

# CRISIL Indices

Factsheet

September 17 2018

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## Constituent Details – 17 September 2018

The securities that would form a part of the indices with effect from 17 September 2018 are as follows:

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Long Term Bond Index	1	INE001A07MS4	Housing Development Finance Corporation Ltd.	24-Jun-24	9.24%	7.30%
	2	INE017A08292	The Great Eastern Shipping Co. Ltd.	25-May-27	8.25%	4.48%
	3	INE020B08BA1	Rural Electrification Corporation Ltd.	9-Aug-28	8.55%	10.00%
	4	INE090A08TU6	ICICI Bank Ltd.	7-Oct-23	7.60%	8.22%
	5	INE134E08JP5	Power Finance Corporation Ltd.	3-Apr-28	7.85%	10.00%
	6	INE148I08215	Indiabulls Housing Finance Ltd.	29-Jun-26	9.30%	10.00%
	7	INE202B07JC6	Dewan Housing Finance Corporation Ltd.	4-Jun-28	8.90%	10.00%
	8	INE261F08AA4	National Bank for Agriculture & Rural Development	25-Feb-28	8.22%	10.00%
	9	INE296A08714	Bajaj Finance Ltd.	19-Sep-24	10.15%	10.00%
	10	INE514E08FG5	Export Import Bank Of India	1-Sep-26	7.62%	10.00%
	11	INE752E07OG5	Power Grid Corporation of India Ltd.	9-Aug-27	7.20%	10.00%
CRISIL AAA Medium Term Bond Index	1	INE002A08476	Reliance Industries Ltd.	31-Aug-22	7.00%	10.00%
	2	INE020B08AK2	Rural Electrification Corporation Ltd.	7-Sep-22	7.03%	10.00%
	3	INE110L07088	Reliance Jio Infocomm Ltd.	7-Apr-23	8.00%	10.00%
	4	INE115A07MO1	LIC Housing Finance Ltd.	17-Oct-22	7.45%	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	INE514E08CQ1	Export Import Bank Of India	8-Jul-23	8.50%	5.46%
	9	INE752E07LB2	Power Grid Corporation of India Ltd.	15-Jul-23	8.70%	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	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	INE020B07IV4	Rural Electrification Corporation Ltd.	18-Jun-19	9.02%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights	
	4	INE115A07MZ7	LIC Housing Finance Ltd.	15-May-19	7.81%	10.00%	
	5	INE134E08HP9	Power Finance Corporation Ltd.	24-Jul-20	8.53%	10.00%	
	6	INE148I07IV8	Indiabulls Housing Finance Ltd.	22-Jun-21	8.40%	7.36%	
	7	INE202B07IY2	Dewan Housing Finance Corporation Ltd.	4-Jun-21	8.90%	5.37%	
	8	INE261F08AK3	National Bank for Agriculture & Rural Development	31-Jan-20	8.50%	10.00%	
	9	INE296A07QB7	Bajaj Finance Ltd.	10-Aug-20	7.50%	5.57%	
	10	INE556F08JC4	Small Industries Development Bank Of India	4-Sep-19	7.85%	10.00%	
	11	INE756I07BA7	HDB Financial Services Ltd.	22-Feb-19	7.75%	5.98%	
	12	INE916DA7PX4	Kotak Mahindra Prime Ltd.	21-Jan-20	8.55%	5.72%	
	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	INE124D08019	Reliance General Insurance Co. Ltd.	17-Aug-26	9.10%	10.00%
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%	10.00%	
6		INE688I08178	Capital First Ltd.	24-Aug-27	8.25%	10.00%	
7		INE721A07NX5	Shriram Transport Finance Co. Ltd.	12-Jul-28	9.40%	10.00%	
8		INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	10.00%	
9		INE804I079Y6	ECL Finance Ltd.	6-Aug-28	9.85%	10.00%	
10		INE818F07054	Kerala Financial Corporation	4-Apr-25	8.69%	10.00%	
CRISIL AA and AA+ Medium Term Bond Index	1	INE013A071E0	Reliance Capital Ltd.	9-Sep-21	8.90%	8.86%	
	2	INE038A07258	Hindalco Industries Ltd.	25-Apr-22	9.55%	10.00%	
	3	INE053A07182	Indian Hotels Co. Ltd.	15-Apr-22	7.85%	6.29%	
	4	INE155A08316	Tata Motors Ltd.	20-Oct-21	7.50%	7.09%	
	5	INE414G07CN8	Muthoot Finance Ltd.	19-Apr-23	9.00%	10.00%	
	6	INE540P07061	U. P. Power Corporation Ltd.	15-Feb-23	8.97%	10.00%	
	7	INE651J07606	JM Financial Credit Solutions Ltd.	7-Jun-23	9.50%	10.00%	
	8	INE669E08292	IDEA Cellular Ltd.	31-Jan-22	8.03%	9.05%	
	9	INE721A07NW7	Shriram Transport Finance Co. Ltd.	12-Jul-23	9.30%	10.00%	
	10	INE774D07SC1	Mahindra & Mahindra Financial Services Ltd.	19-Apr-22	8.25%	8.71%	
	11	INE818F07021	Kerala Financial Corporation	4-Apr-22	8.90%	10.00%	
CRISIL AA and AA+ Short	1	INE121A07NT6	Cholamandalam Investment & Finance Co. Ltd.	26-May-20	8.12%	10.00%	
	2	INE140A07369	Piramal Enterprises Ltd.	27-Jun-19	8.13%	10.00%	

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights	
Term Bond Index	3	INE155A08225	Tata Motors Ltd.	1-Oct-20	9.73%	10.00%	
	4	INE205A07139	Vedanta Ltd.	5-Apr-21	8.50%	10.00%	
	5	INE397D08029	Bharti Airtel Ltd.	20-Apr-20	8.25%	10.00%	
	6	INE414G07CM0	Muthoot Finance Ltd.	19-Jun-21	8.75%	10.00%	
	7	INE572E09288	PNB Housing Finance Ltd.	28-Jul-20	8.56%	10.00%	
	8	INE694L07123	Talwandi Sabo Power Ltd.	30-Jul-21	9.23%	10.00%	
	9	INE721A07NV9	Shriram Transport Finance Co. Ltd.	12-Jul-21	9.10%	10.00%	
	10	INE774D07PS3	Mahindra & Mahindra Financial Services Ltd.	13-Mar-20	7.98%	10.00%	
	CRISIL AA Long Term Bond Index	1	INE087P08038	Avanse Financial Services Ltd.	27-Dec-27	9.35%	12.50%
		2	INE124D08019	Reliance General Insurance Co. Ltd.	17-Aug-26	9.10%	12.50%
3		INE528S08043	Edelweiss Retail Finance Ltd.	6-Oct-27	9.25%	12.50%	
4		INE530L07228	Edelweiss Housing Finance Ltd.	19-Jul-26	10.00%	12.50%	
5		INE540P07095	U. P. Power Corporation Ltd.	13-Feb-26	8.97%	12.50%	
6		INE601U08010	Tata Motors Finance Ltd.	13-Nov-27	8.35%	12.50%	
7		INE804I079Y6	ECL Finance Ltd.	6-Aug-28	9.85%	12.50%	
8		INE818F07054	Kerala Financial Corporation	4-Apr-25	8.69%	12.50%	
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%	10.00%	
	3	INE081A08181	Tata Steel Ltd.	23-Apr-22	2.00%	6.00%	
	4	INE155A08316	Tata Motors Ltd.	20-Oct-21	7.50%	10.00%	
	5	INE197P07185	A. K. Capital Finance Pvt. Ltd.	8-Nov-21	9.20%	4.64%	
	6	INE414G07CN8	Muthoot Finance Ltd.	19-Apr-23	9.00%	10.00%	
	7	INE540P07061	U. P. Power Corporation Ltd.	15-Feb-23	8.97%	10.00%	
	8	INE548V07047	Nuvoco Vistas Corporation Ltd.	14-Sep-21	8.66%	9.36%	
	9	INE651J07606	JM Financial Credit Solutions Ltd.	7-Jun-23	9.50%	10.00%	
	10	INE669E08292	IDEA Cellular Ltd.	31-Jan-22	8.03%	10.00%	
	11	INE818F07021	Kerala Financial Corporation	4-Apr-22	8.90%	10.00%	
CRISIL AA Short Term Bond Index	1	INE140A07146	Piramal Finance Pvt. Ltd.	8-Mar-19	9.57%	6.49%	
	2	INE140A07369	Piramal Enterprises Ltd.	27-Jun-19	8.13%	10.00%	
	3	INE155A08183	Tata Motors Ltd.	30-Nov-18	10.30%	10.00%	
	4	INE205A07139	Vedanta Ltd.	5-Apr-21	8.50%	10.00%	
	5	INE347N08056	Grand View Estates Pvt. Ltd.	28-Mar-19	9.57%	5.97%	
	6	INE414G07CM0	Muthoot Finance Ltd.	19-Jun-21	8.75%	10.00%	
	7	INE528S07086	Edelweiss Retail Finance Ltd.	22-Mar-21	8.75%	10.00%	
	8	INE540P07046	U. P. Power Corporation Ltd.	15-Feb-21	8.97%	10.00%	

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	9	INE601U07079	Tata Motors Finance Ltd.	30-Jan-20	9.03%	10.00%
	10	INE657N07522	Edelweiss Commodities Services Ltd.	15-Jul-21	0.00%	7.54%
	11	INE694L07123	Talwandi Sabo Power Ltd.	30-Jul-21	9.23%	10.00%
CRISIL AA+ Long Term Bond Index	1	INE013A074H7	Reliance Capital Ltd.	5-Oct-26	8.85%	14.29%
	2	INE126D08022	Reliance Commercial Finance Ltd.	6-Oct-27	8.69%	14.29%
	3	INE535H08728	Fullerton India Credit Co. Ltd.	8-Jun-28	9.30%	14.29%
	4	INE688I08178	Capital First Ltd.	24-Aug-27	8.25%	14.29%
	5	INE721A07NX5	Shriram Transport Finance Co. Ltd.	12-Jul-28	9.40%	14.29%
	6	INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	14.29%
	7	INE950O07248	Mahindra Rural Housing Finance Ltd.	1-Jun-28	9.18%	14.29%
CRISIL AA+ Medium Term Bond Index	1	INE013A071E0	Reliance Capital Ltd.	9-Sep-21	8.90%	16.67%
	2	INE535H08660	Fullerton India Credit Co. Ltd.	25-Apr-23	9.30%	16.67%
	3	INE572E09205	PNB Housing Finance Ltd.	16-May-23	8.58%	16.67%
	4	INE688I07451	Capital First Ltd.	21-Dec-21	8.50%	16.67%
	5	INE721A07NW7	Shriram Transport Finance Co. Ltd.	12-Jul-23	9.30%	16.67%
	6	INE774D07SC1	Mahindra & Mahindra Financial Services Ltd.	19-Apr-22	8.25%	16.67%
CRISIL AA+ Short Term Bond Index	1	INE013A073L1	Reliance Capital Ltd.	14-Apr-20	8.25%	12.50%
	2	INE397D08029	Bharti Airtel Ltd.	20-Apr-20	8.25%	12.50%
	3	INE403D08025	Bharti Telecom Ltd.	19-Feb-21	0.00%	12.50%
	4	INE572E09288	PNB Housing Finance Ltd.	28-Jul-20	8.56%	12.50%
	5	INE667F07GX3	Sundaram BNP Paribas Home Finance Ltd.	5-Aug-19	0.00%	12.50%
	6	INE688I07428	Capital First Ltd.	30-Sep-19	8.50%	12.50%
	7	INE721A07NV9	Shriram Transport Finance Co. Ltd.	12-Jul-21	9.10%	12.50%
	8	INE774D07PS3	Mahindra & Mahindra Financial Services Ltd.	13-Mar-20	7.98%	12.50%
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	INE191H07201	PVR Ltd.	7-Jan-22	10.75%	25.00%
	2	INE245A07242	Tata Power Co. Ltd.	23-Jul-23	9.15%	25.00%
	3	INE896L07512	Indostar Capital Finance Ltd.	12-Sep-21	9.45%	25.00%
	4	INE990D07312	Krishna Bhagya Jala Nigam Ltd.	31-Dec-21	8.75%	25.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA-Short Term Bond Index	1	INE019A07399	JSW Steel Ltd.	22-Dec-18	9.67%	10.00%
	2	INE069I07207	Indiabulls Real Estate Ltd.	21-Aug-20	11.50%	10.00%
	3	INE081T07134	Aasan Corporate Solutions Pvt. Ltd.	6-Jun-19	9.41%	10.00%
	4	INE114A07885	Steel Authority Of India Ltd.	21-Jan-20	8.30%	10.00%
	5	INE191H07060	PVR Ltd.	25-Feb-19	10.95%	10.00%
	6	INE245A08067	Tata Power Co. Ltd.	17-Nov-19	9.48%	10.00%
	7	INE522D07990	Manappuram Finance Ltd.	20-Dec-18	10.20%	10.00%
	8	INE713G08038	Vodafone Mobile Services Ltd.	10-Jul-19	10.25%	10.00%
	9	INE741X07010	Indiabulls Infraestate Ltd.	26-Jan-19	9.04%	10.00%
	10	INE896L07520	Indostar Capital Finance Ltd.	27-Mar-21	9.19%	10.00%
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	INE062A08140	State Bank of India	25-Oct-21	8.39%	10.00%
	4	INE090A08TU6	ICICI Bank Ltd.	7-Oct-23	7.60%	10.00%
	5	INE092T08CA0	IDFC Bank Ltd.	28-Jul-23	8.75%	10.00%
	6	INE095A08074	IndusInd Bank Ltd.	18-Apr-22	9.50%	10.00%
	7	INE238A08401	Axis Bank Ltd.	20-Oct-23	7.60%	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	INE020B08AK2	Rural Electrification Corporation Ltd.	7-Sep-22	7.03%	10.00%
	2	INE029A08040	Bharat Petroleum Corporation Ltd.	16-Jan-23	7.69%	2.69%
	3	INE053F07AC3	Indian Railway Finance Corporation Ltd.	27-Aug-27	7.33%	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	INE514E08FG5	Export Import Bank Of India	1-Sep-26	7.62%	10.00%
	7	INE540P07095	U. P. Power Corporation Ltd.	13-Feb-26	8.97%	10.00%
	8	INE733E07KH1	NTPC	24-Nov-21	6.72%	5.32%
	9	INE752E07OG5	Power Grid Corporation of India Ltd.	9-Aug-27	7.20%	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%
	1	INE028A08075	Bank of Baroda	9-Jan-20	9.48%	25.00%
	2	INE092T08972	IDFC Bank Ltd.	15-Apr-20	8.64%	25.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Short Term Banking Debt Index	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	INE020B07IV4	Rural Electrification Corporation Ltd.	18-Jun-19	9.02%	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	INE134E08HP9	Power Finance Corporation Ltd.	24-Jul-20	8.53%	10.00%
	5	INE261F08AK3	National Bank for Agriculture & Rural Development	31-Jan-20	8.50%	10.00%
	6	INE514E08FK7	Export Import Bank Of India	2-Mar-20	7.09%	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	INE557F08FA4	National Housing Bank	15-Mar-19	7.59%	8.48%
	10	INE733E07CF2	NTPC	9-Mar-20	8.78%	1.75%
	11	INE752E07LP2	Power Grid Corporation of India Ltd.	4-Sep-19	9.30%	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%	2.53%
	2	INE103G08032	Rajasthan Financial Corporation	22-Jan-23	9.24%	2.53%
	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%	5.73%
	5	INE514F07083	Neelachal Ispat Nigam Ltd.	27-Mar-24	11.90%	5.06%
	6	INE818F08037	Kerala Financial Corporation	30-Oct-21	9.15%	5.06%
	7	INE220H08016	Himachal Pradesh State Electricity Board	29-Mar-23	10.39%	7.59%
	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%	1.01%
	12	INE560K07128	PTC India Financial Services Ltd.	28-May-25	9.62%	5.40%
	13	INE683A08028	South Indian Bank Ltd.	31-Oct-25	10.25%	10.00%
	14	INE764L07165	Sadbhav Infrastructure Project Ltd.	27-Jun-22	0.00%	0.63%



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	15	INE519Q08137	Fincare Small Finance Bank Ltd.	22-Jun-24	11.30%	0.96%
	16	INE540P07350	U. P. Power Corporation Ltd.	20-Jan-28	10.15%	8.96%
	17	INE818W08032	ESAF Small Finance Bank Ltd.	1-Jun-25	11.50%	1.01%
	18	INE852O07022	Aptus Value Housing Finance India Ltd.	15-May-23	9.35%	0.84%
	19	INE735W08012	UTKARSH SMALL FINANCE BANK LTD.	9-Jul-25	10.58%	1.01%
	20	INE016P07138	Vistaar Financial Services Pvt. Ltd.	23-Jul-22	10.50%	1.65%
CRISIL A Short Term Bond 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%	0.80%
	3	INE582R07044	Continental Drug Co. Pvt. Ltd.	8-Apr-19	0.00%	5.31%
	4	INE949L07477	AU Small Finance Bank Ltd.	13-Jun-19	10.05%	5.31%
	5	INE423A07195	Adani Enterprises Ltd.	24-Apr-19	10.20%	7.96%
	6	INE396P08082	Utkarsh Small Finance Bank Ltd.	16-Jan-20	10.20%	2.65%
	7	INE180C07031	Capri Global Capital Ltd.	7-Mar-19	10.25%	0.80%
	8	INE124N07093	Ess Kay Fincorp Pvt. Ltd.	17-Jan-20	10.60%	1.86%
	9	INE443L07042	Belstar Investment & Finance Pvt. Ltd.	17-Jul-20	11.40%	2.65%
	10	INE530Z07012	Everbest Consultancy Services Pvt. Ltd.	26-Feb-19	0.00%	10.00%
	11	INE138A07561	Peninsula Land Ltd.	19-Dec-19	12.50%	2.39%
	12	INE850M07137	IFMR Capital Finance Pvt. Ltd.	2-May-19	9.69%	3.98%
	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%	7.96%
	15	INE216P07159	Aavas Financiers Ltd.	17-Apr-21	8.90%	0.53%
	16	INE252T07057	Xander Finance Pvt. Ltd.	30-Apr-21	9.70%	5.31%
	17	INE459T07058	Vastu Housing Finance Corporation Ltd.	27-Feb-21	9.95%	3.19%
	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%	3.45%
	20	INE226H07072	Sadbhav Engineering Ltd.	20-Dec-19	9.00%	3.72%
	21	INE172V07137	HOME CREDIT INDIA FINANCE PVT.LTD.	25-Jan-21	12.39%	2.12%
CRISIL Dynamic Gilt Index	1	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	25.86%
	2	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	10.46%
	3	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	9.89%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights	
	4	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	8.58%	
	5	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	4.32%	
	6	IN0020060037	08.20% CGL 2022 (Recaptalised Bond)	15-Feb-22	8.20%	5.94%	
	7	IN0020180017	06.65% CGL 2020	9-Apr-20	6.65%	4.48%	
	8	IN0020110022	07.80% CGL 2021	11-Apr-21	7.80%	6.18%	
	9	IN0020100015	07.80% CGL 2020	3-May-20	7.80%	6.48%	
	10	IN0020090042	06.90% CGL 2019	13-Jul-19	6.90%	5.29%	
	11	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	6.99%	
	12	IN0020080068	06.05% CGL 2019 (FEB)	2-Feb-19	6.05%	5.53%	
	CRISIL Composite Gilt Index	1	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	28.21%
		2	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	7.82%
		3	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	8.41%
4		IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	26.55%	
5		IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	9.85%	
6		IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	8.05%	
7		IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	7.28%	
8		IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	1.53%	
9		IN0020060037	08.20% CGL 2022 (Recaptalised Bond)	15-Feb-22	8.20%	2.30%	
CRISIL Long Term Gilt Index	1	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	41.48%	
	2	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	10.06%	
	3	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	9.97%	
	4	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	7.37%	
	5	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	7.30%	
	6	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	7.49%	
	7	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	8.23%	
	8	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	8.10%	
CRISIL Medium Term Gilt Index	1	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	40.15%	
	2	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	11.53%	
	3	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	9.37%	
	4	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	8.02%	

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	5	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	7.58%
	6	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	7.49%
	7	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	8.74%
	8	IN0020070069	08.28% CGL 2027 (Recaptalised Bond)	21-Sep-27	8.28%	7.13%
CRISIL Short Term Gilt Index	1	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	35.23%
	2	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	7.72%
	3	IN0020060037	08.20% CGL 2022 (Recaptalised Bond)	15-Feb-22	8.20%	10.02%
	4	IN0020180017	06.65% CGL 2020	9-Apr-20	6.65%	7.32%
	5	IN0020110022	07.80% CGL 2021	11-Apr-21	7.80%	9.92%
	6	IN0020080068	06.05% CGL 2019 (FEB)	2-Feb-19	6.05%	8.94%
	7	IN0020100015	07.80% CGL 2020	3-May-20	7.80%	10.21%
	8	IN0020120013	08.15% CGL 2022	11-Jun-22	8.15%	10.63%
CRISIL 2 month CD Index	1	INE168A16LV8	The Jammu & Kashmir Bank Ltd.	5-Nov-18	-	10.00%
	2	INE705A16QW4	Vijaya Bank	2-Nov-18	-	10.00%
	3	INE976G16IM6	RBL Bank Ltd.	5-Nov-18	-	10.00%
	4	INE141A16YH7	Oriental Bank Of Commerce	31-Oct-18	-	10.00%
	5	INE528G16R01	Yes Bank	30-Oct-18	-	10.00%
	6	INE562A16IS4	Indian Bank	6-Nov-18	-	10.00%
	7	INE556F16283	Small Industries Development Bank Of India	6-Nov-18	-	10.00%
	8	INE683A16LC6	South Indian Bank Ltd.	22-Oct-18	-	10.00%
	9	INE238A162E6	Axis Bank Ltd.	6-Nov-18	-	10.00%
	10	INE092T16FX8	IDFC Bank Ltd.	24-Oct-18	-	10.00%
CRISIL 3 month CD Index	1	INE949L16270	AU Small Finance Bank Ltd.	21-Dec-18	-	10.00%
	2	INE503A16ER9	DCB Bank Ltd.	21-Dec-18	-	10.00%
	3	INE238A16X18	Axis Bank Ltd.	20-Dec-18	-	10.00%
	4	INE551W16446	Ujjivan Small Finance Bank Ltd.	20-Dec-18	-	10.00%
	5	INE092T16GJ5	IDFC Bank Ltd.	19-Dec-18	-	10.00%
	6	INE095A16XD6	IndusInd Bank Ltd.	17-Dec-18	-	10.00%
	7	INE063P16305	Equitas Small Finance Bank Ltd.	17-Dec-18	-	10.00%
	8	INE237A167D8	Kotak Mahindra Bank Ltd.	14-Dec-18	-	10.00%
	9	INE976G16HW7	RBL Bank Ltd.	13-Dec-18	-	10.00%
	10	INE528G16Q36	Yes Bank	13-Dec-18	-	10.00%
CRISIL 6 month CD Index	1	INE528G16R68	Yes Bank	20-Feb-19	-	10.00%
	2	INE090A164P5	ICICI Bank Ltd.	15-Mar-19	-	10.00%
	3	INE040A16CC8	HDFC Bank Ltd.	8-Mar-19	-	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	4	INE095A16XL9	IndusInd Bank Ltd.	19-Mar-19	-	10.00%
	5	INE238A16Y82	Axis Bank Ltd.	26-Feb-19	-	10.00%
	6	INE237A169E2	Kotak Mahindra Bank Ltd.	15-Mar-19	-	10.00%
	7	INE514E16BI3	Export Import Bank Of India	13-Mar-19	-	10.00%
	8	INE063P16339	Equitas Small Finance Bank Ltd.	15-Mar-19	-	10.00%
	9	INE551W16305	Ujjivan Small Finance Bank Ltd.	15-Mar-19	-	10.00%
	10	INE556F16374	Small Industries Development Bank Of India	8-Mar-19	-	10.00%
CRISIL 1 Year CD Index	1	INE237A169G7	Kotak Mahindra Bank Ltd.	4-Sep-19	-	16.67%
	2	INE095A16YL7	IndusInd Bank Ltd.	20-Aug-19	-	16.67%
	3	INE514E16AS4	Export Import Bank Of India	9-Sep-19	-	16.67%
	4	INE261F16306	National Bank for Agriculture & Rural Development	27-Aug-19	-	16.67%
	5	INE238A168E3	Axis Bank Ltd.	23-Aug-19	-	16.67%
	6	INE092T16GB2	IDFC Bank Ltd.	14-Aug-19	-	16.67%
CRISIL 2 Month CP Index	1	INE556F14GW6	Small Industries Development Bank Of India	31-Oct-18	-	6.67%
	2	INE033L14IS8	Tata Capital Housing Finance Ltd.	5-Nov-18	-	5.00%
	3	INE001A14TP1	Housing Development Finance Corporation Ltd.	5-Nov-18	-	5.00%
	4	INE121A14PY7	Cholamandalam Investment & Finance Co. Ltd.	26-Oct-18	-	8.33%
	5	INE055A14GM1	Century Textiles & Industries Ltd.	29-Oct-18	-	6.67%
	6	INE489L14215	India Infoline Ltd.	29-Oct-18	-	6.67%
	7	INE148I14XJ8	Indiabulls Housing Finance Ltd.	30-Oct-18	-	5.00%
	8	INE265J14AN8	JM Financial Asset Reconstruction Co. Pvt. Ltd.	30-Oct-18	-	6.67%
	9	INE014N14738	National Cooperative Development Corporation	31-Oct-18	-	6.67%
	10	INE481G14915	Ultratech Cement Ltd.	2-Nov-18	-	6.67%
	11	INE028E14EL7	Kotak Securities Ltd.	31-Oct-18	-	6.67%
	12	INE274G14BT1	Indiabulls Ventures Ltd.	2-Nov-18	-	6.67%
	13	INE860H14I66	Aditya Birla Finance Ltd.	2-Nov-18	-	8.33%
	14	INE244L14BN7	Indiabulls Commercial Credit Ltd.	5-Nov-18	-	8.33%
	15	INE786A14AS1	JK Lakshmi Cement Ltd.	5-Nov-18	-	6.67%
CRISIL 3 Month CP Index	1	INE261F14DV2	National Bank for Agriculture & Rural Development	6-Dec-18	-	6.67%
	2	INE516Y14507	Piramal Housing Finance Pvt. Ltd.	6-Dec-18	-	5.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights	
	3	INE265J14AQ1	JM Financial Asset Reconstruction Co. Pvt. Ltd.	6-Dec-18	-	6.67%	
	4	INE205A14OS3	Vedanta Ltd.	6-Dec-18	-	10.00%	
	5	INE306N14OB8	Tata Capital Financial Services Ltd.	11-Dec-18	-	8.33%	
	6	INE660A14SW2	Sundaram Finance Ltd.	17-Dec-18	-	8.33%	
	7	INE001A14SX7	Housing Development Finance Corporation Ltd.	7-Dec-18	-	5.00%	
	8	INE110L14HS6	Reliance Jio Infocomm Ltd.	12-Dec-18	-	6.67%	
	9	INE667F14DY4	Sundaram BNP Paribas Home Finance Ltd.	12-Dec-18	-	5.00%	
	10	INE404K14DW6	Shapoorji Pallonji & Company Ltd.	14-Dec-18	-	10.00%	
	11	INE121A14PU5	Cholamandalam Investment & Finance Co. Ltd.	21-Dec-18	-	8.33%	
	12	INE020B14524	Rural Electrification Corporation Ltd.	20-Dec-18	-	6.67%	
	13	INE343G14016	Bharti Hexacom Ltd.	18-Dec-18	-	6.67%	
	14	INE403D14049	Bharti Telecom Ltd.	14-Dec-18	-	6.67%	
	CRISIL 6 Month CP Index	1	INE002A14BN2	Reliance Industries Ltd.	14-Mar-19	-	10.00%
		2	INE110L14IF1	Reliance Jio Infocomm Ltd.	8-Mar-19	-	10.00%
3		INE628A14CI2	UPL Ltd.	20-Feb-19	-	10.00%	
4		INE477L14EG1	India Infoline Housing Finance Ltd.	6-Mar-19	-	5.00%	
5		INE601U14919	Tata Motors Finance Ltd.	26-Feb-19	-	8.33%	
6		INE523H14M36	JM Financial Products Ltd.	28-Feb-19	-	8.33%	
7		INE115A14AM6	LIC Housing Finance Ltd.	21-Feb-19	-	5.00%	
8		INE015L14077	Edelweiss Asset Reconstruction Co. Ltd.	26-Feb-19	-	10.00%	
9		INE872A14LY4	SREI Infrastructure Finance Ltd.	5-Mar-19	-	8.33%	
10		INE001A14SI8	Housing Development Finance Corporation Ltd.	28-Feb-19	-	5.00%	
11		INE901W14844	JM Financial Capital Ltd.	11-Mar-19	-	10.00%	
12		INE713G14069	Vodafone Mobile Services Ltd.	14-Mar-19	-	10.00%	
CRISIL 1 Year CP Index	1	INE265J14AK4	JM Financial Asset Reconstruction Co. Pvt. Ltd.	23-Aug-19	-	15.00%	
	2	INE957N14AQ5	Hero Fincorp Ltd.	23-Aug-19	-	8.33%	
	3	INE975F14PZ2	Kotak Mahindra Investments Ltd.	27-Aug-19	-	15.00%	
	4	INE572E14FB2	PNB Housing Finance Ltd.	27-Aug-19	-	5.00%	
	5	INE692Q14973	Toyota Financial Services India Ltd.	30-Aug-19	-	8.33%	

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	6	INE756I14BZ0	HDB Financial Services Ltd.	30-Aug-19	-	8.33%
	7	INE248U14FI0	IIFL Wealth Finance Ltd.	15-Jul-19	-	15.00%
	8	INE667F14EC8	Sundaram BNP Paribas Home Finance Ltd.	21-Aug-19	-	5.00%
	9	INE202B14OA6	Dewan Housing Finance Corporation Ltd.	16-Aug-19	-	5.00%
	10	INE423A14IG9	ADANI ENTERPRISES LIMITED	9-Jul-19	-	15.00%
CRISIL 10 Year SDL Index	1	IN1220180112	08.54% ASSAM SDL 2028 (Aug)	21-Aug-28	8.54%	3.05%
	2	IN1520180077	08.47% GUJARAT SDL 2028	21-Aug-28	8.47%	9.43%
	3	IN1620180050	08.62% HARYANA SDL 2028	3-Sep-28	8.62%	5.78%
	4	IN1920170165	08.03% KARNATAKA SDL 2028	31-Jan-28	8.03%	8.69%
	5	IN2020180088	08.50% KERALA SDL 2028	21-Aug-28	8.50%	4.32%
	6	IN2120180053	08.42% MADHYA PRADESH SDL 2028	8-Aug-28	8.42%	5.90%
	7	IN2220180045	08.42% MAHARASHTRA SDL 2028	1-Aug-28	8.42%	5.42%
	8	IN2820180056	08.62% PUNJAB SDL 2028	13-Jun-28	8.62%	6.87%
	9	IN2920180188	08.63% RAJASTHAN SDL 2028	3-Sep-28	8.63%	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	IN3420180033	08.45% WEST BENGAL SDL 2028	25-Jul-28	8.45%	9.63%

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

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

## Portfolio Parameters – 03 September 2018

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
1	CRISIL Composite CD Index	0.3217	0.2989	7.3879%	0.3217
2	CRISIL Composite CP Index	0.2240	0.2076	7.7250%	0.2240
3	CRISIL Composite T-Bill Index	0.4328	0.4043	6.9349%	0.4328
4	CRISIL Composite Bond Fund Index	7.5774	5.0517	8.6019%	5.3456
5	CRISIL Short Term Bond Fund Index	2.1866	1.8024	8.4137%	1.9401
6	CRISIL Liquid Fund Index	0.1209	0.1125	7.3118%	0.1209
7	CRISIL Low Duration Debt Index	0.7008	0.6154	8.0149%	0.6677
8	CRISIL Ultra Short Term Debt Index	0.3225	0.2944	7.6547%	0.3178
9	CRISIL Money Market Index	0.2765	0.2570	7.5299%	0.2765
10	CRISIL Medium Term Debt Index	3.9967	3.1721	8.8044%	3.4305
11	CRISIL Medium To Long Term Debt Index	6.7666	4.8431	8.6789%	5.1505
12	CRISIL Long Term Debt Index	12.1426	6.9320	8.7864%	7.3427
13	CRISIL Corporate Bond Composite Index	5.0183	3.5852	9.0021%	3.8879
14	CRISIL Long Term Corporate Bond Index	8.3637	5.5493	9.2310%	6.0067
15	CRISIL Medium Term Corporate Bond Index	4.1097	3.2386	8.9811%	3.5198
16	CRISIL Short Term Corporate Bond Index	1.4849	1.2869	8.6863%	1.3976
17	CRISIL Composite Credit Risk Index	5.5147	3.7468	9.4662%	4.0535
18	CRISIL Banking and PSU Debt Index	3.0217	2.2790	8.4606%	2.4628
19	CRISIL Short Term Credit Risk Index	1.5475	1.3161	9.1235%	1.4246
20	CRISIL Dynamic Debt Index	5.5468	3.9833	8.5124%	4.2327
21	CRISIL Composite AA Long Term Bond Index	8.4778	5.4462	9.7934%	5.9208
22	CRISIL Composite AA Medium Term Bond Index	3.8880	3.0362	9.4335%	3.2841
23	CRISIL Composite AA Short Term Bond Index	1.6564	1.4195	9.1378%	1.5393
24	CRISIL AAA Long Term Bond Index	8.1925	5.5457	8.9226%	5.9846
25	CRISIL AAA Medium Term Bond Index	4.1878	3.3068	8.8327%	3.5993
26	CRISIL AAA Short Term Bond Index	1.4309	1.2452	8.5352%	1.3530
27	CRISIL AA Long Term Bond Index	8.4284	5.3913	9.8843%	5.8534
28	CRISIL AA Medium Term Bond Index	3.7735	2.9750	9.5154%	3.2116
29	CRISIL AA Short Term Bond Index	1.8587	1.5643	9.0989%	1.6954
30	CRISIL AA and AA+ Long Term Bond Index	8.5389	5.5399	9.6219%	6.0167
31	CRISIL AA and AA+ Medium Term Bond Index	3.9350	3.0539	9.5157%	3.3088

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
32	CRISIL AA and AA+ Short Term Bond Index	2.0827	1.7661	9.0589%	1.9202
33	CRISIL AA+ Long Term Bond Index	9.0446	5.7704	9.7587%	6.2905
34	CRISIL AA+ Medium Term Bond Index	4.0251	3.1102	9.3556%	3.3733
35	CRISIL AA+ Short Term Bond Index	1.7486	1.5301	9.0994%	1.6612
36	CRISIL AA- Long Term Bond Index	6.2733	4.3713	9.3135%	4.7287
37	CRISIL AA- Medium Term Bond Index	3.6479	2.8998	9.4108%	3.1103
38	CRISIL AA- Short Term Bond Index	1.0200	0.8722	9.3027%	0.9441
39	CRISIL Medium to Long Term Banking Debt Index	4.3737	3.3096	9.4378%	3.6214
40	CRISIL Short Term Banking Debt Index	1.2466	1.0823	8.9401%	1.1798
41	CRISIL Medium to Long Term PSU Debt Index	6.0764	4.3704	8.6845%	4.6838
42	CRISIL Short Term PSU Debt Index	1.3148	1.1370	8.3321%	1.2244
43	CRISIL A Medium To Long Term Bond Index	6.7381	3.8674	10.2857%	4.0723
44	CRISIL A Short Term Bond Index	1.5279	1.2695	10.4798%	1.3490
45	CRISIL Dynamic Gilt Index	6.0096	4.3460	7.9185%	4.5205
46	CRISIL Long Term Gilt Index	16.7780	8.6296	8.2314%	8.9849
47	CRISIL Medium Term Gilt Index	8.0723	5.7941	8.0627%	6.0276
48	CRISIL Short Term Gilt Index	3.2005	2.6955	7.8698%	2.8028
49	CRISIL Composite Gilt Index	10.5221	6.7203	8.1174%	6.9936
50	CRISIL 2 Month CD Index	0.1027	0.0959	7.1730%	0.1027
51	CRISIL 3 Month CD Index	0.2336	0.2177	7.2688%	0.2336
52	CRISIL 6 Month CD Index	0.4639	0.4311	7.6200%	0.4639
53	CRISIL 1 Year CD Index	0.9443	0.8736	8.0875%	0.9443
54	CRISIL 2 Month CP Index	0.1140	0.1060	7.5277%	0.1140
55	CRISIL 3 Month CP Index	0.2311	0.2146	7.7077%	0.2311
56	CRISIL 6 Month CP Index	0.4500	0.4158	8.2192%	0.4500
57	CRISIL 1 Year CP Index	0.9284	0.8495	9.3122%	0.9284
58	CRISIL 10 Year SDL Index	9.8232	6.4940	8.6179%	7.0537



## 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 1<sup>st</sup> 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 1<sup>st</sup> 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 03 Sept 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
<b>Composite Indices</b>			
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- 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- 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
<b>Gilt Indices</b>			
16	CRISIL Dynamic Gilt Index	To track the performance of a portfolio comprising of most liquid government securities without any maturity constraints.	1-Jan-97
17	CRISIL Short Term Gilt Index	To track the performance of a portfolio of government securities with residual maturity up to five years	1-Oct-04

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

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

Sr. No.	Index	Objective	Inception date
52	CRISIL Short Term Debt Hybrid 75+25 Fund Index	To track the performance of a debt-oriented hybrid portfolio having a blend of S&P BSE 200 TR(25%) and CRISIL Short Term Bond Fund Index (75%).	31-Mar-02
53	CRISIL Hybrid 25+75 - Aggressive Index	To track the performance of an equity-oriented hybrid portfolio having a blend of S&P BSE 200 TR(75%) and CRISIL Composite Bond Fund Index (25%).	31-Mar-02
54	CRISIL Hybrid 75+25 - Conservative Index	To track the performance of a 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
<b>Money Market Indices</b>			
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
<b>Dollar Denominated Indices</b>			
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
<b>FPI Indices</b>			
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
<b>Commodity Indices</b>			
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
<b>SDL Indices</b>			
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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