka Bank Ltd.	7-Sep-18	-	10.00%
	10	INE095A16WX6	IndusInd Bank Ltd.	14-Sep-18	-	10.00%
CRISIL 3 month CD Index	1	INE940O16224	Firstrand bank Ltd.	2-Nov-18	-	14.29%
	2	INE976G16GJ6	RBL Bank Ltd.	2-Nov-18	-	14.29%
	3	INE556F16275	Small Industries Development Bank Of India	2-Nov-18	-	14.29%
	4	INE683A16JW8	South Indian Bank Ltd.	1-Nov-18	-	14.29%
	5	INE095A16XY2	IndusInd Bank Ltd.	31-Oct-18	-	14.29%
	6	INE237A167C0	Kotak Mahindra Bank Ltd.	30-Oct-18	-	14.29%
	7	INE090A165N7	ICICI Bank Ltd.	11-Oct-18	-	14.29%
CRISIL 6 month CD Index	1	INE040A16CA2	HDFC Bank Ltd.	25-Jan-19	-	12.50%
	2	INE238A16X75	Axis Bank Ltd.	29-Jan-19	-	12.50%
	3	INE556F16317	Small Industries Development Bank Of India	22-Jan-19	-	12.50%
	4	INE095A16WZ1	IndusInd Bank Ltd.	29-Jan-19	-	12.50%
	5	INE528G16N13	Yes Bank	29-Jan-19	-	12.50%
	6	INE090A164O8	ICICI Bank Ltd.	29-Jan-19	-	12.50%
	7	INE551W16131	Ujjivan Small Finance Bank Ltd.	27-Dec-18	-	12.50%
	8	INE237A161F6	Kotak Mahindra Bank Ltd.	27-Dec-18	-	12.50%
CRISIL 1 Year CD Index	1	INE237A168F1	Kotak Mahindra Bank Ltd.	17-Jul-19	-	50.00%
	2	INE090A160Q1	ICICI Bank Ltd.	28-Jun-19	-	50.00%
CRISIL 2 Month CP Index	1	INE860H14G76	Aditya Birla Finance Ltd.	3-Sep-18	-	8.33%
	2	INE202B14NL5	Dewan Housing Finance Corporation Ltd.	4-Sep-18	-	5.00%
	3	INE572E14ES9	PNB Housing Finance Ltd.	7-Sep-18	-	5.00%
	4	INE148I14WT9	Indiabulls Housing Finance Ltd.	7-Sep-18	-	5.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	5	INE081A14833	Tata Steel Ltd.	7-Sep-18	-	6.67%
	6	INE296A14NX4	Bajaj Finance Ltd.	10-Sep-18	-	8.33%
	7	INE261F14DG3	National Bank for Agriculture & Rural Development	14-Sep-18	-	6.67%
	8	INE002A14BA9	Reliance Industries Ltd.	14-Sep-18	-	20.00%
	9	INE477S14496	Tata Motors Finance Solutions Ltd.	17-Sep-18	-	8.33%
	10	INE020B14516	Rural Electrification Corporation Ltd.	4-Sep-18	-	6.67%
	11	INE556F14GR6	Small Industries Development Bank Of India	12-Sep-18	-	6.67%
	12	INE00LF14042	Bamnipal Steel Ltd.	18-Sep-18	-	6.67%
	13	INE114A14FX5	Steel Authority Of India Ltd.	4-Sep-18	-	6.67%
CRISIL 3 Month CP Index	1	INE012I14JM9	JM Financial Services Pvt. Ltd.	31-Oct-18	-	8.33%
	2	INE404K14DG9	Shapoorji Pallonji & Company Ltd.	18-Oct-18	-	20.00%
	3	INE895D14277	Tata Sons Ltd.	25-Oct-18	-	6.67%
	4	INE148I14WR3	Indiabulls Housing Finance Ltd.	19-Oct-18	-	5.00%
	5	INE688I14FB7	Capital First Ltd.	2-Nov-18	-	8.33%
	6	INE916D14H08	Kotak Mahindra Prime Ltd.	2-Nov-18	-	8.33%
	7	INE423A14HN7	Adani Enterprises Ltd.	2-Nov-18	-	20.00%
	8	INE033L14HA8	Tata Capital Housing Finance Ltd.	31-Oct-18	-	5.00%
	9	INE975F14PM0	Kotak Mahindra Investments Ltd.	31-Oct-18	-	6.67%
	10	INE453T14107	Bharti Enterprises (Holding) Pvt. Ltd.	26-Oct-18	-	6.67%
	11	INE001A14RQ3	Housing Development Finance Corporation Ltd.	26-Oct-18	-	5.00%
CRISIL 6 month CPIndex	1	INE027E14GG4	L&T Finance Ltd.	30-Jan-19	-	8.33%
	2	INE804I14SS7	ECL Finance Ltd.	11-Jan-19	-	8.33%
	3	INE688I14GN0	Capital First Ltd.	31-Jan-19	-	8.33%
	4	INE811K14014	Prestige Estates Projects Ltd.	13-Jan-19	-	20.00%
	5	INE404K14DX4	Shapoorji Pallonji & Company Ltd.	15-Jan-19	-	20.00%
	6	INE397D14050	Bharti Airtel Ltd.	24-Jan-19	-	6.67%
	7	INE001A14RZ4	Housing Development Finance Corporation Ltd.	15-Jan-19	-	5.00%
	8	INE667F14DO5	Sundaram BNP Paribas Home Finance Ltd.	31-Jan-19	-	5.00%
	9	INE343G14032	Bharti Hexacom Ltd.	21-Jan-19	-	6.67%
	10	INE037E14530	Tata Teleservices Ltd.	27-Dec-18	-	6.67%
	11	INE572E14EQ3	PNB Housing Finance Ltd.	27-Dec-18	-	5.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 1 Year CP Index	1	INE975F14PQ1	Kotak Mahindra Investments Ltd.	9-Jul-19	-	20.00%
	2	INE423A14IG9	Adani Enterprises Ltd.	9-Jul-19	-	20.00%
	3	INE872A14LU2	SREI Infrastructure Finance Ltd.	16-Jul-19	-	8.33%
	4	INE692Q14940	Toyota Financial Services India Ltd.	17-Jul-19	-	8.33%
	5	INE027E14GH2	L&T Finance Ltd.	18-Jul-19	-	8.33%
	6	INE202B14NG5	Dewan Housing Finance Corporation Ltd.	25-Jun-19	-	15.00%
	7	INE069I14799	Indiabulls Real Estate Ltd.	28-Jun-19	-	20.00%
CRISIL 10 Year SDL Index	1	IN1220180088	08.42% ASSAM SDL 2028	18-Jul-28	8.42%	3.05%
	2	IN1520180044	08.16% GUJARAT SDL 2028	9-May-28	8.16%	9.43%
	3	IN1620180043	08.41% HARYANA SDL 2028	18-Jul-28	8.41%	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	IN2220180037	08.56% MAHARASHTRA SDL 2028	11-Jul-28	8.56%	5.42%
	8	IN2820180056	08.62% PUNJAB SDL 2028	13-Jun-28	8.62%	6.87%
	9	IN2920180139	08.57% RAJASTHAN SDL 2028	11-Jul-28	8.57%	8.45%
	10	IN3120180036	08.15% TAMIL NADU SDL 2028	9-May-28	8.15%	16.10%
	11	IN3320180034	08.45% UTTAR PRADESH SDL 2028	27-Jun-28	8.45%	16.35%
	12	IN3420180025	08.40% WEST BENGAL SDL 2028	18-Jul-28	8.40%	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 August 2018

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
1	CRISIL Composite CD Index	0.3279	0.3048	0.0733	0.3279
2	CRISIL Composite CP Index	0.2280	0.2104	0.0804	0.2280
3	CRISIL Composite T-Bill Index	0.4273	0.3994	0.0688	0.4273
4	CRISIL Composite Bond Fund Index	7.9477	5.1150	0.0839	5.5190
5	CRISIL Short Term Bond Fund Index	2.0732	1.7023	0.0827	1.8440
6	CRISIL Liquid Fund Index	0.1213	0.1127	0.0726	0.1213
7	CRISIL Low Duration Debt Index	0.6152	0.5415	0.0807	0.5875
8	CRISIL Ultra Short Term Debt Index	0.3130	0.2858	0.0786	0.3090
9	CRISIL Money Market Index	0.2789	0.2586	0.0773	0.2789
10	CRISIL Medium Term Debt Index	3.9225	3.0973	0.0867	3.3577
11	CRISIL Medium To Long Term Debt Index	6.7028	4.8049	0.0853	5.1848
12	CRISIL Long Term Debt Index	12.0555	7.0463	0.0863	7.5960
13	CRISIL Corporate Bond Composite Index	5.0239	3.5395	0.0885	3.8245
14	CRISIL Long Term Corporate Bond Index	8.7263	5.7081	0.0915	6.1452
15	CRISIL Medium Term Corporate Bond Index	3.9812	3.1228	0.0886	3.3895
16	CRISIL Short Term Corporate Bond Index	1.2978	1.1225	0.0838	1.2170
17	CRISIL Composite Credit Risk Index	5.4260	3.6832	0.0936	3.9781
18	CRISIL Banking and PSU Debt Index	2.8366	2.1309	0.0834	2.2967
19	CRISIL Short Term Credit Risk Index	1.5347	1.3050	0.0897	1.4091
20	CRISIL Dynamic Debt Index	5.9508	4.1576	0.0832	4.4843
21	CRISIL Composite AA Long Term Bond Index	7.9210	5.1560	0.0980	5.5850
22	CRISIL Composite AA Medium Term Bond Index	3.8545	3.0310	0.0939	3.2707
23	CRISIL Composite AA Short Term Bond Index	1.6644	1.4265	0.0899	1.5463
24	CRISIL AAA Long Term Bond Index	9.1414	5.9850	0.0878	6.4268
25	CRISIL AAA Medium Term Bond Index	4.0201	3.1518	0.0870	3.4269
26	CRISIL AAA Short Term Bond Index	1.1778	1.0228	0.0818	1.1090
27	CRISIL AA Long Term Bond Index	7.9860	5.1224	0.0984	5.5595
28	CRISIL AA Medium Term Bond Index	3.8750	3.0346	0.0936	3.2745
29	CRISIL AA Short Term Bond Index	1.8279	1.5376	0.0905	1.6636
30	CRISIL AA and AA+ Long Term Bond Index	8.1516	5.3358	0.0959	5.7505
31	CRISIL AA and AA+ Medium Term Bond Index	4.0967	3.1667	0.0951	3.4097

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
32	CRISIL AA and AA+ Short Term Bond Index	1.8310	1.5698	0.0887	1.7111
33	CRISIL AA+ Long Term Bond Index	8.1279	5.3324	0.0987	5.7616
34	CRISIL AA+ Medium Term Bond Index	3.8703	3.0474	0.0942	3.2883
35	CRISIL AA+ Short Term Bond Index	1.6370	1.4382	0.0881	1.5664
36	CRISIL AA- Long Term Bond Index	6.5349	4.5978	0.0916	4.9684
37	CRISIL AA- Medium Term Bond Index	3.5100	2.8398	0.0945	3.0662
38	CRISIL AA- Short Term Bond Index	1.3589	1.1569	0.0923	1.2457
39	CRISIL Medium to Long Term Banking Debt Index	4.1718	3.1472	0.0956	3.4477
40	CRISIL Short Term Banking Debt Index	1.0959	0.9643	0.0877	1.0497
41	CRISIL Medium to Long Term PSU Debt Index	5.6611	4.0521	0.0854	4.3163
42	CRISIL Short Term PSU Debt Index	1.1855	1.0196	0.0795	1.0950
43	CRISIL A Medium To Long Term Bond Index	6.7774	3.9378	0.1021	4.1447
44	CRISIL A Short Term Bond Index	1.5999	1.3543	0.1036	1.4391
45	CRISIL Dynamic Gilt Index	6.8607	4.7707	0.0769	5.1429
46	CRISIL Long Term Gilt Index	16.1670	8.7040	0.0800	9.4007
47	CRISIL Medium Term Gilt Index	7.8095	5.7060	0.0784	6.1526
48	CRISIL Short Term Gilt Index	3.2828	2.7720	0.0761	2.9854
49	CRISIL Composite Gilt Index	11.2983	6.8982	0.0784	7.4423
50	CRISIL 2 Month CD Index	0.1093	0.1023	0.0690	0.1093
51	CRISIL 3 Month CD Index	0.2438	0.2272	0.0731	0.2438
52	CRISIL 6 Month CD Index	0.4695	0.4367	0.0752	0.4695
53	CRISIL 1 Year CD Index	0.9329	0.8640	0.0798	0.9329
54	CRISIL 2 Month CP Index	0.1100	0.1025	0.0728	0.1100
55	CRISIL 3 Month CP Index	0.2399	0.2212	0.0840	0.2399
56	CRISIL 6 Month CP Index	0.4615	0.4241	0.0882	0.4615
57	CRISIL 1 Year CP Index	0.9307	0.8514	0.0932	0.9307
58	CRISIL 10 Year SDL Index	9.8548	6.5625	0.0836	7.1109

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 01 Aug 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

About CRISIL Limited

CRISIL is a leading agile and innovative, global analytics company driven by its mission of making markets function better. We are India's foremost provider of ratings, data, research, analytics and solutions. A strong track record of growth, culture of innovation and global footprint sets us apart. We have delivered independent opinions, actionable insights, and efficient solutions to over 1,00,000 customers.

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