

CRISIL Indices

Factsheet

November 15 2018

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Constituent Details – 15 November 2018

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

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Long Term Bond Index	1	INE020B08BC7	Rural Electrification Corporation Ltd.	28-Sep-28	8.70%	10.00%
	2	INE040A08369	HDFC Bank Ltd.	21-Sep-26	7.95%	8.18%
	3	INE134E08JP5	Power Finance Corporation Ltd.	3-Apr-28	7.85%	10.00%
	4	INE148I08215	Indiabulls Housing Finance Ltd.	29-Jun-26	9.30%	10.00%
	5	INE153A08030	Mahanagar Telephone Nigam Ltd.	26-Mar-24	9.39%	6.01%
	6	INE202B07JC6	Dewan Housing Finance Corporation Ltd.	4-Jun-28	8.90%	10.00%
	7	INE244L08042	Indiabulls Commercial Credit Ltd.	28-Mar-28	8.85%	3.37%
	8	INE261F08AO5	National Bank for Agriculture & Rural Development	31-Aug-33	8.47%	10.00%
	9	INE296A08771	Bajaj Finance Ltd.	15-Jul-26	8.85%	4.28%
	10	INE514E08FN1	Export Import Bank Of India	18-May-27	7.56%	9.27%
	11	INE733E07KI9	NTPC	13-Dec-31	7.37%	8.88%
	12	INE752E07OG5	Power Grid Corporation of India Ltd.	9-Aug-27	7.20%	10.00%
CRISIL AAA Medium Term Bond Index	1	INE002A08500	Reliance Industries Ltd.	8-Nov-22	7.17%	10.00%
	2	INE020B08AP1	Rural Electrification Corporation Ltd.	30-Nov-22	7.45%	10.00%
	3	INE110L07096	Reliance Jio Infocomm Ltd.	14-Apr-23	8.00%	8.24%
	4	INE115A07DX1	LIC Housing Finance Ltd.	21-May-23	8.37%	6.81%
	5	INE134E08JB5	Power Finance Corporation Ltd.	10-Jun-22	7.28%	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%	10.00%
	8	INE514E08AX1	Export Import Bank Of India	11-May-22	9.30%	5.14%
	9	INE752E07KN9	Power Grid Corporation of India Ltd.	13-Mar-23	8.80%	7.85%
	10	INE861G08035	Food Corporation of India	7-Mar-22	9.95%	6.63%
	11	INE906B07FG1	National Highways Authority of India	18-Mar-22	7.60%	10.00%
	12	INE941D07133	Reliance Ports & Terminals Ltd.	12-Jun-23	8.45%	5.32%
CRISIL AAA Short Term Bond Index	1	INE001A07QI6	Housing Development Finance Corporation Ltd.	18-Jun-20	1.50%	10.00%
	2	INE002A08526	Reliance Industries Ltd.	24-Dec-20	7.07%	7.70%
	3	INE020B08AN6	Rural Electrification Corporation Ltd.	31-Dec-20	6.99%	10.00%
	4	INE053F07850	Indian Railway Finance Corporation Ltd.	26-Mar-19	8.33%	4.83%
	5	INE110L07120	Reliance Jio Infocomm Ltd.	16-Jul-21	8.70%	6.42%

	6	INE115A07NC4	LIC Housing Finance Ltd.	28-Aug-19	7.90%	10.00%
	7	INE134E08JL4	Power Finance Corporation Ltd.	7-Jun-19	7.80%	10.00%
	8	INE148I07JG7	Indiabulls Housing Finance Ltd.	21-Feb-20	8.75%	8.54%
	9	INE202B07IY2	Dewan Housing Finance Corporation Ltd.	4-Jun-21	8.90%	8.28%
	10	INE261F08AK3	National Bank for Agriculture & Rural Development	31-Jan-20	8.50%	10.00%
	11	INE556F08JC4	Small Industries Development Bank Of India	4-Sep-19	7.85%	10.00%
	12	INE752E07LP2	Power Grid Corporation of India Ltd.	4-Sep-19	9.30%	4.22%
CRISIL AA and AA+ Long Term Bond Index	1	INE013A074H7	Reliance Capital Ltd.	5-Oct-26	8.85%	10.00%
	2	INE092T08BQ8	IDFC Bank Ltd.	14-Oct-24	9.17%	7.86%
	3	INE121A08OH7	Cholamandalam Investment & Finance Co. Ltd.	23-Aug-28	9.75%	10.00%
	4	INE535H08728	Fullerton India Credit Co. Ltd.	8-Jun-28	9.30%	7.29%
	5	INE540P07087	U. P. Power Corporation Ltd.	14-Feb-25	8.97%	10.00%
	6	INE651J07622	JM Financial Credit Solutions Ltd.	7-Jun-28	9.75%	8.84%
	7	INE660A08BX8	Sundaram Finance Ltd.	19-Jan-28	8.45%	4.13%
	8	INE688I08178	Capital First Ltd.	24-Aug-27	8.25%	8.39%
	9	INE721A08DA2	Shriram Transport Finance Co. Ltd.	28-Mar-28	9.00%	10.00%
	10	INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	10.00%
	11	INE804I079Y6	ECL Finance Ltd.	6-Aug-28	9.85%	10.00%
	12	INE818F07047	Kerala Financial Corporation	4-Apr-24	8.69%	3.51%
CRISIL AA and AA+ Medium Term Bond Index	1	INE038A07266	Hindalco Industries Ltd.	27-Jun-22	9.55%	11.11%
	2	INE414G07CN8	Muthoot Finance Ltd.	19-Apr-23	9.00%	11.11%
	3	INE540P07061	U. P. Power Corporation Ltd.	15-Feb-23	8.97%	11.11%
	4	INE572E09619	PNB Housing Finance Ltd.	30-Aug-22	9.00%	11.11%
	5	INE651J07606	JM Financial Credit Solutions Ltd.	7-Jun-23	9.50%	11.11%
	6	INE669E08292	IDEA Cellular Ltd.	31-Jan-22	8.03%	11.11%
	7	INE721A07NW7	Shriram Transport Finance Co. Ltd.	12-Jul-23	9.30%	11.11%
	8	INE774D07SC1	Mahindra & Mahindra Financial Services Ltd.	19-Apr-22	8.25%	11.11%
	9	INE818F07021	Kerala Financial Corporation	4-Apr-22	8.90%	11.11%
CRISIL AA and AA+ Short Term Bond Index	1	INE121A07NW0	Cholamandalam Investment & Finance Co. Ltd.	26-Jul-19	7.80%	9.36%
	2	INE140A07344	Piramal Enterprises Ltd.	14-Jun-19	8.15%	5.75%
	3	INE155A08308	Tata Motors Ltd.	1-Aug-19	8.00%	8.51%
	4	INE205A07147	Vedanta Ltd.	15-Jun-21	8.50%	10.00%
	5	INE397D08029	Bharti Airtel Ltd.	20-Apr-20	8.25%	4.28%
	6	INE414G07CM0	Muthoot Finance Ltd.	19-Jun-21	8.75%	10.00%
	7	INE535H07AG6	Fullerton India Credit Co. Ltd.	8-Apr-21	0.00%	5.13%

	8	INE572E09601	PNB Housing Finance Ltd.	29-Feb-20	8.75%	10.00%
	9	INE694L07099	Talwandi Sabo Power Ltd.	20-Sep-19	7.75%	6.97%
	10	INE721A07NV9	Shriram Transport Finance Co. Ltd.	12-Jul-21	9.10%	10.00%
	11	INE774D07QA9	Mahindra & Mahindra Financial Services Ltd.	13-Dec-18	7.63%	10.00%
	12	INE804I074Y7	ECL Finance Ltd.	6-Aug-21	9.45%	10.00%
CRISIL AA Long Term Bond Index	1	INE081A08215	Tata Steel Ltd.	1-Oct-26	8.15%	11.11%
	2	INE124D08019	Reliance General Insurance Co. Ltd.	17-Aug-26	9.10%	11.11%
	3	INE528S08043	Edelweiss Retail Finance Ltd.	6-Oct-27	9.25%	11.11%
	4	INE530L07228	Edelweiss Housing Finance Ltd.	19-Jul-26	10.00%	11.11%
	5	INE540P07087	U. P. Power Corporation Ltd.	14-Feb-25	8.97%	11.11%
	6	INE909H08204	Tata Motors Finance Ltd.	26-Sep-24	10.35%	11.11%
	7	INE651J07622	JM Financial Credit Solutions Ltd.	7-Jun-28	9.75%	11.11%
	8	INE804I079Y6	ECL Finance Ltd.	6-Aug-28	9.85%	11.11%
	9	INE818F07047	Kerala Financial Corporation	4-Apr-24	8.69%	11.11%
CRISIL AA Medium Term Bond Index	1	INE038A07266	Hindalco Industries Ltd.	27-Jun-22	9.55%	11.11%
	2	INE053A07174	Indian Hotels Co. Ltd.	18-Nov-21	10.10%	11.11%
	3	INE081A08181	Tata Steel Ltd.	23-Apr-22	2.00%	11.11%
	4	INE414G07CN8	Muthoot Finance Ltd.	19-Apr-23	9.00%	11.11%
	5	INE540P07061	U. P. Power Corporation Ltd.	15-Feb-23	8.97%	11.11%
	6	INE651J07606	JM Financial Credit Solutions Ltd.	7-Jun-23	9.50%	11.11%
	7	INE669E08292	IDEA Cellular Ltd.	31-Jan-22	8.03%	11.11%
	8	INE804I077Y0	ECL Finance Ltd.	6-Aug-23	9.65%	11.11%
	9	INE818F07021	Kerala Financial Corporation	4-Apr-22	8.90%	11.11%
CRISIL AA Short Term Bond Index	1	INE140A07344	Piramal Enterprises Ltd.	14-Jun-19	8.15%	10.00%
	2	INE155A08308	Tata Motors Ltd.	1-Aug-19	8.00%	10.00%
	3	INE205A07147	Vedanta Ltd.	15-Jun-21	8.50%	10.00%
	4	INE414G07CM0	Muthoot Finance Ltd.	19-Jun-21	8.75%	10.00%
	5	INE477L07925	India Infoline Housing Finance Ltd.	6-Apr-20	0.00%	3.29%
	6	INE523H07809	JM Financial Products Ltd.	18-Dec-18	8.54%	4.30%
	7	INE601U07012	Sheba Properties Ltd.	27-May-20	0.00%	8.17%
	8	INE909H07CR6	Tata Motors Finance Ltd.	12-Mar-19	0.00%	9.72%
	9	INE657N07423	Edelweiss Commodities Services Ltd.	30-Apr-19	8.10%	8.25%
	10	INE669E07021	IDEA Cellular Ltd.	31-Oct-19	9.45%	6.28%
	11	INE694L07099	Talwandi Sabo Power Ltd.	20-Sep-19	7.75%	10.00%
	12	INE804I074Y7	ECL Finance Ltd.	6-Aug-21	9.45%	10.00%
CRISIL AA+ Long Term Bond Index	1	INE092T08BQ8	IDFC Bank Ltd.	14-Oct-24	9.17%	11.11%
	2	INE121A08OH7	Cholamandalam Investment & Finance Co. Ltd.	23-Aug-28	9.75%	11.11%
	3	INE528G08279	Yes Bank	24-Feb-25	8.85%	11.11%

	4	INE535H08728	Fullerton India Credit Co. Ltd.	8-Jun-28	9.30%	11.11%
	5	INE660A08BX8	Sundaram Finance Ltd.	19-Jan-28	8.45%	11.11%
	6	INE688I08178	Capital First Ltd.	24-Aug-27	8.25%	11.11%
	7	INE721A08DA2	Shriram Transport Finance Co. Ltd.	28-Mar-28	9.00%	11.11%
	8	INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	11.11%
	9	INE950O08154	Mahindra Rural Housing Finance Ltd.	7-Aug-28	9.40%	11.11%
CRISIL AA+ Medium Term Bond Index	1	INE084A08045	Bank of India	30-Sep-23	9.80%	14.29%
	2	INE092T08CA0	IDFC Bank Ltd.	28-Jul-23	8.75%	14.29%
	3	INE321N07053	KKR India Financial Services Pvt. Ltd.	16-Jan-22	0.00%	14.29%
	4	INE535H08660	Fullerton India Credit Co. Ltd.	25-Apr-23	9.30%	14.29%
	5	INE572E09619	PNB Housing Finance Ltd.	30-Aug-22	9.00%	14.29%
	6	INE721A07NW7	Shriram Transport Finance Co. Ltd.	12-Jul-23	9.30%	14.29%
	7	INE774D07SC1	Mahindra & Mahindra Financial Services Ltd.	19-Apr-22	8.25%	14.29%
CRISIL AA+ Short Term Bond Index	1	INE092T08121	IDFC Bank Ltd.	8-Apr-19	0.00%	10.00%
	2	INE121A07NW0	Cholamandalam Investment & Finance Co. Ltd.	26-Jul-19	7.80%	10.00%
	3	INE397D08029	Bharti Airtel Ltd.	20-Apr-20	8.25%	10.00%
	4	INE535H07AG6	Fullerton India Credit Co. Ltd.	8-Apr-21	0.00%	10.00%
	5	INE572E09601	PNB Housing Finance Ltd.	29-Feb-20	8.75%	10.00%
	6	INE641O07094	Piramal Finance Ltd.	7-Jun-19	8.50%	4.17%
	7	INE660A07PP6	Sundaram Finance Ltd.	28-Jan-20	8.56%	10.00%
	8	INE667F07GN4	Sundaram BNP Paribas Home Finance Ltd.	8-Feb-19	7.75%	6.75%
	9	INE721A07NV9	Shriram Transport Finance Co. Ltd.	12-Jul-21	9.10%	10.00%
	10	INE774D07QA9	Mahindra & Mahindra Financial Services Ltd.	13-Dec-18	7.63%	10.00%
	11	INE898G07187	North Karnataka Expressway Ltd.	15-Jul-19	0.00%	5.43%
	12	INE950O07032	Mahindra Rural Housing Finance Ltd.	5-Aug-19	8.74%	3.65%
CRISIL AA- Long Term Bond Index	1	INE160A08068	Punjab National Bank	8-Feb-25	8.23%	20.00%
	2	INE168A08046	The Jammu & Kashmir Bank Ltd.	27-Dec-24	9.25%	20.00%
	3	INE245A08125	Tata Power Co. Ltd.	16-Nov-23	7.99%	20.00%
	4	INE549F08509	Karnataka State Financial Corporation	18-Oct-24	9.24%	20.00%
	5	INE881J07FK1	SREI Equipment Finance Ltd.	25-May-28	9.25%	20.00%
CRISIL AA- Medium Term Bond Index	1	INE168A08038	The Jammu & Kashmir Bank Ltd.	24-Jun-22	9.50%	20.00%
	2	INE245A08109	Tata Power Co. Ltd.	16-Nov-21	7.99%	20.00%
	3	INE813H07077	Torrent Power Ltd.	25-Mar-23	10.35%	20.00%
	4	INE881J07DX9	SREI Equipment Finance Ltd.	11-May-22	10.25%	20.00%

	5	INE976G08064	RBL Bank Ltd.	14-Apr-23	10.20%	20.00%
CRISIL AA-Short Term Bond Index	1	INE081T07134	Aasan Corporate Solutions Pvt. Ltd.	6-Jun-19	9.41%	7.84%
	2	INE245A08091	Tata Power Co. Ltd.	16-Nov-20	7.99%	10.00%
	3	INE265J07274	JM Financial Asset Reconstruction Co. Pvt. Ltd.	15-Sep-21	0.00%	10.00%
	4	INE511C07607	Magma Fincorp Ltd.	19-Aug-19	8.99%	5.55%
	5	INE522D07990	Manappuram Finance Ltd.	20-Dec-18	10.20%	10.00%
	6	INE587O07198	Altico Capital India Pvt. Ltd.	29-Jun-20	10.50%	10.00%
	7	INE713G08038	Vodafone Mobile Services Ltd.	10-Jul-19	10.25%	10.00%
	8	INE741X07010	Indiabulls Infraestate Ltd.	26-Jan-19	9.04%	4.29%
	9	INE750H07089	Samvardhana Motherson International Ltd.	3-Jan-19	0.00%	10.00%
	10	INE813H07051	Torrent Power Ltd.	25-Mar-21	10.35%	4.70%
	11	INE814H07125	Adani Power Ltd.	14-Jan-19	10.70%	10.00%
	12	INE896L07454	Indostar Capital Finance Ltd.	24-Sep-21	9.45%	7.62%
CRISIL Medium to Long Term Banking Debt Index	1	INE028A08109	Bank of Baroda	1-Aug-22	8.60%	10.00%
	2	INE040A08377	HDFC Bank Ltd.	12-May-22	8.85%	10.00%
	3	INE062A08157	State Bank of India	2-Aug-22	8.15%	10.00%
	4	INE084A08045	Bank of India	30-Sep-23	9.80%	1.80%
	5	INE090A08UB4	ICICI Bank Ltd.	20-Jun-23	9.15%	10.00%
	6	INE092T08BQ8	IDFC Bank Ltd.	14-Oct-24	9.17%	10.00%
	7	INE095A08066	IndusInd Bank Ltd.	22-Mar-22	9.50%	10.00%
	8	INE237A08924	Kotak Mahindra Bank Ltd.	14-Jan-22	8.72%	2.92%
	9	INE238A08401	Axis Bank Ltd.	20-Oct-23	7.60%	10.00%
	10	INE476A08035	Canara Bank	5-Mar-25	9.55%	5.28%
	11	INE528G08352	Yes Bank	23-Dec-21	9.50%	10.00%
	12	INE692A08060	Union Bank Of India	30-Mar-22	9.10%	10.00%
CRISIL Medium to Long Term PSU Debt Index	1	INE020B08BC7	Rural Electrification Corporation Ltd.	28-Sep-28	8.70%	10.00%
	2	INE029A07075	Bharat Petroleum Corporation Ltd.	10-Mar-22	7.35%	2.65%
	3	INE134E08JB5	Power Finance Corporation Ltd.	10-Jun-22	7.28%	10.00%
	4	INE153A08030	Mahanagar Telephone Nigam Ltd.	26-Mar-24	9.39%	4.51%
	5	INE261F08AI7	National Bank for Agriculture & Rural Development	31-Jan-22	8.60%	10.00%
	6	INE514E08AX1	Export Import Bank Of India	11-May-22	9.30%	10.00%
	7	INE540P07087	U. P. Power Corporation Ltd.	14-Feb-25	8.97%	10.00%
	8	INE733E07KI9	NTPC	13-Dec-31	7.37%	9.32%
	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%	3.51%
	11	INE861G08035	Food Corporation of India	7-Mar-22	9.95%	10.00%
	12	INE906B07FG1	National Highways Authority of India	18-Mar-22	7.60%	10.00%

CRISIL Short Term Banking Debt Index	1	INE028A08075	Bank of Baroda	9-Jan-20	9.48%	16.67%
	2	INE062A08124	State Bank of India	6-Sep-21	9.00%	16.67%
	3	INE092T08121	IDFC Bank Ltd.	8-Apr-19	0.00%	16.67%
	4	INE528G08147	Yes Bank	22-Jan-20	9.65%	16.67%
	5	INE608A09098	Punjab & Sind Bank	22-Apr-19	11.05%	16.67%
	6	INE649A09100	State Bank of Hyderabad	24-Feb-20	9.20%	16.67%
CRISIL Short Term PSU Debt Index	1	INE020B08AN6	Rural Electrification Corporation Ltd.	31-Dec-20	6.99%	10.00%
	2	INE031A08582	Housing & Urban Development Corporation Ltd.	19-Mar-20	7.70%	8.49%
	3	INE053F07850	Indian Railway Finance Corporation Ltd.	26-Mar-19	8.33%	10.00%
	4	INE053T07026	ONGC Mangalore Petrochemicals Ltd.	10-Jun-19	8.12%	5.24%
	5	INE134E08JL4	Power Finance Corporation Ltd.	7-Jun-19	7.80%	10.00%
	6	INE206D08113	Nuclear Power Corporation Of India Ltd.	16-Nov-19	8.50%	1.81%
	7	INE261F08AK3	National Bank for Agriculture & Rural Development	31-Jan-20	8.50%	10.00%
	8	INE514E08AP7	Export Import Bank Of India	10-Jan-19	9.00%	10.00%
	9	INE556F08JC4	Small Industries Development Bank Of India	4-Sep-19	7.85%	10.00%
	10	INE557F08FA4	National Housing Bank	15-Mar-19	7.59%	9.72%
	11	INE752E07LP2	Power Grid Corporation of India Ltd.	4-Sep-19	9.30%	10.00%
	12	INE848E07AF2	National Hydroelectric Power Corporation Ltd.	15-Sep-20	6.91%	4.74%
CRISIL A Medium To Long Term Bond Index	1	INE535N08056	HVPNL 09.83% (HVPNL Bonds-100-2013 Series I) 28-Mar-2026	28-Mar-22	9.83%	2.55%
	2	INE103G08032	Rajasthan Financial Corp. 09.24% (Series III) 22-Jan-2023	22-Jan-23	9.24%	2.55%
	3	INE700N09013	RSRTC 09.70% 17-Jul-2022	17-Jul-22	9.70%	10.00%
	4	INE572F08071	RRVPN 10.15% (Tranche III) 28-Mar-2026	28-Mar-23	10.15%	5.78%
	5	INE514F07083	NINL 11.90% 27-Mar-2024	27-Mar-24	11.90%	5.11%
	6	INE220H08016	Himachal Pradesh State Electricity Board 10.39% (Series 2015-16 1st Tranche Call/Put 29-Mar-2023) 27-Mar-2026	29-Mar-23	10.39%	7.66%
	7	INE891F08018	RVUN 09.00% (Series Tranche 1) 24-Dec-2026	24-Dec-26	9.00%	10.00%
	8	INE340M08137	TNGDC 09.20% (Series -2/2014-15) 18-Dec-2024	18-Dec-21	9.20%	10.00%
	9	INE512S08013	Chhattisgarh State Power Distribution 08.72% Series CSPDCL ISSUE 2014-15 26-Mar-2035	26-Mar-35	8.72%	10.00%
	10	INE348L08033	MAS Financial Services 14.00% - 22-Jun-2022	22-Jun-22	14.00%	1.02%

	11	INE560K07128	PTCIFSL 09.62% (Series 4) 28-May-2025	28-May-25	9.62%	5.45%
	12	INE683A08028	SIB 10.25% (Basel III Tier II) 31-Oct-2025	31-Oct-25	10.25%	10.00%
	13	INE764L07165	Sadbhav Infrastructure Project 0% (Series D) 27-Jun-2022	27-Jun-22	0.00%	0.64%
	14	INE519Q08137	Fincare Small Finance Bank 11.30% (Tranche I) 22-Jun-2024	22-Jun-24	11.30%	0.97%
	15	INE540P07350	U. P. Power Corporation 10.15% (Series I) 20-Jan-2028	20-Jan-28	10.15%	9.04%
	16	INE818W08032	ESAF Small Finance Bank 11.50% 01-Jun-2025	1-Jun-25	11.50%	1.02%
	17	INE852O07022	Aptus Value Housing Finance 09.35% 15-May-2023	15-May-23	9.35%	0.85%
	18	INE808K08053	Arohan Financial Services 13.5% (Series A) 30-Sep-2025	30-Sep-25	13.50%	0.09%
	19	INE01E708057	Andhra Pradesh Capital Region 10.32% (Strpps E) 16-Aug-2028	16-Aug-28	10.32%	5.11%
	20	INE016P07146	Vistaar Financial Services 10.50% (Series III) 24-Aug-2025 P/C 24-Aug-2023	24-Aug-23	10.50%	1.76%
	21	INE735W08020	Utkarsh Micro Finance 10.5770% (Series II, Basel III Comp. Tier 2) 30-Aug-2025	30-Aug-25	10.58%	0.38%
CRISIL A Short Term Bond Index	1	INE658R08016	Aspire Home Finance Corporation 10.82% (SERIES A (2015-16)/11) 14-Dec-2018	14-Dec-18	10.82%	0.63%
	2	INE582R07044	Continental Drug 0.00% 08-Apr-2019	8-Apr-19	0.00%	4.18%
	3	INE949L07477	AU Financiers 10.05% (Series A) 13-June-2019	13-Jun-19	10.05%	4.18%
	4	INE423A07195	Adani Enterprises 10.20% 24-April-2019	24-Apr-19	10.20%	6.26%
	5	INE396P08082	Utkarsh Micro Finance 10.20% 16-Jan-2020	16-Jan-20	10.20%	2.09%
	6	INE180C07031	Capri Global Capital 10.25% (Series I Tranche III) 07-Mar-2019	7-Mar-19	10.25%	0.63%
	7	INE124N07093	Ess Kay Fincorp 10.60% 17-Jan-2020	17-Jan-20	10.60%	1.46%
	8	INE443L07042	Belstar Investment & Finance 11.40% (Series II) 17-July-2020	17-Jul-20	11.40%	2.09%
	9	INE530Z07012	Everbest Consultancy Services Pvt. Ltd. 0.00% 25-Jun-2021 P/C 26-Feb-2019	26-Feb-19	0.00%	8.35%
	10	INE138A07561	Peninsula Land 12.50% (Tranche XXX) 19-Dec-2019	19-Dec-19	12.50%	1.88%
	11	INE540P07285	U. P. Power Corporation 10.15% (Series B) 20-Jan-2021	20-Jan-21	10.15%	10.00%
	12	INE285J07033	Security & Intelligence Services (India) 9.50% 13-Apr-2021	13-Apr-21	9.50%	6.26%

	13	INE216P07159	Aavas Financiers 08.90% 17-Apr-2023 P/C 17-Apr-2021	17-Apr-21	8.90%	0.42%
	14	INE252T07057	Xander Finance (XFPL) 09.70% [SERIES IV] 30-Apr-2021	30-Apr-21	9.70%	4.18%
	15	INE459T07058	Vastu Housing Finance Corporation 09.95% (SeriesD) 27-Feb-2025 P/C 27-Feb-2021	27-Feb-21	9.95%	2.51%
	16	INE764L07181	Sadbhav Infrastructure Project Ltd. 0% (Series II) 06-Jun-2023 P/C 06-Jun-2021	6-Jun-21	0.00%	7.94%
	17	INE016P07120	Vistaar Financial Services 10.50% (Series I) 22-Jun-2023 P/C 22-Jun-2021	22-Jun-21	10.50%	2.71%
	18	INE172V07137	Home Credit India Finance 12.39% 25-Jan-2021	25-Jan-21	12.39%	1.67%
	19	INE413U07095	Samasta Microfinance 10.05% 20-Apr-2020	25-Jan-21	10.05%	1.04%
	20	INE010A07232	Prism Johnson 0.00% (Tranche XII) 27-Sep-2021	25-Jan-21	0.00%	3.34%
	21	INE811K07059	Prestige Estates Projects 10.50% (Tranche I) 10-Aug-2021	25-Jan-21	10.50%	0.42%
	22	INE890A07054	JMC Projects (India) 09.95% (Series III) 28-Aug-2023 P/C 27-Aug-2021	25-Jan-21	9.95%	3.13%
	23	INE192L07169	JSW Techno Projects (Series B) 0.00% 10-Apr-2022 P/C 28-Feb-2020	28-Feb-20	0.00%	8.35%
	24	INE850M07152	Northern Arc Capital Finance 09.80% 27-Sep-2019	27-Sep-19	9.80%	2.09%
	25	INE226H08013	Sadbhav Engineering Ltd. 09.90% 14-Sep-2021P/C 14-Mar-2020	14-Mar-20	9.90%	7.94%
	26	INE071I07047	Indofil Industries 09.87% (Series D) 28-Sep-2021	28-Sep-21	9.87%	6.26%
CRISIL AAA up to 1 Year Short Term Bond Index	1	INE001A07RE3	Housing Development Finance Corporation Ltd.	20-Mar-19	7.90%	16.67%
	2	INE020B08971	Rural Electrification Corporation Ltd.	7-Dec-18	8.05%	16.67%
	3	INE115A07NC4	LIC Housing Finance Ltd.	28-Aug-19	7.90%	16.67%
	4	INE134E08JL4	Power Finance Corporation Ltd.	7-Jun-19	7.80%	16.67%
	5	INE261F08600	National Bank for Agriculture & Rural Development	21-Jan-19	7.95%	16.67%
	6	INE556F08JC4	Small Industries Development Bank Of India	4-Sep-19	7.85%	16.67%
CRISIL AAA 1 to 3 Year Short Term Bond Index	1	INE001A07QI6	Housing Development Finance Corporation Ltd.	18-Jun-20	1.50%	16.67%
	2	INE002A08526	Reliance Industries Ltd.	24-Dec-20	7.07%	16.67%
	3	INE020B08AN6	Rural Electrification Corporation Ltd.	31-Dec-20	6.99%	16.67%
	4	INE115A07GO3	LIC Housing Finance Ltd.	21-Jan-20	8.47%	16.67%
	5	INE134E08IJ0	Power Finance Corporation Ltd.	16-Sep-21	7.47%	16.67%
	6	INE261F08AK3	National Bank for Agriculture & Rural Development	31-Jan-20	8.50%	16.67%

CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1	INE121A07NW0	Cholamandalam Investment & Finance Co. Ltd.	26-Jul-19	7.80%	16.67%
	2	INE140A07344	Piramal Enterprises Ltd.	14-Jun-19	8.15%	16.67%
	3	INE155A08308	Tata Motors Ltd.	1-Aug-19	8.00%	16.67%
	4	INE205A07089	Vedanta Ltd.	28-Oct-19	8.25%	16.67%
	5	INE721A07MP3	Shriram Transport Finance Co. Ltd.	17-Jan-19	7.60%	16.67%
	6	INE774D07QA9	Mahindra & Mahindra Financial Services Ltd.	13-Dec-18	7.63%	16.67%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1	INE205A07147	Vedanta Ltd.	15-Jun-21	8.50%	16.67%
	2	INE572E09601	PNB Housing Finance Ltd.	29-Feb-20	8.75%	16.67%
	3	INE694L07123	Talwandi Sabo Power Ltd.	30-Jul-21	9.23%	16.67%
	4	INE721A07NV9	Shriram Transport Finance Co. Ltd.	12-Jul-21	9.10%	16.67%
	5	INE774D07KO3	Mahindra & Mahindra Financial Services Ltd.	12-Nov-19	0.00%	16.67%
	6	INE804I074Y7	ECL Finance Ltd.	6-Aug-21	9.45%	16.67%
CRISIL Dynamic Gilt Index	1	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	27.07%
	2	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	9.01%
	3	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	8.94%
	4	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	8.01%
	5	IN0020180017	06.65% CGL 2020	9-Apr-20	6.65%	4.90%
	6	IN0020080068	06.05% CGL 2019 (FEB)	2-Feb-19	6.05%	5.45%
	7	IN0020110022	07.80% CGL 2021	11-Apr-21	7.80%	6.10%
	8	IN0020060037	08.20% CGL 2022 (Recapitalised Bond)	15-Feb-22	8.20%	5.73%
	9	IN0020110030	08.79% CGL 2021	8-Nov-21	8.79%	6.57%
	10	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	6.36%
	11	IN0020120013	08.15% CGL 2022	11-Jun-22	8.15%	6.53%
	12	IN0020060318	07.94% CGL 2021	24-May-21	7.94%	5.33%
CRISIL Composite Gilt Index	1	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	25.44%
	2	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	9.48%
	3	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	9.53%
	4	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	26.95%
	5	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	10.07%
	6	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	7.43%
	7	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	7.21%
	8	IN0020180017	06.65% CGL 2020	9-Apr-20	6.65%	2.02%

	9	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	1.88%
CRISIL Long Term Gilt Index	1	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	36.19%
	2	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	11.92%
	3	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	11.87%
	4	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	8.18%
	5	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	8.24%
	6	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	7.68%
	7	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	7.88%
	8	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	8.05%
CRISIL Medium Term Gilt Index	1	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	39.00%
	2	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	12.03%
	3	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	8.76%
	4	IN0020150010	07.68% CGL 2023	15-Dec-23	7.68%	8.14%
	5	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	8.15%
	6	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	9.13%
	7	IN0020140011	08.60% CGL 2028 -New 14 Year Bond.	2-Jun-28	8.60%	7.62%
	8	IN0020070036	08.26% CGL 2027 (Recaptalised Bond)	2-Aug-27	8.26%	7.18%
CRISIL Short Term Gilt Index	1	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	32.47%
	2	IN0020180017	06.65% CGL 2020	9-Apr-20	6.65%	9.01%
	3	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	8.55%
	4	IN0020080068	06.05% CGL 2019 (FEB)	2-Feb-19	6.05%	9.36%
	5	IN0020110022	07.80% CGL 2021	11-Apr-21	7.80%	10.36%
	6	IN0020060037	08.20% CGL 2022 (Recaptalised Bond)	15-Feb-22	8.20%	9.28%
	7	IN0020110030	08.79% CGL 2021	8-Nov-21	8.79%	10.69%
	8	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	10.28%
CRISIL 1 Month CD Index	1	INE092T16GR8	IDFC Bank Ltd.	4-Dec-18	-	10.00%
	2	INE090A166Q8	ICICI Bank Ltd.	3-Dec-18	-	10.00%
	3	INE238A163F1	Axis Bank Ltd.	5-Dec-18	-	10.00%
	4	INE976G16IN4	RBL Bank Ltd.	7-Dec-18	-	10.00%
	5	INE949L16387	AU Small Finance Bank Ltd.	7-Dec-18	-	10.00%
	6	INE095A16WU2	IndusInd Bank Ltd.	7-Dec-18	-	10.00%
	7	INE705A16RA8	Vijaya Bank	7-Dec-18	-	10.00%
	8	INE063P16388	Equitas Small Finance Bank Ltd.	6-Dec-18	-	10.00%
	9	INE562A16IX4	Indian Bank	6-Dec-18	-	10.00%
	10	INE237A169C6	Kotak Mahindra Bank Ltd.	3-Dec-18	-	10.00%
	1	INE092T16GL1	IDFC Bank Ltd.	28-Dec-18	-	10.00%
	2	INE705A16RD2	Vijaya Bank	21-Dec-18	-	10.00%

CRISIL 2 month CD Index	3	INE562A16IV8	Indian Bank	24-Dec-18	-	10.00%
	4	INE976G16IW5	RBL Bank Ltd.	24-Dec-18	-	10.00%
	5	INE168A16LX4	The Jammu & Kashmir Bank Ltd.	2-Jan-19	-	10.00%
	6	INE095A16YQ6	IndusInd Bank Ltd.	28-Dec-18	-	10.00%
	7	INE238A16IG3	Axis Bank Ltd.	31-Dec-18	-	10.00%
	8	INE237A169D4	Kotak Mahindra Bank Ltd.	24-Dec-18	-	10.00%
	9	INE434A16PJ0	Andhra Bank	20-Dec-18	-	10.00%
	10	INE090A16IQ9	ICICI Bank Ltd.	31-Dec-18	-	10.00%
CRISIL 3 month CD Index	1	INE095A16YO1	IndusInd Bank Ltd.	11-Feb-19	-	10.00%
	2	INE528G16R35	Yes Bank	7-Feb-19	-	10.00%
	3	INE514E16BH5	Export Import Bank Of India	12-Feb-19	-	10.00%
	4	INE261F16264	National Bank for Agriculture & Rural Development	14-Feb-19	-	10.00%
	5	INE556F16358	Small Industries Development Bank Of India	15-Feb-19	-	10.00%
	6	INE949L16379	AU Small Finance Bank Ltd.	14-Feb-19	-	10.00%
	7	INE443O16211	Credit Suisse AG	14-Feb-19	-	10.00%
	8	INE090A169O7	ICICI Bank Ltd.	14-Feb-19	-	10.00%
	9	INE063P16396	Equitas Small Finance Bank Ltd.	12-Feb-19	-	10.00%
	10	INE238A16X75	Axis Bank Ltd.	29-Jan-19	-	10.00%
CRISIL 6 month CD Index	1	INE238A166B3	Axis Bank Ltd.	17-May-19	-	25.00%
	2	INE556F16390	Small Industries Development Bank Of India	15-May-19	-	25.00%
	3	INE528G16S26	Yes Bank	29-Apr-19	-	25.00%
	4	INE237A163E5	Kotak Mahindra Bank Ltd.	25-Apr-19	-	25.00%
CRISIL 1 Year CD Index	1	INE092T16HK1	IDFC Bank Ltd.	30-Oct-19	-	20.00%
	2	INE095A16YS2	IndusInd Bank Ltd.	30-Oct-19	-	20.00%
	3	INE090A167Q6	ICICI Bank Ltd.	25-Oct-19	-	20.00%
	4	INE237A161H2	Kotak Mahindra Bank Ltd.	10-Oct-19	-	20.00%
	5	INE556F16473	Small Industries Development Bank Of India	9-Oct-19	-	20.00%
CRISIL 1 Month CP Index	1	INE178A14DN6	Chennai Petroleum Corporation Ltd.	3-Dec-18	-	10.00%
	2	INE463A14HC6	Berger Paints India Ltd.	3-Dec-18	-	10.00%
	3	INE018E14LW0	SBI Cards & Payment Services Pvt. Ltd.	3-Dec-18	-	8.33%
	4	INE397D14076	Bharti Airtel Ltd.	3-Dec-18	-	10.00%
	5	INE192R14089	Avenue Supermarts Ltd.	4-Dec-18	-	6.67%
	6	INE002A14AY1	Reliance Industries Ltd.	5-Dec-18	-	10.00%
	7	INE001A14SX7	Housing Development Finance Corporation Ltd.	7-Dec-18	-	5.00%
	8	INE742O14815	Reliance Retail Ltd.	3-Dec-18	-	6.67%
	9	INE213W14075	Fullerton India Home Finance Company Ltd.	4-Dec-18	-	5.00%

	10	INE722A14DF7	Shriram City Union Finance Ltd.	5-Dec-18	-	8.33%
	11	INE721A14BT4	Shriram Transport Finance Co. Ltd.	3-Dec-18	-	8.33%
	12	INE476M14BS2	L&T Housing Finance Ltd.	3-Dec-18	-	5.00%
	13	INE647O14BP0	Aditya Birla Fashion & Retail Ltd.	5-Dec-18	-	6.67%
CRISIL 2 Month CP Index	1	INE469Z14019	Bharti Realty Ltd.	21-Dec-18	-	10.00%
	2	INE261F14EF3	National Bank for Agriculture & Rural Development	21-Dec-18	-	6.67%
	3	INE267A14325	Hindustan Zinc Ltd.	26-Dec-18	-	10.00%
	4	INE774D14PG4	Mahindra & Mahindra Financial Services Ltd.	21-Dec-18	-	8.33%
	5	INE331A14GR5	The Ramco Cements Ltd.	27-Dec-18	-	6.67%
	6	INE055A14GR0	Century Textiles & Industries Ltd.	26-Dec-18	-	6.67%
	7	INE018E14LV2	SBI Cards & Payment Services Pvt. Ltd.	31-Dec-18	-	8.33%
	8	INE481G14972	Ultratech Cement Ltd.	27-Dec-18	-	6.67%
	9	INE601U14A11	Tata Motors Finance Ltd.	1-Jan-19	-	8.33%
	10	INE115A14AT1	LIC Housing Finance Ltd.	24-Dec-18	-	5.00%
	11	INE001A14TH8	Housing Development Finance Corporation Ltd.	27-Dec-18	-	5.00%
	12	INE134E14AD8	Power Finance Corporation Ltd.	24-Dec-18	-	6.67%
	13	INE477A14841	CanFin Homes Ltd.	31-Dec-18	-	5.00%
	14	INE557F14EI8	National Housing Bank	31-Dec-18	-	6.67%
CRISIL 3 Month CP Index	1	INE205A14PI1	Vedanta Ltd.	1-Feb-19	-	10.00%
	2	INE691I14IC3	L&T Infrastructure Finance Co. Ltd.	1-Feb-19	-	8.33%
	3	INE957N14BE9	Hero Fincorp Ltd.	1-Feb-19	-	8.33%
	4	INE774D14PJ8	Mahindra & Mahindra Financial Services Ltd.	1-Feb-19	-	8.33%
	5	INE233A14LV5	Godrej Industries Ltd.	1-Feb-19	-	10.00%
	6	INE901W14984	JM Financial Capital Ltd.	1-Feb-19	-	10.00%
	7	INE001A14SE7	Housing Development Finance Corporation Ltd.	14-Feb-19	-	5.00%
	8	INE148I14UK2	Indiabulls Housing Finance Ltd.	15-Feb-19	-	5.00%
	9	INE895D14301	Tata Sons Ltd.	15-Feb-19	-	10.00%
	10	INE975F14OU6	Kotak Mahindra Investments Ltd.	14-Feb-19	-	10.00%
	11	INE163K14044	Phoenix ARC Pvt. Ltd.	7-Feb-19	-	10.00%
	12	INE477A14940	CanFin Homes Ltd.	5-Feb-19	-	5.00%
CRISIL 6 Month CP Index	1	INE193E14AX2	Bajaj Electricals Ltd.	24-Apr-19	-	10.00%
	2	INE688I14HH0	Capital First Ltd.	30-Apr-19	-	8.33%
	3	INE001A14UC7	Housing Development Finance Corporation Ltd.	25-Apr-19	-	5.00%
	4	INE019A14ES9	JSW Steel Ltd.	25-Apr-19	-	10.00%
	5	INE975F14QK2	Kotak Mahindra Investments Ltd.	9-May-19	-	10.00%

	6	INE115A14BB7	LIC Housing Finance Ltd.	2-May-19	-	5.00%
	7	INE403G14KJ8	Standard Chartered Investments & Loans (India) Ltd.	26-Apr-19	-	8.33%
	8	INE851M14GB1	Volkswagen Finance Pvt. Ltd.	26-Apr-19	-	8.33%
	9	INE685A14062	Torrent Pharmaceuticals Ltd.	17-May-19	-	10.00%
	10	INE660N14AT9	SD Corporation Pvt. Ltd.	15-May-19	-	10.00%
	11	INE248U14EN3	IIFL Wealth Finance Ltd.	13-May-19	-	10.00%
	12	INE476M14BA0	L&T Housing Finance Ltd.	17-Apr-19	-	5.00%
CRISIL 1 Year CP Index	1	INE667F14EF1	Sundaram BNP Paribas Home Finance Ltd.	21-Oct-19	-	7.50%
	2	INE975F14QL0	Kotak Mahindra Investments Ltd.	1-Nov-19	-	20.00%
	3	INE957N14BA7	Hero Fincorp Ltd.	14-Oct-19	-	8.33%
	4	INE756I14CB9	HDB Financial Services Ltd.	21-Oct-19	-	8.33%
	5	INE213W14I09	Fullerton India Home Finance Company Ltd.	29-Oct-19	-	7.50%
	6	INE860H14J16	Aditya Birla Finance Ltd.	21-Oct-19	-	8.33%
	7	INE826M14067	Sylvanus Properties Ltd.	27-Sep-19	-	20.00%
	8	INE623B14AD6	Future Enterprises Ltd.	5-Sep-19	-	20.00%
CRISIL 10 Year SDL Index	1	IN1220180138	08.75% ASSAM SDL 2028	26-Sep-28	8.75%	3.05%
	2	IN1520180176	08.58% GUJARAT SDL 2028	31-Oct-28	8.58%	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	IN2820180049	8.34% PUNJAB SDL 2028	30-May-28	8.34%	6.87%
	9	IN2920180220	08.57% RAJASTHAN SDL 2028 A	31-Oct-28	8.57%	8.45%
	10	IN3120180150	08.56% TAMIL NADU SDL 2028	31-Oct-28	8.56%	16.10%
	11	IN3320180075	08.66% UTTAR PRADESH SDL 2028	31-Oct-28	8.66%	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 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 November 2018

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
1	CRISIL Composite CD Index	0.33	0.30	7.74%	0.33
2	CRISIL Composite CP Index	0.23	0.21	8.30%	0.23
3	CRISIL Composite T-Bill Index	0.44	0.41	7.07%	0.44
4	CRISIL Composite Bond Fund Index	8.55	5.18	8.75%	5.48
5	CRISIL Short Term Bond Fund Index	2.07	1.69	8.66%	1.82
6	CRISIL Liquid Fund Index	0.11	0.10	7.47%	0.11
7	CRISIL Low Duration Debt Index	0.72	0.62	8.44%	0.68
8	CRISIL Ultra Short Term Debt Index	0.34	0.30	8.08%	0.33
9	CRISIL Money Market Index	0.29	0.27	7.92%	0.29
10	CRISIL Medium Term Debt Index	3.85	3.02	9.07%	3.27
11	CRISIL Medium To Long Term Debt Index	6.83	4.78	8.83%	5.09
12	CRISIL Long Term Debt Index	12.89	7.16	8.95%	7.59
13	CRISIL Corporate Bond Composite Index	5.16	3.58	9.42%	3.89
14	CRISIL Long Term Corporate Bond Index	9.06	5.79	9.55%	6.27
15	CRISIL Medium Term Corporate Bond Index	3.97	3.08	9.34%	3.37
16	CRISIL Short Term Corporate Bond Index	1.40	1.20	9.33%	1.31
17	CRISIL Composite Credit Risk Index	5.37	3.65	9.93%	3.96
18	CRISIL Banking and PSU Debt Index	2.83	2.10	8.80%	2.28
19	CRISIL Short Term Credit Risk Index	1.38	1.17	9.92%	1.28
20	CRISIL Dynamic Debt Index	5.57	3.94	8.67%	4.19
21	CRISIL Composite AA Long Term Bond Index	7.91	5.15	10.08%	5.63
22	CRISIL Composite AA Medium Term Bond Index	4.03	3.13	9.89%	3.41
23	CRISIL Composite AA Short Term Bond Index	1.25	1.07	9.85%	1.18
24	CRISIL FPI Index	8.44	5.12	8.77%	5.42
25	CRISIL AAA Long Term Bond Index	9.60	6.10	9.29%	6.56
26	CRISIL AAA Medium Term Bond Index	3.96	3.08	9.17%	3.36
27	CRISIL AAA Short Term Bond Index	1.45	1.24	9.16%	1.35
28	CRISIL AA Long Term Bond Index	7.71	5.08	10.23%	5.54
29	CRISIL AA Medium Term Bond Index	3.89	3.02	9.99%	3.28
30	CRISIL AA Short Term Bond Index	1.35	1.14	9.98%	1.26
31	CRISIL AA and AA+ Long Term Bond Index	8.41	5.31	10.25%	5.82
32	CRISIL AA and AA+ Medium Term Bond Index	3.96	3.06	9.98%	3.33
33	CRISIL AA and AA+ Short Term Bond Index	1.63	1.38	9.75%	1.52
34	CRISIL AA+ Long Term Bond Index	8.50	5.42	9.90%	5.96

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
35	CRISIL AA+ Medium Term Bond Index	4.19	3.25	9.75%	3.57
36	CRISIL AA+ Short Term Bond Index	1.15	1.01	9.42%	1.11
37	CRISIL AA- Long Term Bond Index	6.60	4.38	9.91%	4.77
38	CRISIL AA- Medium Term Bond Index	3.81	2.95	10.24%	3.16
39	CRISIL AA- Short Term Bond Index	1.21	1.03	10.46%	1.13
40	CRISIL Medium to Long Term Banking Debt Index	4.17	3.18	10.17%	3.50
41	CRISIL Short Term Banking Debt Index	1.25	1.06	9.47%	1.16
42	CRISIL Medium to Long Term PSU Debt Index	5.89	4.12	8.83%	4.41
43	CRISIL Short Term PSU Debt Index	0.92	0.81	8.44%	0.88
44	CRISIL A Medium To Long Term Bond Index	6.94	4.02	10.48%	4.23
45	CRISIL A Short Term Bond Index	1.70	1.43	10.82%	1.52
46	CRISIL AAA up to 1 Year Short Term Bond Index	0.49	0.45	8.37%	0.49
47	CRISIL AAA 1 to 3 Year Short Term Bond Index	1.88	1.59	8.96%	1.73
48	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	0.57	0.52	9.19%	0.57
49	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	2.20	1.84	10.04%	2.02
50	CRISIL Dynamic Gilt Index	5.82	4.27	7.68%	4.43
51	CRISIL Long Term Gilt Index	17.57	8.90	8.00%	9.26
52	CRISIL Medium Term Gilt Index	7.97	5.69	7.83%	5.91
53	CRISIL Short Term Gilt Index	3.23	2.71	7.58%	2.81
54	CRISIL Composite Gilt Index	12.42	7.00	7.87%	7.28
55	CRISIL 1 Month CD Index	0.05	0.05	7.13%	0.05
56	CRISIL 2 Month CD Index	0.11	0.11	7.29%	0.11
57	CRISIL 3 Month CD Index	0.24	0.22	7.68%	0.24
58	CRISIL 6 Month CD Index	0.44	0.40	8.00%	0.44
59	CRISIL 1 Year CD Index	0.94	0.86	8.55%	0.94
60	CRISIL 1 Month CP Index	0.05	0.05	7.58%	0.05
61	CRISIL 2 Month CP Index	0.11	0.10	7.69%	0.11
62	CRISIL 3 Month CP Index	0.24	0.22	8.44%	0.24
63	CRISIL 6 Month CP Index	0.46	0.42	9.77%	0.46
64	CRISIL 1 Year CP Index	0.90	0.82	9.84%	0.90
65	CRISIL 10 Year SDL Index	9.81	6.47	8.58%	7.02
66	CRISIL 10 Year Gilt Index	9.19	6.42	7.82%	6.67

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 up to 1 Year Short Term Bond Index	13%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	19%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5%
	CRISIL AAA Medium Term Bond Index	20%
	CRISIL AA and AA+ Medium Term Bond Index	5%
	CRISIL Composite CD Index	6%
	CRISIL Composite CP Index	14%
CRISIL Liquid Fund Index	CRISIL Overnight Index	15%
	CRISIL 3 Month CD Index	5%
	CRISIL 2 Month CD Index	16%
	CRISIL 1 Month CD Index	5%
	CRISIL 3 Month CP Index	12%
	CRISIL 2 Month CP Index	37%
	CRISIL 1 Month CP Index	10%
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%

Index	Sub- Index	Sub-indices Weights (New)
		(2018-19)\$
	CRISIL 182 Day T-Bill Index	21%
	CRISIL 1 Year T-Bill Index	19%
CRISIL Low Duration Debt Index	CRISIL AAA up to 1 Year Short Term Bond Index	7%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	21%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5%
	CRISIL Composite CD Index	20%
	CRISIL Composite CP Index	45%
CRISIL Ultra Short Term Debt Index	CRISIL Composite CD Index	25%
	CRISIL Composite CP Index	60%
	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	24%
	CRISIL Composite CP Index	56%
	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%

Index	Sub- Index	Sub-indices Weights (New)
		(2018-19)\$
	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%
	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%

Index	Sub- Index	Sub-indices Weights (New)
		(2018-19)\$
	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%
	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%
CRISIL FPI Index	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%

Index	Sub- Index	Sub-indices Weights (New)
		(2018-19)\$
	CRISIL AA and AA+ Medium Term Bond Index	4%
	CRISIL AA and AA+ Short Term Bond Index	3%
	CRISIL Composite Gilt Index	44%

\$ 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***

For Upto 1 year and 1 to 3 year indices, maximum of 6 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 1 Month CD Index	25 to 35
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 1 month CP Index	25 to 35	-
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 Oct 2018
CRISIL Composite Gilt Index	46%
CRISIL AAA Long Term Bond Index	11%
CRISIL AAA Medium Term Bond Index	15%
CRISIL AAA Short Term Bond Index	11%
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 TREPS, CPs and CDs.	31-Mar-02
4	CRISIL Low Duration Debt Index	To track the performance of low duration debt portfolio comprising of short term AAA/AA+/AA rated bonds, CPs and CDs.	1-Jan-97
5	CRISIL Ultra Short Term Debt Index	To track the performance of an ultra-short term debt portfolio comprising of Treasury Bills, short term AAA/AA+/AA rated corporate bonds, CPs and CDs.	1-Jan-97
6	CRISIL Medium Term Debt Index	To track the performance of a medium term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Oct-04
7	CRISIL Medium To Long Term Debt Index	To track the performance of a medium to long term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Jan-97
8	CRISIL Long Term Debt Index	To track the performance of a long term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Oct-04
9	CRISIL Long Term Corporate Bond Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA- rated corporate bonds with residual maturity greater than 5 years.	31-Mar-02
10	CRISIL Medium Term Corporate Bond Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA- rated corporate bonds of residual maturity greater than 3 years and up to 5 years.	31-Mar-02
11	CRISIL Short Term Corporate Bond Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA- rated corporate bonds of residual maturity up to 3 years.	31-Mar-02
12	CRISIL Corporate Bond Composite Index	To track the performance of a corporate debt portfolio comprising of across maturity AAA/AA+/AA/AA- rated corporate bonds	31-Mar-02
13	CRISIL Composite Credit Risk Index	To track the performance of a credit risk debt portfolio comprising of across the maturity AAA/AA+/AA/AA-/A/A+/A- rated corporate bonds.	31-Mar-02
14	CRISIL Short Term Credit Risk Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA-/A/A+/A- rated corporate bonds with residual maturities up to 3 years.	31-Mar-02
15	CRISIL Dynamic Debt Index	To track the performance of a debt portfolio that includes government securities and AAA/AA+/AA rated corporate bonds across maturities	31-Mar-02
Gilt Indices			
16	CRISIL Dynamic Gilt Index	To track the performance of a portfolio comprising of most liquid government securities without any maturity constraints.	1-Jan-97
17	CRISIL Short Term Gilt Index	To track the performance of a portfolio of government securities with residual maturity up to five years	1-Oct-04

Sr. No.	Index	Objective	Inception date
18	CRISIL Medium Term Gilt Index	To track the performance of a portfolio of government securities with residual maturity greater than five and up to ten years	1-Oct-04
19	CRISIL Long Term Gilt Index	To track the performance of a portfolio of government securities with residual maturity greater than ten years	1-Oct-04
20	CRISIL Composite Gilt Index	To track the performance of a portfolio comprising most liquid government securities, in each of the long term, medium term and short term maturity segments	1-Oct-04
21	CRISIL 10 Year Gilt Index	CRISIL 10 Year Gilt Index seeks to track the performance of the 10 year benchmark government security	1-Sep-01
Credit Indices			
22	CRISIL AAA Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of AAA rated corporate bonds with residual maturity greater than five years	31-Mar-02
23	CRISIL AAA Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of AAA rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
24	CRISIL AAA Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of AAA rated corporate bonds with residual maturity up to three years	31-Mar-02
25	CRISIL Composite AA Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of "AA", "AA+" and "AA-" rated corporate bonds with residual maturity greater than five years	31-Mar-02
26	CRISIL Composite AA Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of "AA", "AA+" and "AA-" rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
27	CRISIL Composite AA Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA", "AA+" and "AA-" rated corporate bonds with residual maturity up to three years	31-Mar-02
28	CRISIL AA and AA+ Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of "AA" rated and "AA+" rated corporate bonds with residual maturity greater than five years	1-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	1-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	1-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	1-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	1-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	1-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	1-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	1-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	1-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	1-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	1-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	1-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 AAA up to 1 Year 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 1 year	31-Mar-02
43	CRISIL AAA 1 to 3 Year Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of AAA rated corporate bonds with residual maturity greater than one and up to three years	31-Mar-02
44	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of AA and AA+ rated corporate bonds with residual maturity up to 1 year	31-Mar-02
45	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of AA and AA+ rated corporate bonds with residual maturity greater than one and up to three years	31-Mar-02
Hybrid Indices			
46	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
47	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
48	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
49	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
50	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
51	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
52	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
53	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
54	CRISIL Arbitrage Index	To track the performance of an equity-oriented hybrid portfolio having a blend of S&P BSE Arbitrage Index* (70%) and CRISIL Liquid Fund Index (30%).	31-Jan-2012
55	CRISIL Equity Savings Index	To track the performance of an equity-oriented hybrid portfolio having a blend of S&P BSE Arbitrage Index* (35%), S&P BSE Sensex 50 TR (35%) and CRISIL Short Term Bond Fund Index (30%).	31-Jan-2012
Money Market Indices			
56	CRISIL Overnight Index	To track the performance of a money market portfolio with a 100% allocation to TREPS	17-Sep-03
57	CRISIL 1 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 1 month	31-Mar-02
58	CRISIL 2 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 2 months	31-Mar-02
59	CRISIL 3 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 3 months	31-Mar-02
60	CRISIL 6 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 6 months	31-Mar-02
61	CRISIL 1 Year CD Index	To track the performance of a portfolio of CDs with residual maturity around 1 year	31-Mar-02
62	CRISIL Composite CD Index	To track the performance of a portfolio of CDs across maturities	30-Sep-10
63	CRISIL 1 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 1 month	31-Mar-02
64	CRISIL 2 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 2 months	31-Mar-02
65	CRISIL 3 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 3 months	31-Mar-02
66	CRISIL 6 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 6 months	31-Mar-02
67	CRISIL 1 Year CP Index	To track the performance of a portfolio of CPs with residual maturity around 1 year	31-Mar-02
68	CRISIL Composite CP Index	To track the performance of a portfolio of CPs across maturities	30-Apr-07

Sr. No.	Index	Objective	Inception date
69	CRISIL 1 Month T-bill Index	To track the performance of 1 Month T-Bill	31-Mar-02
70	CRISIL 2 Month T-bill Index	To track the performance of 2 Month T-Bill	31-Mar-02
71	CRISIL 91 Day T-bill Index	To track the performance of the 'on-the-run' 91 Day T-Bill	1-Jan-95
72	CRISIL 182 day T-Bill Index	To track the performance of the 'on-the-run' 182 Day T-Bill	31-Mar-02
73	CRISIL 1 Year T-bill Index	To track the performance of the 'on-the-run' 1 Year T-Bill	1-Jan-95
74	CRISIL Composite T-Bill Index	To track the performance of T-Bills across maturities	8-Apr-05
75	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			
76	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
77	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
78	CRISIL Liquid Fund Dollar Index	To track the performance of CRISIL Liquid Fund Index (CRISIL Liquifex) converted in USD denomination	31-Mar-02
79	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
80	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
81	CRISIL 10 Year Gilt Dollar Index	To track the performance of CRISIL 10 Year Gilt Index converted in USD denomination	1-Sep-01
82	CRISIL Gilt Dollar Index	To track the performance of CRISIL Gilt Index converted in USD denomination	25-Aug-98
83	CRISIL FPI Dollar Index	To capture the performance of CRISIL FPI Index in USD denomination	31-Aug-11
Banking and PSU Indices			
84	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
85	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
86	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
87	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
88	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
FPI Indices			

Sr. No.	Index	Objective	Inception date
89	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 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			
90	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			
91	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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