

CRISIL Indices

Factsheet

December 16, 2019

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Constituent Details – 16 December 2019

The securities that would form a part of the indices with effect from 16 December 2019 are as follows:

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Long Term Bond Index	1	INE001A07SB7	Housing Development Finance Corporation Ltd.	22-Oct-29	8.05%	10.00%
	2	INE002A08567	Reliance Industries Ltd.	11-Dec-28	8.65%	4.96%
	3	INE020B08BU9	Rural Electrification Corporation Ltd.	25-Jun-29	8.30%	10.00%
	4	INE031A08699	Housing & Urban Development Corporation Ltd.	15-Mar-29	8.41%	8.19%
	5	INE053F07BW9	Indian Railway Finance Corporation Ltd.	7-Sep-29	7.50%	10.00%
	6	INE115A07OB4	LIC Housing Finance Ltd.	23-Mar-29	8.70%	6.85%
	7	INE134E08JX9	Power Finance Corporation Ltd.	23-Mar-29	9.10%	10.00%
	8	INE261F08BP0	National Bank for Agriculture & Rural Development	17-Oct-34	7.83%	10.00%
	9	INE733E07KL3	NTPC	17-Jul-29	7.32%	10.00%
	10	INE752E08619	Power Grid Corporation of India Ltd.	25-Oct-34	7.49%	10.00%
	11	INE906B07HG7	National Highways Authority of India	1-Aug-29	7.49%	10.00%
CRISIL AAA Medium Term Bond Index	1	INE001A07RV7	Housing Development Finance Corporation Ltd.	11-Jul-24	7.99%	10.00%
	2	INE01XX07026	Pipeline Infrastructure Ltd.	22-Mar-24	8.95%	4.95%
	3	INE020B08CC5	Rural Electrification Corporation Ltd.	26-Sep-23	7.55%	10.00%
	4	INE053F07BB3	Indian Railway Finance Corporation Ltd.	28-Feb-24	8.25%	10.00%
	5	INE094A08044	Hindustan Petroleum Corporation Ltd.	15-Dec-22	6.80%	10.00%
	6	INE110L07096	Reliance Jio Infocomm Ltd.	14-Apr-23	8.00%	10.00%
	7	INE115A07OM1	LIC Housing Finance Ltd.	18-Oct-24	7.79%	10.00%
	8	INE134E08JY7	Power Finance Corporation Ltd.	25-Sep-24	9.25%	10.00%
	9	INE261F08BK1	National Bank for Agriculture & Rural Development	29-May-24	7.69%	10.00%
	10	INE537P07463	India Infradebt Ltd.	23-Apr-24	9.00%	5.05%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	11	INE752E08593	Power Grid Corporation of India Ltd.	25-Oct-24	7.49%	10.00%
CRISIL AAA Short Term Bond Index	1	INE001A07RZ8	Housing Development Finance Corporation Ltd.	26-Sep-22	7.28%	10.00%
	2	INE002A08500	Reliance Industries Ltd.	8-Nov-22	7.17%	10.00%
	3	INE020B08948	Rural Electrification Corporation Ltd.	14-Aug-20	8.37%	10.00%
	4	INE115A07OK5	LIC Housing Finance Ltd.	23-Aug-21	7.24%	10.00%
	5	INE134E08KG2	Power Finance Corporation Ltd.	15-Oct-22	7.35%	10.00%
	6	INE261F08BO3	National Bank for Agriculture & Rural Development	19-Sep-22	6.98%	10.00%
	7	INE296A07PZ8	Bajaj Finance Ltd.	15-Jun-20	7.62%	10.00%
	8	INE556F08JL5	Small Industries Development Bank Of India	14-May-21	7.89%	10.00%
	9	INE557F08FE6	National Housing Bank	22-May-20	8.00%	4.27%
	10	INE733E07KK5	NTPC	3-May-22	7.93%	3.81%
	11	INE756I07CS7	HDB Financial Services Ltd.	25-Aug-22	8.00%	6.95%
	12	INE861G08035	Food Corporation of India	7-Mar-22	9.95%	4.98%
CRISIL AA and AA+ Long Term Bond Index	1	INE015L07618	Edelweiss Asset Reconstruction Co. Ltd.	8-Dec-28	9.90%	4.70%
	2	INE017A07559	The Great Eastern Shipping Co. Ltd.	12-Apr-28	8.85%	9.39%
	3	INE081A08215	Tata Steel Ltd.	1-Oct-26	8.15%	10.00%
	4	INE092T08BT2	IDFC First Bank Ltd.	27-Feb-25	8.52%	10.00%
	5	INE121A08OH7	Cholamandalam Investment & Finance Co. Ltd.	23-Aug-28	9.75%	8.35%
	6	INE540P07087	U. P. Power Corporation Ltd.	14-Feb-25	8.97%	10.00%
	7	INE608A08033	Punjab & Sind Bank	26-Oct-29	9.50%	4.95%
	8	INE651J07622	JM Financial Credit Solutions Ltd.	7-Jun-28	9.75%	10.00%
	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	INE812V07021	THDC India Ltd.	6-Sep-29	8.75%	10.00%
	12	INE818F07062	Kerala Financial Corporation	9-Jul-25	8.99%	2.61%
CRISIL AA and AA+ Medium Term Bond	1	INE092T08BO3	IDFC First Bank Ltd.	21-Aug-24	9.36%	10.00%
	2	INE148I08280	Indiabulls Housing Finance Ltd.	6-Sep-24	8.35%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights	
Index	3	INE295J08014	Coastal Gujarat Power Ltd.	25-Aug-23	9.70%	10.00%	
	4	INE414G07CN8	Muthoot Finance Ltd.	19-Apr-23	9.00%	10.00%	
	5	INE477L08097	IIFL Home Finance Ltd.	14-Apr-23	8.93%	10.00%	
	6	INE540P07061	U. P. Power Corporation Ltd.	15-Feb-23	8.97%	10.00%	
	7	INE651J07614	JM Financial Credit Solutions Ltd.	7-Jun-23	9.11%	10.00%	
	8	INE721A08DC8	Shriram Transport Finance Co. Ltd.	26-Apr-24	10.25%	10.00%	
	9	INE774D08LD2	Mahindra & Mahindra Financial Services Ltd.	24-Apr-23	9.70%	10.00%	
	10	INE818F07070	Kerala Financial Corporation	9-Jul-24	8.99%	10.00%	
	CRISIL AA and AA+ Short Term Bond Index	1	INE092T08EQ2	IDFC First Bank Ltd.	23-Mar-20	8.80%	5.76%
		2	INE148I07GE8	Indiabulls Housing Finance Ltd.	25-Sep-21	8.75%	10.00%
3		INE205A07154	Vedanta Ltd.	2-Jul-21	9.18%	10.00%	
4		INE295J08030	Coastal Gujarat Power Ltd.	12-Jun-20	9.15%	4.20%	
5		INE397D08037	Bharti Airtel Ltd.	20-Apr-21	8.35%	9.77%	
6		INE403D08058	Bharti Telecom Ltd.	19-May-20	9.85%	10.00%	
7		INE414G07BS9	Muthoot Finance Ltd.	30-Jan-20	9.00%	10.00%	
8		INE572E09361	PNB Housing Finance Ltd.	1-Jul-21	8.47%	10.00%	
9		INE694L07123	Talwandi Sabo Power Ltd.	30-Jul-21	9.23%	7.16%	
10		INE721A07NV9	Shriram Transport Finance Co. Ltd.	12-Jul-21	9.10%	10.00%	
11		INE755K07207	Dalmia Cement (Bharat) Ltd.	8-Jan-21	9.91%	3.11%	
12		INE774D07RK6	Mahindra & Mahindra Financial Services Ltd.	22-Jun-20	7.65%	10.00%	
CRISIL AA Long Term Bond Index	1	INE081A08215	Tata Steel Ltd.	1-Oct-26	8.15%	14.29%	
	2	INE092T08BT2	IDFC First Bank Ltd.	27-Feb-25	8.52%	14.29%	
	3	INE540P07087	U. P. Power Corporation Ltd.	14-Feb-25	8.97%	14.29%	
	4	INE608A08033	Punjab & Sind Bank	26-Oct-29	9.50%	14.29%	
	5	INE651J07622	JM Financial Credit Solutions Ltd.	7-Jun-28	9.75%	14.29%	
	6	INE812V07021	THDC India Ltd.	6-Sep-29	8.75%	14.29%	
	7	INE818F07062	Kerala Financial Corporation	9-Jul-25	8.99%	14.29%	
CRISIL AA Medium Term Bond Index	1	INE092T08BO3	IDFC First Bank Ltd.	21-Aug-24	9.36%	14.29%	
	2	INE295J08014	Coastal Gujarat Power Ltd.	25-Aug-23	9.70%	14.29%	
	3	INE414G07CN8	Muthoot Finance Ltd.	19-Apr-23	9.00%	14.29%	
	4	INE477L08097	IIFL Home Finance Ltd.	14-Apr-23	8.93%	14.29%	

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	5	INE540P07061	U. P. Power Corporation Ltd.	15-Feb-23	8.97%	14.29%
	6	INE651J07614	JM Financial Credit Solutions Ltd.	7-Jun-23	9.11%	14.29%
	7	INE818F07070	Kerala Financial Corporation	9-Jul-24	8.99%	14.29%
CRISIL AA Short Term Bond Index	1	INE038A07258	Hindalco Industries Ltd.	25-Apr-22	9.55%	10.00%
	2	INE081A08181	Tata Steel Ltd.	23-Apr-22	2.00%	9.86%
	3	INE092T08EQ2	IDFC First Bank Ltd.	23-Mar-20	8.80%	8.72%
	4	INE140A07427	Piramal Enterprises Ltd.	20-Nov-20	0.00%	2.46%
	5	INE205A07154	Vedanta Ltd.	2-Jul-21	9.18%	10.00%
	6	INE295J08030	Coastal Gujarat Power Ltd.	12-Jun-20	9.15%	6.36%
	7	INE397D08037	Bharti Airtel Ltd.	20-Apr-21	8.35%	10.00%
	8	INE414G07BS9	Muthoot Finance Ltd.	30-Jan-20	9.00%	10.00%
	9	INE540P07053	U. P. Power Corporation Ltd.	15-Feb-22	8.97%	10.00%
	10	INE548V07039	Nuvoco Vistas Corporation Ltd.	14-Sep-20	8.57%	7.89%
	11	INE694L07123	Talwandi Sabo Power Ltd.	30-Jul-21	9.23%	10.00%
	12	INE755K07207	Dalmia Cement (Bharat) Ltd.	8-Jan-21	9.91%	4.71%
CRISIL AA+ Long Term Bond Index	1	INE572E09346	PNB Housing Finance Ltd.	28-Apr-26	8.39%	11.11%
	2	INE721A08DA2	Shriram Transport Finance Co. Ltd.	28-Mar-28	9.00%	11.11%
	3	INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	11.11%
	4	INE957N08037	Hero Fincorp Ltd.	18-Jun-27	8.52%	11.11%
	5	INE017A07559	The Great Eastern Shipping Co. Ltd.	12-Apr-28	8.85%	11.11%
	6	INE121A08OH7	Cholamandalam Investment & Finance Co. Ltd.	23-Aug-28	9.75%	11.11%
	7	INE148I07JF9	Indiabulls Housing Finance Ltd.	4-Aug-28	8.90%	11.11%
	8	INE202E07252	Indian Renewable Energy Development Agency Ltd.	29-Mar-27	8.05%	11.11%
	9	INE535H08744	Fullerton India Credit Co. Ltd.	26-Apr-29	9.25%	11.11%
CRISIL AA+ Medium Term Bond Index	1	INE148I08280	Indiabulls Housing Finance Ltd.	6-Sep-24	8.35%	25.00%
	2	INE721A08DC8	Shriram Transport Finance Co. Ltd.	26-Apr-24	10.25%	25.00%
	3	INE768C07033	Zyduz Wellness Ltd.	16-Jan-24	9.14%	25.00%
	4	INE774D08LD2	Mahindra & Mahindra	24-Apr-23	9.70%	25.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Financial Services Ltd.			
CRISIL AA+ Short Term Bond Index	1	INE121A07005	Cholamandalam Investment & Finance Co. Ltd.	10-Feb-20	8.85%	9.18%
	2	INE137K07018	HPCL - Mittal Energy Ltd.	3-Sep-20	4.00%	10.00%
	3	INE148I07GE8	Indiabulls Housing Finance Ltd.	25-Sep-21	8.75%	10.00%
	4	INE403D08058	Bharti Telecom Ltd.	19-May-20	9.85%	10.00%
	5	INE477A07274	CanFin Homes Ltd.	28-Feb-21	7.64%	5.45%
	6	INE535H07969	Fullerton India Credit Co. Ltd.	14-Aug-20	7.68%	10.00%
	7	INE572E09361	PNB Housing Finance Ltd.	1-Jul-21	8.47%	10.00%
	8	INE667F07HM4	Sundaram BNP Paribas Home Finance Ltd.	13-Sep-22	8.15%	5.36%
	9	INE721A07NV9	Shriram Transport Finance Co. Ltd.	12-Jul-21	9.10%	10.00%
	10	INE774D07RK6	Mahindra & Mahindra Financial Services Ltd.	22-Jun-20	7.65%	10.00%
	11	INE957N07302	Hero Fincorp Ltd.	19-May-20	7.95%	10.00%
CRISIL AA- Long Term Bond Index	1	INE804I079Y6	ECL Finance Ltd.	6-Aug-28	9.85%	33.33%
	2	INE909H08212	Tata Motors Finance Ltd.	19-Dec-24	9.70%	33.33%
	3	INE168A08046	The Jammu & Kashmir Bank Ltd.	27-Dec-24	9.25%	33.33%
CRISIL AA- Medium Term Bond Index	1	INE909H08204	Tata Motors Finance Ltd.	26-Sep-24	10.35%	50.00%
	2	INE155A08241	Tata Motors Ltd.	10-Nov-23	9.35%	50.00%
CRISIL AA- Short Term Bond Index	1	INE114A07703	Steel Authority Of India Ltd.	30-Apr-20	8.72%	10.00%
	2	INE126A07251	Eid-Parry (India) Ltd.	27-Apr-21	8.25%	5.56%
	3	INE146O07284	Hinduja Leyland Finance Ltd.	7-Feb-20	8.85%	6.67%
	4	INE155A08340	Tata Motors Ltd.	22-Jun-22	7.50%	10.00%
	5	INE191H07177	PVR Ltd.	24-Nov-20	11.00%	3.61%
	6	INE245A08109	Tata Power Co. Ltd.	16-Nov-21	7.99%	10.00%
	7	INE262F07071	Karnataka Neeravari Nigam Ltd.	31-Mar-22	8.75%	10.00%
	8	INE265J07274	JM Financial Asset Reconstruction Co. Ltd.	15-Sep-21	0.00%	10.00%
	9	INE601U07079	Tata Motors Finance Ltd.	30-Jan-20	9.03%	10.00%
	10	INE738C07069	Bharat Aluminium Co. Ltd.	31-Jul-20	7.90%	10.00%
	11	INE786A07328	JK Lakshmi Cement Ltd.	6-Jan-20	8.70%	4.17%
	12	INE804I074Y7	ECL Finance Ltd.	6-Aug-21	9.45%	10.00%
CRISIL Medium	1	INE040A08393	HDFC Bank Ltd.	28-Dec-28	8.44%	14.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
to Long Term Banking Debt Index	2	INE062A08215	State Bank of India	30-Aug-24	8.75%	14.29%
	3	INE090A08UC2	ICICI Bank Ltd.	28-Dec-23	9.90%	14.29%
	4	INE092T08BT2	IDFC First Bank Ltd.	27-Feb-25	8.52%	14.29%
	5	INE095A08082	IndusInd Bank Ltd.	28-Mar-24	10.50%	14.29%
	6	INE238A08401	Axis Bank Ltd.	20-Oct-23	7.60%	14.29%
	7	INE608A08033	Punjab & Sind Bank	26-Oct-29	9.50%	14.29%
	CRISIL Medium to Long Term PSU Debt Index	1	INE020B08BU9	Rural Electrification Corporation Ltd.	25-Jun-29	8.30%
2		INE031A08699	Housing & Urban Development Corporation Ltd.	15-Mar-29	8.41%	8.94%
3		INE053F07BW9	Indian Railway Finance Corporation Ltd.	7-Sep-29	7.50%	10.00%
4		INE134E08JX9	Power Finance Corporation Ltd.	23-Mar-29	9.10%	10.00%
5		INE261F08BP0	National Bank for Agriculture & Rural Development	17-Oct-34	7.83%	10.00%
6		INE514E08EU9	Export Import Bank Of India	7-Dec-25	8.18%	3.10%
7		INE540P07061	U. P. Power Corporation Ltd.	15-Feb-23	8.97%	10.00%
8		INE733E07KL3	NTPC	17-Jul-29	7.32%	10.00%
9		INE752E08593	Power Grid Corporation of India Ltd.	25-Oct-24	7.49%	10.00%
10		INE848E07AO4	National Hydroelectric Power Corporation Ltd.	7-Oct-25	7.50%	6.61%
11		INE861G08043	Food Corporation of India	1-Mar-29	8.95%	1.34%
12		INE906B07HG7	National Highways Authority of India	1-Aug-29	7.49%	10.00%
CRISIL Short Term Banking Debt Index	1	INE028A08075	Bank of Baroda	9-Jan-20	9.48%	12.50%
	2	INE040A08377	HDFC Bank Ltd.	12-May-22	8.85%	12.50%
	3	INE062A08140	State Bank of India	25-Oct-21	8.39%	12.50%
	4	INE090A08TW2	ICICI Bank Ltd.	17-Mar-22	9.20%	12.50%
	5	INE092T08EQ2	IDFC First Bank Ltd.	23-Mar-20	8.80%	12.50%
	6	INE095A08074	IndusInd Bank Ltd.	18-Apr-22	9.50%	12.50%
	7	INE238A08443	Axis Bank Ltd.	28-Jun-22	8.75%	12.50%
	8	INE692A08060	Union Bank Of India	30-Mar-22	9.10%	12.50%
CRISIL Short Term PSU Debt Index	1	INE020B08948	Rural Electrification Corporation Ltd.	14-Aug-20	8.37%	10.00%
	2	INE031A08517	Housing & Urban Development Corporation Ltd.	13-Jan-20	6.81%	9.79%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights	
	3	INE053F07934	Indian Railway Finance Corporation Ltd.	8-Nov-21	7.24%	10.00%	
	4	INE134E08KG2	Power Finance Corporation Ltd.	15-Oct-22	7.35%	10.00%	
	5	INE261F08BO3	National Bank for Agriculture & Rural Development	19-Sep-22	6.98%	10.00%	
	6	INE514E08FK7	Export Import Bank Of India	2-Mar-20	7.09%	2.79%	
	7	INE556F08JL5	Small Industries Development Bank Of India	14-May-21	7.89%	10.00%	
	8	INE557F08FE6	National Housing Bank	22-May-20	8.00%	7.04%	
	9	INE733E07KK5	NTPC	3-May-22	7.93%	6.28%	
	10	INE752E07ME4	Power Grid Corporation of India Ltd.	23-Jan-20	8.20%	6.69%	
	11	INE848E07690	National Hydroelectric Power Corporation Ltd.	26-Nov-20	8.54%	7.40%	
	12	INE906B07FE6	National Highways Authority of India	23-Dec-21	7.17%	10.00%	
	CRISIL A Medium To Long Term Bond Index	1	INE103G08032	Rajasthan Financial Corporation	22-Jan-23	9.24%	3.35%
		2	INE572F08071	Rajasthan Rajya Vidyut Prasaran Nigam Ltd.	28-Mar-23	10.15%	7.59%
3		INE220H08016	Himachal Pradesh State Electricity Board Ltd.	29-Mar-23	10.39%	10.00%	
4		INE891F08018	Rajasthan Rajya Vidyut Utpadan Nigam Ltd.	24-Dec-26	9.00%	10.00%	
5		INE512S08013	Chhattisgarh State Power Distribution Co. Ltd.	26-Mar-35	8.72%	10.00%	
6		INE560K07128	PTC India Financial Services Ltd.	28-May-25	9.62%	7.16%	
7		INE683A08028	South Indian Bank Ltd.	31-Oct-25	10.25%	10.00%	
8		INE519Q08137	Fincare Small Finance Bank Ltd.	22-Jun-24	11.30%	1.27%	
9		INE540P07350	U. P. Power Corporation Ltd.	20-Jan-28	10.15%	10.00%	
10		INE818W08032	ESAF Small Finance Bank Ltd.	01-Jun-25	11.50%	1.34%	
11		INE852O07022	Aptus Value Housing Finance India Ltd.	15-May-23	9.35%	1.11%	
12		INE01E708057	Andhra Pradesh Capital Region Development Authority	16-Aug-28	10.32%	6.71%	
13		INE016P07146	Vistaar Financial Services Pvt. Ltd.	24-Aug-23	10.50%	2.31%	
14		INE760I07011	Meghalaya Energy	10-Jun-29	11.64%	3.35%	

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Corporation Ltd.			
	15	INE516Q08281	Asirvad Micro Finance Ltd.	30-May-24	11.63%	0.34%
	16	INE373S08267	Joyville Shapoorji Housing Pvt. Ltd.	17-May-24	10.00%	1.60%
	17	INE565A08035	Indian Overseas Bank	24-Sep-29	9.08%	10.00%
	18	INE850M08085	Northern Arc Capital Ltd.	25-Sep-23	11.60%	1.01%
	19	INE515Q08093	Annapurna Finance Pvt. Ltd.	02-May-26	12.87%	1.01%
	20	INE922K07047	India Shelter Finance Corporation Ltd.	01-Oct-26	11.25%	1.01%
	21	INE808K08061	Arohan Financial Services Ltd.	25-Oct-26	12.85%	0.84%
CRISIL A Short Term Bond Index	1	INE443L07042	Belstar Investment & Finance Pvt. Ltd.	17-Jul-20	11.40%	2.45%
	2	INE540P07285	U. P. Power Corporation Ltd.	20-Jan-21	10.15%	10.00%
	3	INE285J07033	Security & Intelligence Services (India) Ltd.	13-Apr-21	9.50%	7.36%
	4	INE216P07159	Aavas Financiers Ltd.	17-Apr-21	8.90%	0.49%
	5	INE252T07057	Xander Finance Pvt. Ltd.	30-Apr-21	9.70%	4.91%
	6	INE459T07058	Vastu Housing Finance Corporation Ltd.	27-Feb-21	9.95%	2.94%
	7	INE764L07181	Sadbhav Infrastructure Project Ltd.	6-Jun-21	0.00%	9.33%
	8	INE016P07120	Vistaar Financial Services Pvt. Ltd.	22-Jun-21	10.50%	3.19%
	9	INE413U07095	Samasta Microfinance Ltd.	20-Apr-20	10.05%	1.23%
	10	INE811K07059	Prestige Estates Projects Ltd.	10-Aug-21	10.50%	0.49%
	11	INE226H08013	Sadbhav Engineering Ltd.	14-Mar-20	9.90%	9.33%
	12	INE071I07047	Indofil Industries Ltd.	28-Sep-21	9.87%	7.36%
	13	INE515Q07244	Annapurna Finance Pvt. Ltd.	1-Mar-21	11.82%	4.91%
	14	INE205B07046	Elecon Engineering Co. Ltd.	28-Feb-22	12.25%	2.94%
	15	INE192L07201	JSW Techno Projects Management Ltd.	6-Mar-22	0.00%	10.00%
	16	INE316W07021	Hero Solar Energy Pvt. Ltd.	10-Jun-22	11.84%	9.82%
	17	INE010A08081	Prism Johnson Ltd.	25-Jul-22	10.70%	5.64%
	18	INE01HV07031	Vivriti Capital Pvt. Ltd.	16-Aug-21	11.50%	1.96%
	19	INE124N07333	Ess Kay Fincorp Ltd.	13-Sep-20	11.94%	0.74%
	20	INE890A08011	JMC Projects (India) Ltd.	21-Oct-22	10.55%	4.91%
CRISIL AA and AA+ up to 1	1	INE205A07030	Vedanta Ltd.	17-Aug-20	9.45%	20.00%
	2	INE397D08029	Bharti Airtel Ltd.	20-Apr-20	8.25%	20.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
Year Short Term Bond Index	3	INE414G07BS9	Muthoot Finance Ltd.	30-Jan-20	9.00%	20.00%
	4	INE572E09437	PNB Housing Finance Ltd.	25-Sep-20	7.77%	20.00%
	5	INE774D07SG2	Mahindra & Mahindra Financial Services Ltd.	20-Jul-20	8.75%	20.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1	INE148I07GE8	Indiabulls Housing Finance Ltd.	25-Sep-21	8.75%	16.67%
	2	INE205A07154	Vedanta Ltd.	2-Jul-21	9.18%	16.67%
	3	INE295J08055	Coastal Gujarat Power Ltd.	14-Jun-22	9.15%	16.67%
	4	INE414G07CM0	Muthoot Finance Ltd.	19-Jun-21	8.75%	16.67%
	5	INE721A07NV9	Shriram Transport Finance Co. Ltd.	12-Jul-21	9.10%	16.67%
	6	INE774D07RV3	Mahindra & Mahindra Financial Services Ltd.	29-Jan-21	7.53%	16.67%
CRISIL AAA up to 1 Year Short Term Bond Index	1	INE001A07RP9	Housing Development Finance Corporation Ltd.	15-Oct-20	8.62%	16.67%
	2	INE020B08948	Rural Electrification Corporation Ltd.	14-Aug-20	8.37%	16.67%
	3	INE115A07GO3	LIC Housing Finance Ltd.	21-Jan-20	8.47%	16.67%
	4	INE134E08JV3	Power Finance Corporation Ltd.	14-Sep-20	8.20%	16.67%
	5	INE261F08BB0	National Bank for Agriculture & Rural Development	24-Aug-20	8.15%	16.67%
	6	INE557F08FE6	National Housing Bank	22-May-20	8.00%	16.67%
CRISIL AAA 1 to 3 Year Short Term Bond Index	1	INE001A07RZ8	Housing Development Finance Corporation Ltd.	26-Sep-22	7.28%	16.67%
	2	INE002A08500	Reliance Industries Ltd.	8-Nov-22	7.17%	16.67%
	3	INE020B08BN4	Rural Electrification Corporation Ltd.	18-Jun-21	8.15%	16.67%
	4	INE115A07OK5	LIC Housing Finance Ltd.	23-Aug-21	7.24%	16.67%
	5	INE134E08KG2	Power Finance Corporation Ltd.	15-Oct-22	7.35%	16.67%
	6	INE261F08BO3	National Bank for Agriculture & Rural Development	19-Sep-22	6.98%	16.67%
CRISIL Dynamic Gilt Index	1	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	11.67%
	2	IN0020180488	07.32% CGL 2024	28-Jan-24	7.32%	8.55%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights	
	3	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	4.32%	
	4	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	6.10%	
	5	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	4.07%	
	6	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	11.12%	
	7	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	3.93%	
	8	IN0020020171	06.35% CGL 2020	2-Jan-20	6.35%	5.99%	
	9	IN0020060078	08.24% CGL 2027 (Recapitalised Bond)	15-Feb-27	8.24%	10.94%	
	10	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	11.89%	
	11	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	11.69%	
	12	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	9.73%	
	CRISIL Composite Gilt Index	1	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	19.14%
		2	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	7.09%
3		IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	18.22%	
4		IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	9.14%	
5		IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	17.81%	
6		IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	17.49%	
7		IN0020180488	07.32% CGL 2024	28-Jan-24	7.32%	4.28%	
8		IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	1.97%	
9		IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	4.87%	
CRISIL Long Term Gilt Index	1	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	9.13%	
	2	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	17.79%	
	3	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	17.47%	
	4	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	13.71%	
	5	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	13.08%	
	6	IN0020190024	07.62% CGL 2039	15-Sep-39	7.62%	4.43%	
	7	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	14.59%	
	8	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	9.80%	
CRISIL Medium Term Gilt Index	1	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	15.66%	
	2	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	5.80%	
	3	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	5.46%	
	4	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	14.91%	
	5	IN0020060078	08.24% CGL 2027 (Recapitalised Bond)	15-Feb-27	8.24%	14.68%	
	6	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	15.68%	

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	7	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	11.86%
	8	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	15.94%
CRISIL Short Term Gilt Index	1	IN0020180488	07.32% CGL 2024	28-Jan-24	7.32%	17.56%
	2	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	8.07%
	3	IN0020020171	06.35% CGL 2020	2-Jan-20	6.35%	12.31%
	4	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	19.98%
	5	IN0020180017	06.65% CGL 2020	9-Apr-20	6.65%	7.26%
	6	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	15.56%
	7	IN0020180470	07.00% CGL 2021	21-Jan-21	7.00%	6.66%
	8	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	12.60%
CRISIL 1 Month CD Index	1	INE040A16CD6	HDFC Bank Ltd.	15-Jan-20	-	10.00%
	2	INE095A16ZL4	IndusInd Bank Ltd.	06-Jan-20	-	10.00%
	3	INE090A166S4	ICICI Bank Ltd.	14-Jan-20	-	10.00%
	4	INE556F16523	Small Industries Development Bank Of India	15-Jan-20	-	10.00%
	5	INE171A16IJ3	Federal Bank Ltd.	15-Jan-20	-	10.00%
	6	INE092T16JF7	IDFC First Bank Ltd.	14-Jan-20	-	10.00%
	7	INE949L16585	AU Small Finance Bank Ltd.	14-Jan-20	-	10.00%
	8	INE238A165J8	Axis Bank Ltd.	14-Jan-20	-	10.00%
	9	INE480Q16333	Cooperatieve Centrale Raiffeisen-Boerenleenbank	14-Jan-20	-	10.00%
	10	INE503A16FO3	DCB Bank Ltd.	14-Jan-20	-	10.00%
CRISIL 2 month CD Index	1	INE667A16GS5	Syndicate Bank	31-Jan-20	-	10.00%
	2	INE608A16OQ7	Punjab & Sind Bank	14-Feb-20	-	10.00%
	3	INE028A16BR3	Bank Of Baroda	10-Feb-20	-	10.00%
	4	INE683A16MU6	South Indian Bank Ltd.	31-Jan-20	-	10.00%
	5	INE480Q16366	Cooperatieve Centrale Raiffeisen-Boerenleenbank	12-Feb-20	-	10.00%
	6	INE238A160K7	Axis Bank Ltd.	07-Feb-20	-	10.00%
	7	INE556F16531	Small Industries Development Bank Of India	28-Jan-20	-	10.00%
	8	INE095A16ZN0	IndusInd Bank Ltd.	27-Jan-20	-	10.00%
	9	INE261F16348	National Bank for Agriculture & Rural Development	29-Jan-20	-	10.00%
	10	INE090A168S0	ICICI Bank Ltd.	11-Feb-20	-	10.00%
CRISIL 3 month CD Index	1	INE092T16NF9	IDFC First Bank Ltd.	02-Mar-20	-	10.00%
	2	INE063P16784	Equitas Small Finance Bank Ltd.	04-Mar-20	-	10.00%
	3	INE551W16834	Ujjivan Small Finance Bank	02-Mar-20	-	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Ltd.			
	4	INE238A162L1	Axis Bank Ltd.	04-Mar-20	-	10.00%
	5	INE171A16HX6	Federal Bank Ltd.	11-Mar-20	-	10.00%
	6	INE040A16CE4	HDFC Bank Ltd.	06-Mar-20	-	10.00%
	7	INE141A16ZA9	Oriental Bank Of Commerce	12-Mar-20	-	10.00%
	8	INE095A16ZX9	IndusInd Bank Ltd.	05-Mar-20	-	10.00%
	9	INE261F16371	National Bank for Agriculture & Rural Development	13-Mar-20	-	10.00%
	10	INE090A163T9	ICICI Bank Ltd.	05-Mar-20	-	10.00%
CRISIL 6 month CD Index	1	INE095A16E05	IndusInd Bank Ltd.	27-May-20	-	10.00%
	2	INE092T16NE2	IDFC First Bank Ltd.	26-May-20	-	10.00%
	3	INE238A161S8	Axis Bank Ltd.	25-May-20	-	10.00%
	4	INE261F16421	National Bank for Agriculture & Rural Development	12-Jun-20	-	10.00%
	5	INE028A16B00	Bank Of Baroda	01-Jun-20	-	10.00%
	6	INE556F16648	Small Industries Development Bank Of India	04-Jun-20	-	10.00%
	7	INE562A16JS2	Indian Bank	01-Jun-20	-	10.00%
	8	INE514E16AY2	Export Import Bank Of India	08-Jun-20	-	10.00%
	9	INE608A16ON4	Punjab & Sind Bank	08-Jun-20	-	10.00%
	10	INE434A16QK6	Andhra Bank	05-Jun-20	-	10.00%
CRISIL 1 Year CD Index	1	INE095A16E21	IndusInd Bank Ltd.	01-Dec-20	-	10.00%
	2	INE237A166K5	Kotak Mahindra Bank Ltd.	26-Nov-20	-	10.00%
	3	INE238A160S0	Axis Bank Ltd.	01-Dec-20	-	10.00%
	4	INE171A16IL9	Federal Bank Ltd.	23-Nov-20	-	10.00%
	5	INE562A16KB6	Indian Bank	25-Nov-20	-	10.00%
	6	INE949L16973	AU Small Finance Bank Ltd.	02-Dec-20	-	10.00%
	7	INE556F16754	Small Industries Development Bank Of India	02-Dec-20	-	10.00%
	8	INE551W16818	Ujjivan Small Finance Bank Ltd.	20-Nov-20	-	10.00%
	9	INE514E16BP8	Export Import Bank Of India	02-Dec-20	-	10.00%
	10	INE434A16QS9	Andhra Bank	17-Nov-20	-	10.00%
CRISIL 1 Month CP Index	1	INE094O14BV3	Daimler Financial Services India Pvt. Ltd.	7-Jan-20	-	8.33%
	2	INE140A14A48	Piramal Enterprises Ltd.	6-Jan-20	-	10.00%
	3	INE723X14550	Trust Investment Advisors Pvt. Ltd.	6-Jan-20	-	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	4	INE691114JB3	L&T Infrastructure Finance Co. Ltd.	10-Jan-20	-	8.33%
	5	INE033L14JJ5	Tata Capital Housing Finance Ltd.	15-Jan-20	-	7.50%
	6	INE916D14L36	Kotak Mahindra Prime Ltd.	8-Jan-20	-	8.33%
	7	INE423A14KD2	Adani Enterprises Ltd.	15-Jan-20	-	10.00%
	8	INE476M14BV 6	L&T Housing Finance Ltd.	15-Jan-20	-	7.50%
	9	INE245A14CI5	Tata Power Co. Ltd.	15-Jan-20	-	10.00%
	10	INE087M14447	Bahadur Chand Investments Pvt. Ltd.	14-Jan-20	-	10.00%
	11	INE763G14HI3	ICICI Securities Ltd.	14-Jan-20	-	10.00%
CRISIL 2 Month CP Index	1	INE742F14LK7	Adani Ports & Special Economic Zone Ltd.	14-Feb-20	-	10.00%
	2	INE601U14DK1	Tata Motors Finance Ltd.	12-Feb-20	-	8.33%
	3	INE165K14759	Jhajjar Power Ltd.	12-Feb-20	-	6.67%
	4	INE338I14BH5	Motilal Oswal Financial Services Ltd.	10-Feb-20	-	6.67%
	5	INE957N14DE5	Hero Fincorp Ltd.	31-Jan-20	-	8.33%
	6	INE849D14GI9	ICICI Securities Primary Dealership Ltd.	31-Jan-20	-	8.33%
	7	INE445L14BC3	Nabha Power Ltd.	31-Jan-20	-	6.67%
	8	INE763G14HK9	ICICI Securities Ltd.	28-Jan-20	-	6.67%
	9	INE001A14UZ8	Housing Development Finance Corporation Ltd.	24-Jan-20	-	5.00%
	10	INE652X14403	Muthoot Homefin (India) Ltd.	24-Jan-20	-	5.00%
	11	INE289B14FQ7	Gic Housing Finance Ltd.	24-Jan-20	-	5.00%
	12	INE700G14074	Hdfc Securities Ltd.	12-Feb-20	-	6.67%
	13	INE733E14609	NTPC	14-Feb-20	-	6.67%
	14	INE481G14BE4	Ultratech Cement Ltd.	06-Feb-20	-	10.00%
CRISIL 3 Month CP Index	1	INE019A14IE0	JSW Steel Ltd.	16-Mar-20	-	10.00%
	2	INE742O14DW 1	Reliance Retail Ltd.	12-Mar-20	-	8.33%
	3	INE110L14MQ0	Reliance Jio Infocomm Ltd.	2-Mar-20	-	10.00%
	4	INE522D14LW3	Manappuram Finance Ltd.	2-Mar-20	-	8.33%
	5	INE872A14MP0	SREI Infrastructure Finance Ltd.	16-Mar-20	-	8.33%
	6	INE850M14877	Northern Arc Capital Ltd.	16-Mar-20	-	8.33%
	7	INE849A14106	Trent Ltd.	13-Mar-20	-	8.33%
	8	INE397D14167	Bharti Airtel Ltd.	6-Mar-20	-	10.00%
	9	INE114A14IE9	Steel Authority Of India Ltd.	5-Mar-20	-	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	10	INE623B14AT2	Future Enterprises Ltd.	3-Mar-20	-	8.33%
	11	INE481G14BF1	Ultratech Cement Ltd.	2-Mar-20	-	10.00%
CRISIL 6 Month CP Index	1	INE094O14BU5	Daimler Financial Services India Pvt. Ltd.	05-Jun-20	-	8.33%
	2	INE002A14DW9	Reliance Industries Ltd.	29-May-20	-	10.00%
	3	INE742O14DQ3	Reliance Retail Ltd.	29-May-20	-	10.00%
	4	INE514E14OJ9	Export Import Bank Of India	27-May-20	-	8.33%
	5	INE996L14177	Credit Suisse Finance (India) Pvt. Ltd.	25-May-20	-	8.33%
	6	INE477A14AR9	CanFin Homes Ltd.	25-May-20	-	5.00%
	7	INE018E14OG7	SBI Cards & Payment Services Pvt. Ltd.	21-May-20	-	8.33%
	8	INE001A14VK8	Housing Development Finance Corporation Ltd.	26-May-20	-	5.00%
	9	INE556F14HM5	Small Industries Development Bank Of India	16-Jun-20	-	8.33%
	10	INE261F14GA9	National Bank for Agriculture & Rural Development	08-Jun-20	-	8.33%
	11	INE667F14ES4	Sundaram BNP Paribas Home Finance Ltd.	29-May-20	-	5.00%
	12	INE244N14327	Mahindra Vehicle Manufacturers Ltd.	12-Jun-20	-	10.00%
	13	INE103C14096	SMC Global Securities Ltd.	28-May-20	-	5.00%
CRISIL 1 Year CP Index	1	INE257A14193	Bharat Heavy Electricals Ltd.	27-Nov-20	-	16.67%
	2	INE704I14CY1	Barclays Investments & Loans (India) Pvt. Ltd.	27-Nov-20	-	5.56%
	3	INE244N14319	Mahindra Vehicle Manufacturers Ltd.	26-Nov-20	-	8.33%
	4	INE996L14185	Credit Suisse Finance (India) Pvt. Ltd.	23-Nov-20	-	5.56%
	5	INE115A14CI0	LIC Housing Finance Ltd.	19-Nov-20	-	8.33%
	6	INE477A14AQ1	CanFin Homes Ltd.	18-Nov-20	-	8.33%
	7	INE691I14JK4	L&T Infrastructure Finance Co. Ltd.	17-Nov-20	-	5.56%
	8	INE733E14591	NTPC	07-Nov-20	-	16.67%
	9	INE155A14QY3	Tata Motors Ltd.	06-Nov-20	-	8.33%
	10	INE371K14AG6	Tata Realty & Infrastructure Ltd.	30-Oct-20	-	16.67%
CRISIL 10 Year	1	IN1020190287	07.20% A P SDL 2029	23-Oct-29	7.20%	3.47%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
SDL Index	2	IN1320190151	07.24% BIHAR SDL 2029	23-Oct-29	7.24%	6.77%
	3	IN1520190142	07.24% GUJARAT SDL 2029	13-Nov-29	7.24%	13.74%
	4	IN1620190125	07.17% HARYANA SDL 2029	9-Oct-29	7.17%	3.41%
	5	IN1920190106	07.17% KARNATAKA SDL 2029	27-Nov-29	7.17%	7.26%
	6	IN2020190178	07.18% KERALA SDL 2029	27-Nov-29	7.18%	5.44%
	7	IN2220190085	07.20% MAHARASHTRA SDL 2029	23-Oct-29	7.20%	5.24%
	8	IN2820190071	07.19% PUNJAB SDL 2029	9-Oct-29	7.19%	5.10%
	9	IN2920190237	07.16% RAJASTHAN SDL 2029	16-Oct-29	7.16%	12.34%
	10	IN3120190217	07.17% TAMIL NADU SDL 2029	27-Nov-29	7.17%	12.86%
	11	IN3320190132	07.19% UTTAR PRADESH SDL 2029 (Nov)	27-Nov-29	7.19%	18.55%
	12	IN3420190131	07.19% WEST BENGAL SDL 2029	27-Nov-29	7.19%	5.81%
	CRISIL Broad Based Gilt Index	1	IN0020020171	06.35% CGL 2020	2-Jan-20	6.35%
2		IN0020110071	08.19% CGL 2020	16-Jan-20	8.19%	1.28%
3		IN0020180017	06.65% CGL 2020	9-Apr-20	6.65%	0.62%
4		IN0020000025	10.70% CGL 2020	22-Apr-20	10.70%	0.10%
5		IN0020100015	07.80% CGL 2020	3-May-20	7.80%	1.23%
6		IN0020140029	08.27% CGL 2020 (New 6 Year Bond)	9-Jun-20	8.27%	1.17%
7		IN0020000124	11.60% CGL 2020	27-Dec-20	11.60%	0.09%
8		IN0020120054	08.12% CGL 2020	10-Dec-20	8.12%	1.28%
9		IN0020180470	07.00% CGL 2021	21-Jan-21	7.00%	0.57%
10		IN0020110022	07.80% CGL 2021	11-Apr-21	7.80%	1.17%
11		IN0020060318	07.94% CGL 2021	24-May-21	7.94%	0.86%
12		IN0020010040	10.25% CGL 2021	30-May-21	10.25%	0.45%
13		IN0020190099	06.17% CGL 2021	15-Jul-21	6.17%	0.40%
14		IN0020110030	08.79% CGL 2021	8-Nov-21	8.79%	1.44%
15		IN0020060037	08.20% CGL 2022 (Recapitalised Bond)	15-Feb-22	8.20%	1.00%
16		IN0020020072	08.35% CGL 2022	14-May-22	8.35%	1.34%
17		IN0020120013	08.15% CGL 2022	11-Jun-22	8.15%	1.37%
18		IN0020070028	08.08% CGL 2022 (Recapitalised Bond)	2-Aug-22	8.08%	1.20%
19		IN0020039031	05.87% CGL 2022	28-Aug-22	5.87%	0.19%
20		IN0020070051	08.13% CGL 2022	21-Sep-22	8.13%	1.22%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			(Recapitalised Bond)			
	21	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	1.72%
	22	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	0.69%
	23	IN0020030014	06.30% CGL 2023	9-Apr-23	6.30%	0.23%
	24	IN0020030055	06.17% CGL 2023	12-Jun-23	6.17%	0.24%
	25	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	1.34%
	26	IN0020130061	08.83% CGL 2023	25-Nov-23	8.83%	1.44%
	27	IN0020150010	07.68% CGL 2023	15-Dec-23	7.68%	1.53%
	28	IN0020180488	07.32% CGL 2024	28-Jan-24	7.32%	1.51%
	29	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	1.08%
	30	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	1.46%
	31	IN0020190396	06.18% CGL 2024	4-Nov-24	6.18%	0.14%
	32	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	1.58%
	33	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	1.56%
	34	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	1.56%
	35	IN0020030071	05.97% CGL 2025	25-Sep-25	5.97%	0.29%
	36	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	2.06%
	37	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	0.76%
	38	IN0020120039	08.33% CGL 2026	9-Jul-26	8.33%	1.56%
	39	IN0020160035	06.97% CGL 2026	6-Sep-26	6.97%	1.56%
	40	IN0020010081	10.18% CGL 2026	11-Sep-26	10.18%	0.26%
	41	IN0020140060	08.15% CGL 2026 - New 12 Year Govt.Stock	24-Nov-26	8.15%	1.50%
	42	IN0020060078	08.24% CGL 2027 (Recapitalised Bond)	15-Feb-27	8.24%	1.93%
	43	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	2.10%
	44	IN0020070036	08.26% CGL 2027 (Recapitalised Bond)	2-Aug-27	8.26%	1.28%
	45	IN0020070069	08.28% CGL 2027 (Recapitalised Bond)	21-Sep-27	8.28%	1.56%
	46	IN0020020247	06.01% CGL 2028	25-Mar-28	6.01%	0.26%
	47	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	1.96%
	48	IN0020140011	08.60% CGL 2028 -New 14 Year Bond.	2-Jun-28	8.60%	1.46%
	49	IN0020030022	06.13% CGL 2028	4-Jun-28	6.13%	0.19%
	50	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	20-Mar-29	7.59%	1.67%
	51	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	2.06%
	52	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	0.72%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	53	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	2.06%
	54	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	1.54%
	55	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	1.47%
	56	IN0020110055	08.97% CGL 2030	5-Dec-30	8.97%	1.56%
	57	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	1.07%
	58	IN0020060086	08.28% CGL 2032 (Recapitalised Bond)	15-Feb-32	8.28%	1.57%
	59	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	1.62%
	60	IN0020070044	08.32% CGL 2032 (Recapitalised Bond)	2-Aug-32	8.32%	1.55%
	61	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	2.10%
	62	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	1.08%
	63	IN0020140052	08.24% CGL 2033 (New 19 year bond)	10-Nov-33	8.24%	1.72%
	64	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	1.16%
	65	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	1.72%
	66	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	1.73%
	67	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	1.72%
	68	IN0020060045	08.33% CGL 2036	7-Jun-36	8.33%	1.49%
	69	IN0020080050	06.83% CGL 2039	19-Jan-39	6.83%	0.23%
	70	IN0020190024	07.62% CGL 2039	15-Sep-39	7.62%	0.52%
	71	IN0020100031	08.30% CGL 2040	2-Jul-40	8.30%	1.56%
	72	IN0020110063	08.83% CGL 2041	12-Dec-41	8.83%	1.56%
	73	IN0020120062	08.30% CGL 2042	31-Dec-42	8.30%	1.81%
	74	IN0020190040	07.69% CGL 2043	17-Jun-43	7.69%	0.47%
	75	IN0020130079	09.23% CGL 2043 -New 30 Year Bond.	23-Dec-43	9.23%	1.38%
	76	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	1-Dec-44	8.17%	1.68%
	77	IN0020150044	08.13% CGL 2045	22-Jun-45	8.13%	1.70%
	78	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	1.73%
	79	IN0020190032	07.72% CGL 2049	15-Jun-49	7.72%	1.11%
	80	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	0.95%
	81	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	1.73%
	82	IN0020190057	07.63% CGL 2059	17-Jun-59	7.63%	1.03%
CRISIL Broad Based Long Term Gilt	1	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	4.83%
	2	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	3.62%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	3	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	3.46%
	4	IN0020110055	08.97% CGL 2030	5-Dec-30	8.97%	3.66%
	5	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	2.52%
	6	IN0020060086	08.28% CGL 2032 (Recaptalised Bond)	15-Feb-32	8.28%	3.69%
	7	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	3.79%
	8	IN0020070044	08.32% CGL 2032 (Recaptalised Bond)	2-Aug-32	8.32%	3.64%
	9	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	4.92%
	10	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	2.53%
	11	IN0020140052	08.24% CGL 2033 (New 19 year bond)	10-Nov-33	8.24%	4.04%
	12	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	2.71%
	13	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	4.03%
	14	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	4.07%
	15	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	4.04%
	16	IN0020060045	08.33% CGL 2036	7-Jun-36	8.33%	3.50%
	17	IN0020080050	06.83% CGL 2039	19-Jan-39	6.83%	0.53%
	18	IN0020190024	07.62% CGL 2039	15-Sep-39	7.62%	1.23%
	19	IN0020100031	08.30% CGL 2040	2-Jul-40	8.30%	3.66%
	20	IN0020110063	08.83% CGL 2041	12-Dec-41	8.83%	3.66%
	21	IN0020120062	08.30% CGL 2042	31-Dec-42	8.30%	4.25%
	22	IN0020190040	07.69% CGL 2043	17-Jun-43	7.69%	1.10%
	23	IN0020130079	09.23% CGL 2043 -New 30 Year Bond.	23-Dec-43	9.23%	3.23%
	24	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	1-Dec-44	8.17%	3.94%
	25	IN0020150044	08.13% CGL 2045	22-Jun-45	8.13%	3.99%
	26	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	4.07%
	27	IN0020190032	07.72% CGL 2049	15-Jun-49	7.72%	2.60%
	28	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	2.24%
	29	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	4.07%
	30	IN0020190057	07.63% CGL 2059	17-Jun-59	7.63%	2.42%
CRISIL Broad Based Medium Term Gilt	1	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	5.94%
	2	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	5.93%
	3	IN0020030071	05.97% CGL 2025	25-Sep-25	5.97%	1.10%
	4	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	7.85%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	5	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	2.90%
	6	IN0020120039	08.33% CGL 2026	9-Jul-26	8.33%	5.93%
	7	IN0020160035	06.97% CGL 2026	6-Sep-26	6.97%	5.92%
	8	IN0020010081	10.18% CGL 2026	11-Sep-26	10.18%	0.99%
	9	IN0020140060	08.15% CGL 2026 - New 12 Year Govt.Stock	24-Nov-26	8.15%	5.70%
	10	IN0020060078	08.24% CGL 2027 (Recapitalised Bond)	15-Feb-27	8.24%	7.34%
	11	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	7.98%
	12	IN0020070036	08.26% CGL 2027 (Recapitalised Bond)	2-Aug-27	8.26%	4.86%
	13	IN0020070069	08.28% CGL 2027 (Recapitalised Bond)	21-Sep-27	8.28%	5.93%
	14	IN0020020247	06.01% CGL 2028	25-Mar-28	6.01%	0.99%
	15	IN0020170174	07.17% CGL 2028 (New 10 year G-sec)	8-Jan-28	7.17%	7.46%
	16	IN0020140011	08.60% CGL 2028 -New 14 Year Bond.	2-Jun-28	8.60%	5.54%
	17	IN0020030022	06.13% CGL 2028	4-Jun-28	6.13%	0.73%
	18	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	20-Mar-29	7.59%	6.34%
	19	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	7.83%
	20	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	2.73%
CRISIL Broad Based Short Term Gilt	1	IN0020020171	06.35% CGL 2020	2-Jan-20	6.35%	3.41%
	2	IN0020110071	08.19% CGL 2020	16-Jan-20	8.19%	4.14%
	3	IN0020180017	06.65% CGL 2020	9-Apr-20	6.65%	2.01%
	4	IN0020000025	10.70% CGL 2020	22-Apr-20	10.70%	0.34%
	5	IN0020100015	07.80% CGL 2020	3-May-20	7.80%	3.98%
	6	IN0020140029	08.27% CGL 2020 (New 6 Year Bond)	9-Jun-20	8.27%	3.78%
	7	IN0020000124	11.60% CGL 2020	27-Dec-20	11.60%	0.28%
	8	IN0020120054	08.12% CGL 2020	10-Dec-20	8.12%	4.13%
	9	IN0020180470	07.00% CGL 2021	21-Jan-21	7.00%	1.85%
	10	IN0020110022	07.80% CGL 2021	11-Apr-21	7.80%	3.77%
	11	IN0020060318	07.94% CGL 2021	24-May-21	7.94%	2.76%
	12	IN0020010040	10.25% CGL 2021	30-May-21	10.25%	1.47%
	13	IN0020190099	06.17% CGL 2021	15-Jul-21	6.17%	1.29%
	14	IN0020110030	08.79% CGL 2021	8-Nov-21	8.79%	4.64%
	15	IN0020060037	08.20% CGL 2022 (Recapitalised Bond)	15-Feb-22	8.20%	3.22%
	16	IN0020020072	08.35% CGL 2022	14-May-22	8.35%	4.31%
	17	IN0020120013	08.15% CGL 2022	11-Jun-22	8.15%	4.42%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	18	IN0020070028	08.08% CGL 2022 (Recapitalised Bond)	2-Aug-22	8.08%	3.86%
	19	IN0020039031	05.87% CGL 2022	28-Aug-22	5.87%	0.62%
	20	IN0020070051	08.13% CGL 2022 (Recapitalised Bond)	21-Sep-22	8.13%	3.94%
	21	IN0020160050	06.84% CGL 2022	19-Dec-22	6.84%	5.54%
	22	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	2.24%
	23	IN0020030014	06.30% CGL 2023	9-Apr-23	6.30%	0.73%
	24	IN0020030055	06.17% CGL 2023	12-Jun-23	6.17%	0.78%
	25	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	4.31%
	26	IN0020130061	08.83% CGL 2023	25-Nov-23	8.83%	4.64%
	27	IN0020150010	07.68% CGL 2023	15-Dec-23	7.68%	4.93%
	28	IN0020180488	07.32% CGL 2024	28-Jan-24	7.32%	4.87%
	29	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	3.49%
	30	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	4.72%
	31	IN0020190396	06.18% CGL 2024	4-Nov-24	6.18%	0.45%
	32	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	5.10%

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

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

Portfolio Parameters – 02 December 2019

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
1	CRISIL Composite CD Index	0.25	0.23	5.30%	0.247
2	CRISIL Composite CP Index	0.24	0.23	5.63%	0.243
3	CRISIL Composite T-Bill Index	0.52	0.49	5.00%	0.518
4	CRISIL Composite Bond Fund Index	7.09	4.91	7.36%	5.163
5	CRISIL Short Term Bond Fund Index	2.35	1.95	7.19%	2.081
6	CRISIL Liquid Fund Index	0.11	0.10	5.36%	0.107
7	CRISIL Low Duration Debt Index	0.89	0.79	6.37%	0.844
8	CRISIL Ultra Short Term Debt Index	0.46	0.41	5.72%	0.441
9	CRISIL Money Market Index	0.29	0.28	5.43%	0.294
10	CRISIL Medium Term Debt Index	4.33	3.39	8.04%	3.628
11	CRISIL Medium To Long Term Debt Index	7.89	5.57	7.36%	5.867
12	CRISIL Long Term Debt Index	11.35	7.21	7.57%	7.607
13	CRISIL Corporate Bond Composite Index	5.10	3.60	8.00%	3.869
14	CRISIL Long Term Corporate Bond Index	9.76	6.26	8.61%	6.756
15	CRISIL Medium Term Corporate Bond Index	4.20	3.35	8.18%	3.589
16	CRISIL Short Term Corporate Bond Index	1.75	1.53	7.45%	1.637
17	CRISIL Composite Credit Risk Index	4.13	2.94	9.15%	3.169
18	CRISIL Banking and PSU Debt Index	4.06	2.86	6.91%	3.074
19	CRISIL Short Term Credit Risk Index	1.52	1.31	8.45%	1.407
20	CRISIL Dynamic Debt Index	6.16	4.36	7.26%	4.593
21	CRISIL Composite AA Long Term Bond Index	7.50	4.76	11.61%	5.271
22	CRISIL Composite AA Medium Term Bond Index	4.02	3.09	11.19%	3.344
23	CRISIL Composite AA Short Term Bond Index	1.17	1.01	9.52%	1.101
24	CRISIL FPI Index	7.10	4.92	7.37%	5.170
25	CRISIL Money Market Index-Insurance	0.58	0.55	5.64%	0.581
26	CRISIL AAA Long Term Bond Index	10.61	6.81	7.65%	7.310
27	CRISIL AAA Medium Term Bond Index	4.25	3.42	7.22%	3.661
28	CRISIL AAA Short Term Bond Index	2.00	1.74	6.59%	1.861
29	CRISIL AA Long Term Bond Index	7.30	4.90	9.62%	5.308
30	CRISIL AA Medium Term Bond Index	3.79	2.97	10.25%	3.178
31	CRISIL AA Short Term Bond Index	1.37	1.18	8.34%	1.261

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
32	CRISIL AA and AA+ Long Term Bond Index	7.62	4.92	10.37%	5.394
33	CRISIL AA and AA+ Medium Term Bond Index	3.91	2.99	11.99%	3.240
34	CRISIL AA and AA+ Short Term Bond Index	1.11	0.95	10.58%	1.050
35	CRISIL AA+ Long Term Bond Index	7.92	4.99	11.81%	5.528
36	CRISIL AA+ Medium Term Bond Index	4.17	3.10	14.03%	3.397
37	CRISIL AA+ Short Term Bond Index	1.03	0.89	10.13%	0.986
38	CRISIL AA- Long Term Bond Index	6.27	3.86	12.70%	4.371
39	CRISIL AA- Medium Term Bond Index	4.38	3.39	9.26%	3.710
40	CRISIL AA- Short Term Bond Index	1.28	1.11	9.41%	1.214
41	CRISIL Medium to Long Term Banking Debt Index	5.89	4.13	8.71%	4.492
42	CRISIL Short Term Banking Debt Index	1.79	1.50	8.39%	1.625
43	CRISIL Medium to Long Term PSU Debt Index	8.62	5.78	7.63%	6.185
44	CRISIL Short Term PSU Debt Index	1.47	1.29	6.01%	1.371
45	CRISIL A Medium To Long Term Bond Index	7.19	4.29	10.12%	4.512
46	CRISIL A Short Term Bond Index	1.64	1.37	10.38%	1.469
47	CRISIL AAA up to 1 Year Short Term Bond Index	0.62	0.56	5.97%	0.594
48	CRISIL AAA 1 to 3 Year Short Term Bond Index	2.45	2.15	6.80%	2.292
49	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	0.54	0.49	7.94%	0.530
50	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1.71	1.43	12.11%	1.600
51	CRISIL 10 Year Gilt Index	9.85	7.13	6.49%	7.362
52	CRISIL Dynamic Gilt Index	7.28	5.18	6.50%	5.358
53	CRISIL Long Term Gilt Index	12.78	8.03	6.99%	8.311
54	CRISIL Medium Term Gilt Index	7.40	5.55	6.64%	5.737
55	CRISIL Short Term Gilt Index	2.84	2.42	5.86%	2.496
56	CRISIL Composite Gilt Index	9.34	6.41	6.73%	6.624
57	CRISIL 1 Month CD Index	0.07	0.06	5.38%	0.065
58	CRISIL 2 Month CD Index	0.15	0.14	5.21%	0.147
59	CRISIL 3 Month CD Index	0.22	0.21	5.20%	0.221
60	CRISIL 6 Month CD Index	0.47	0.44	5.65%	0.468
61	CRISIL 1 Year CD Index	0.94	0.89	6.42%	0.943
62	CRISIL 1 Month CP Index	0.07	0.07	5.62%	0.072
63	CRISIL 2 Month CP Index	0.15	0.14	5.57%	0.149
64	CRISIL 3 Month CP Index	0.22	0.20	5.25%	0.215

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
65	CRISIL 6 Month CP Index	0.46	0.43	7.08%	0.460
66	CRISIL 1 Year CP Index	0.92	0.85	7.30%	0.917
67	CRISIL 10 Year SDL Index	9.89	6.92	7.21%	7.168
68	CRISIL 1 Month T-Bill Index	0.08	0.08	4.88%	0.085
69	CRISIL 2 Month T-Bill Index	0.16	0.15	4.88%	0.162
70	CRISIL 91 day T-Bill Index	0.24	0.23	4.88%	0.238
71	CRISIL 182 day T-bill index	0.49	0.46	5.09%	0.488
72	CRISIL 1 Year T-Bill Index	0.99	0.94	5.09%	0.986
73	CRISIL Overnight Index	0.003	0.003	4.78%	0.003
74	CRISIL Broad Based Gilt Index	10.64	6.10	6.58%	6.311
75	CRISIL Broad Based Long Term Gilt Index	18.51	9.30	7.09%	9.631
76	CRISIL Broad Based Medium Term Gilt Index	7.41	5.53	6.68%	5.719
77	CRISIL Broad Based Short Term Gilt Index	2.55	2.18	5.78%	2.248

Composite Index Weights

Index	Sub- Index	Sub-indices Weights (New)
		(2019-20)\$
CRISIL Composite Bond Fund Index	CRISIL Composite Gilt Index	45%
	CRISIL AAA Long Term Bond Index	16%
	CRISIL AA and AA+ Long Term Bond Index	3%
	CRISIL AAA Medium Term Bond Index	10%
	CRISIL AA and AA+ Medium Term Bond Index	3%
	CRISIL AAA Short Term Bond Index	18%
	CRISIL AA and AA+ Short Term Bond Index	5%
CRISIL Short Term Bond Fund Index	CRISIL Short Term Gilt Index	15%
	CRISIL AAA up to 1 Year Short Term Bond Index	12%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	18%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	4%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	6%
	CRISIL AAA Medium Term Bond Index	23%
	CRISIL AA and AA+ Medium Term Bond Index	7%
	CRISIL Composite CD Index	5%
	CRISIL Composite CP Index	10%
CRISIL Liquid Fund Index	CRISIL Overnight Index	15%
	CRISIL 1 Month CD Index	12%
	CRISIL 1 Month CP Index	23%
	CRISIL 2 Month CP Index	26%
	CRISIL 3 Month CP Index	8%
	CRISIL 2 Month CD Index	12%
	CRISIL 3 Month CD Index	4%
CRISIL Composite CD Index	CRISIL 2 Month CD Index	40%
	CRISIL 3 Month CD Index	47%
	CRISIL 6 Month CD Index	8%
	CRISIL 1 Year CD Index	5%
CRISIL Composite CP Index	CRISIL 2 Month CP Index	40%
	CRISIL 3 Month CP Index	47%
	CRISIL 6 Month CP Index	8%
	CRISIL 1 Year CP Index	5%

Index	Sub- Index	Sub-indices Weights (New)
		(2019-20)\$
CRISIL Composite T-Bill Index	CRISIL 91 Day T-Bill Index	44%
	CRISIL 182 Day T-Bill Index	28%
	CRISIL 1 Year T-Bill Index	28%
CRISIL Low Duration Debt Index	CRISIL AAA up to 1 Year Short Term Bond Index	8%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	23%
	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	7%
	CRISIL Composite CD Index	18%
	CRISIL Composite CP Index	42%
CRISIL Ultra Short Term Debt Index	CRISIL Composite CD Index	23%
	CRISIL Composite CP Index	55%
	CRISIL Composite T-Bill Index	10%
	CRISIL AAA Short Term Bond Index	9%
	CRISIL AA and AA+ Short Term Bond Index	3%
CRISIL Money Market Index	CRISIL Composite CD Index	25%
	CRISIL Composite CP Index	57%
	CRISIL Composite T-Bill Index	18%
CRISIL Money Market Index - Insurance	CRISIL 6 Month CD Index	7%
	CRISIL 1 Year CD Index	3%
	CRISIL 6 Month CP Index	17%
	CRISIL 1 Year CP Index	8%
	CRISIL 182 Day T-Bill Index	25%
	CRISIL 1 Year T-Bill Index	25%
	CRISIL Overnight Index	15%
CRISIL Medium Term Debt Index	CRISIL Short Term Gilt Index	10%
	CRISIL AAA Medium Term Bond Index	66%
	CRISIL AAA Long Term Bond Index	4%
	CRISIL AA and AA+ Long Term Bond Index	1%
	CRISIL AA and AA+ Medium Term Bond Index	19%
CRISIL Medium To Long Term Debt Index	CRISIL Medium Term Gilt Index	50%
	CRISIL AAA Long Term Bond Index	30%
	CRISIL AA and AA+ Long Term Bond Index	5%

Index	Sub- Index	Sub-indices Weights (New)
		(2019-20)\$
	CRISIL AAA Medium Term Bond Index	12%
	CRISIL AA and AA+ Medium Term Bond Index	3%
CRISIL Long Term Debt Index	CRISIL Long Term Gilt Index	45%
	CRISIL AAA Long Term Bond Index	47%
	CRISIL AA and AA+ Long Term Bond Index	8%
CRISIL Corporate Bond Composite Index	CRISIL AAA Long Term Bond Index	27%
	CRISIL AAA Medium Term Bond Index	17%
	CRISIL AAA Short Term Bond Index	29%
	CRISIL AA+ Long Term Bond Index	4%
	CRISIL AA+ Medium Term Bond Index	2%
	CRISIL AA+ Short Term Bond Index	6%
	CRISIL AA Long Term Bond Index	1%
	CRISIL AA Medium Term Bond Index	4%
	CRISIL AA Short Term Bond Index	4%
	CRISIL AA- Long Term Bond Index	1%
	CRISIL AA- Medium Term Bond Index	2%
	CRISIL AA- Short Term Bond Index	3%
CRISIL Long Term Corporate Bond Index	CRISIL AAA Long Term Bond Index	75%
	CRISIL AA+ Long Term Bond Index	10%
	CRISIL AA Long Term Bond Index	7%
	CRISIL AA- Long Term Bond Index	8%
CRISIL Medium Term Corporate Bond Index	CRISIL AAA Medium Term Bond Index	77%
	CRISIL AA+ Medium Term Bond Index	8%
	CRISIL AA Medium Term Bond Index	11%
	CRISIL AA- Medium Term Bond Index	4%
CRISIL Short Term Corporate Bond Index	CRISIL AAA Short Term Bond Index	70%
	CRISIL AA+ Short Term Bond Index	15%
	CRISIL AA Short Term Bond Index	9%
	CRISIL AA- Short Term Bond Index	6%
CRISIL Composite Credit Risk Index	CRISIL AAA Long Term Bond Index	10%
	CRISIL AAA Medium Term Bond Index	6%
	CRISIL AAA Short Term Bond Index	10%
	CRISIL AA+ Long Term Bond Index	1%

Index	Sub- Index	Sub-indices Weights (New)
		(2019-20)\$
	CRISIL AA+ Medium Term Bond Index	1%
	CRISIL AA+ Short Term Bond Index	2%
	CRISIL AA Long Term Bond Index	5%
	CRISIL AA Medium Term Bond Index	16%
	CRISIL AA Short Term Bond Index	16%
	CRISIL AA- Long Term Bond Index	6%
	CRISIL AA- Medium Term Bond Index	6%
	CRISIL AA- Short Term Bond Index	11%
	CRISIL A Medium to Long Term Bond Index	6%
	CRISIL A Short Term Bond Index	4%
CRISIL Short Term Credit Risk Index	CRISIL AAA Short Term Bond Index	25%
	CRISIL AA+ Short Term Bond Index	5%
	CRISIL AA Short Term Bond Index	36%
	CRISIL AA- Short Term Bond Index	24%
	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	16%
	CRISIL AA and AA+ Long Term Bond Index	3%
	CRISIL AAA Medium Term Bond Index	10%
	CRISIL AA and AA+ Medium Term Bond Index	3%
	CRISIL AAA Short Term Bond Index	18%
	CRISIL AA and AA+ Short Term Bond Index	5%
CRISIL Composite AA Long Term Bond Index	CRISIL AA+ Long Term Bond Index	64%
	CRISIL AA Long Term Bond Index	17%

Index	Sub- Index	Sub-indices Weights (New)
		(2019-20)\$
	CRISIL AA- Long Term Bond Index	19%
CRISIL Composite AA Medium Term Bond Index	CRISIL AA+ Medium Term Bond Index	30%
	CRISIL AA Medium Term Bond Index	51%
	CRISIL AA- Medium Term Bond Index	19%
CRISIL Composite AA Short Term Bond Index	CRISIL AA+ Short Term Bond Index	55%
	CRISIL AA Short Term Bond Index	27%
	CRISIL AA- Short Term Bond Index	18%
CRISIL FPI Index	CRISIL AAA Long Term Bond Index	17%
	CRISIL AAA Medium Term Bond Index	10%
	CRISIL AAA Short Term Bond Index	18%
	CRISIL AA and AA+ Long Term Bond Index	3%
	CRISIL AA and AA+ Medium Term Bond Index	3%
	CRISIL AA and AA+ Short Term Bond Index	5%
	CRISIL Composite Gilt Index	44%

\$ Rounded off to nearest integer

In order to obviate a drift in the duration profile, there will be fixed duration bands for a few indices. If in a particular month the duration of any of these indices drifts beyond the mentioned range, rule-based intervention would be made.

These indices and their relevant duration bands are as follows:

Index	Fixed Macaulay Duration Range
CRISIL Ultra Short Term Debt Index	0.28 – 0.48
CRISIL Low Duration Debt Index	0.58 – 0.90
CRISIL Short Term Bond Fund Index	1.60 – 2.40
CRISIL Medium Term Debt Index	3.30 – 3.80
CRISIL Medium To Long Term Debt Index	4.60 - 6.30

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 subject to buffers 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%
- A buffer is the rank up to which an issuer which was a part of the index for the previous quarter but has a liquidity score lower than top n issuers (where n is maximum number of issuers that can be a part of index) in the current quarter would continue to be the part of the index. This means that even if the rank of a particular issuer deteriorates to the buffer rank it will not be sold from the index. A buffer of rank 15 would be used for all the indices having 12 securities and rank 9 as the buffer for indices having 6 securities, during issuer selection. Apart from applying buffers, the following conditions will always be met:
 - The issuers with Ranks 1 to 3 would compulsorily form a part of the index.
 - If an issuer is a part of top n issuers but ignored due to buffers for 3 consecutive quarters, the same will be considered if it appears in top n for the 4th quarter.

- Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO rated bonds)
- The weights to the eligible bonds are allocated on the basis Amount outstanding of issuer
- Most liquid bond for each of the shortlisted issuers is selected
- 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 previous quarter with security rebalancing on monthly basis.
- 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 subject to buffers

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

- A buffer is the rank up to which a security which was a part of the index for the previous month but has a liquidity score lower than top n securities in the current month would continue to be the part of the index. This means that even if the rank of a particular security deteriorates to the buffer rank it will not be sold from the index.

The buffers to be used for each index would be as follows:

Index	No of securities (n)	Buffer
CRISIL Long Term Gilt Index	8	11
CRISIL Medium Term Gilt Index	8	11
CRISIL Short Term Gilt Index	8	11
CRISIL Composite Gilt Index	3 each from long, medium and short term bucket	6 each from long, medium and short term bucket

- Apart from applying buffers, the following conditions will always be met:
 - The security with Rank 1 would compulsorily form a part of the index.
 - If a security is a part of top n securities but ignored due to buffers for 3 consecutive months, the same will be considered if it appears in top n for the 4th month.
- Weights to eligible securities will be based on Amount outstanding
- 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 Broad Based 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

- All the Government securities outstanding as of previous month with amount outstanding greater than or equal to Rs.3000 crores will be the part of respective indices based on the residual maturity criteria as mentioned below:-

Index	Residual maturity criteria
CRISIL Broad Based Long Term Gilt Index	Greater than 10 years
CRISIL Broad Based Medium Term Gilt Index	Greater than 5 to and up to 10 year
CRISIL Broad Based Short Term Gilt Index	Up to 5 years
CRISIL Broad Based Gilt Index	Securities across maturities

- While eligible securities are added to the index no security is removed till the time it ceases to meet the residual maturity criteria
- Indices will be rebalanced on monthly basis.
- Weights to eligible securities will be based on Amount outstanding
- 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 10 Year Gilt Index

About the Index

CRISIL 10 Year Gilt Index seeks to track the performance of the on-the-run 10 year benchmark government security

Features and Characteristics

- Base date for the index: September 01, 2001
- Total Return Index seeking to capture coupon and price return of the on-the-run 10-year benchmark government security
- Index marked to market on a daily basis using CRISIL Gilt Valuations
- Fully invested at all points of time with no cash component

Key Characteristics

- **Rich history:** CRISIL 10 Year Gilt Index has an inception date of September 01, 2001. Thus the index has been in existence for over a decade and seen multiple interest rate cycles
- **Replicability:** The index seeks to track the movement of the most actively traded government security in the market

Methodology

- The on-the-run 10 year government security is considered as the 10 year benchmark security
- Market participants (banks, insurance, mutual funds and primary dealers) polled on a weekly basis to ascertain the 10 year benchmark government security. If there is a change in the benchmark security, the same is reflected in the index
- Index computed on daily basis using the gross price return of 10 year benchmark government security and its coupon cash flow return

Historical Benchmarks used in the Index

ISIN	Benchmark Security Name	Maturity	From	To
IN0020000116	11.50% CGL 2011	24-Nov-11	01-Sep-01	31-Jan-02
IN0020000066	11.03% CGL 2012	18-Jul-12	01-Feb-02	19-May-02
IN0020020056	07.40% CGL 2012	03-May-12	20-May-02	31-Dec-02
IN0020010032	09.81% CGL 2013	30-May-13	01-Jan-03	31-Aug-03
IN0020020122	07.27% CGL 2013	03-Sep-13	01-Sep-03	31-Dec-03
IN0020020049	07.37% CGL 2014	16-Apr-14	01-Jan-04	31-Dec-04
IN0020020130	07.38% CGL 2015	03-Sep-15	01-Jan-05	12-Apr-06
IN0020060219	07.59% CGL 2016	12-Apr-16	13-Apr-06	01-Jan-07

ISIN	Benchmark Security Name	Maturity	From	To
IN0020010107	08.07% CGL 2017	15-Jan-17	02-Jan-07	18-Jul-07
IN0020020031	07.49% CGL 2017	16-Apr-17	19-Jul-07	04-Sep-07
IN0020070010	07.99% CGL 2017	09-Jul-17	05-Sep-07	21-Apr-08
IN0020080019	08.24% CGL 2018	22-Apr-18	22-Apr-08	12-Feb-09
IN0020080068	06.05% CGL 2019 FEB	02-Feb-19	13-Feb-09	13-Jul-09
IN0020090042	06.90% CGL 2019	13-Jul-19	14-Jul-09	02-Nov-09
IN0020020171	06.35% CGL 2020	02-Jan-20	03-Nov -09	09-May-10
IN0020100015	07.80% CGL 2020	03-May-20	10-May-10	10-Apr-11
IN0020110022	07.80% CGL 2021	11-Apr-21	11-Apr-11	07-Nov-11
IN0020110030	08.79% CGL 2021	08-Nov-21	08-Nov-11	01-Jul-12
IN0020120013	08.15% CGL 2022	11-Jun-22	02-Jul-12	24-June-13
IN0020130012	07.16% CGL 2023	20-May-23	25-June-13	15-Dec-13
IN0020130061	08.83% GS 2023	25-Nov-23	16-Dec-13	10-Aug-14
IN0020140045	08.40% GS 2024	28-Jul-24	11-Aug-14	21-Jun-15
IN0020150036	07.72% GS 2025	25-May-25	22-Jun-15	08-Feb-16
IN0020150093	07.59% GS 2026	11-Jan-26	09-Feb-16	04-Oct-16
IN0020160035	06.97% GS 2026	06-Sep-26	05-Oct-16	19-Jun-17
IN0020170026	06.79% GS 2027	15-May-27	20-Jun-17	01-Feb-18
IN0020170174	07.17% CGL 2028	08-Jan-28	02-Feb-18	04-Mar-19
IN0020180454	7.26% GS 2029	14-Jan-29	05-Mar-19	17-Nov-19
IN0020190362	06.45% CGL 2029	07-Oct-29	18-Nov-19	Till date

CRISIL T-Bill Indices

Features and Characteristics

- Indices seeks to capture the return of the most recently issued on the run securities

Index	Base Date	Underlying Security
CRISIL 91 Day T-Bill Index	01- Jan -1995	'on-the-run' 91 Day T-Bill
CRISIL 182 Day T-Bill Index	31- Mar-2002	'on-the-run' 182 Day T-Bill
CRISIL 1 Year T-Bill Index	01-Jan -1995	'on-the-run' 364 Day T-Bill
CRISIL 1 Month T-Bill Index	31-Mar-2002	security with residual maturity 27-36 days
CRISIL 2 Month T-Bill Index	31-Mar-2002	security with residual maturity 55-64 days

- Indices are valued on a daily basis using CRISIL T-bill Valuation
- Fully invested at all points of time with no cash component

Key Characteristics

- **Rich history:** CRISIL T-bill Indices have history of over fifteen years and have seen multiple interest rate cycles
- **Replicability:** The Indices are marked to market on a daily basis. This lends the index a realistic approach by having the valuations close to market levels

Methodology

- For CRISIL 91 Day T-Bill Index, CRISIL 182 Day T-Bill Index and CRISIL 1 Year T-Bill Index, the most recently issued 91 Day T-Bill, 182 Day T-Bill and 364 Day T-Bill is considered as the constituent for the index respectively.
- For CRISIL 1 Month T-bill Index and CRISIL 2 Month T-bill Index, already issued T-Bill with highest residual maturity in the maturity bucket- 27-36 days and 55-64 days is considered as the constituent for the index respectively.
- The index is rebalanced every week on the day of allotment of the 91 Day T- Bill
- On a daily basis, the return for the index is computed using market returns due to change in price of the security in addition to the holding period return

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) as on effective date
CRISIL 1 Month CD Index	15 to 30
CRISIL 2 Month CD Index	35 to 60
CRISIL 3 Month CD Index	77 to 91
CRISIL 6 Month CD Index	155 to 185
CRISIL 1 Year CD Index	335 to 365

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) as on effective date	Relaxation in case of no sector/issuer found
CRISIL 1 month CP Index	15 to 30	-
CRISIL 2 month CP Index	35 to 60	-
CRISIL 3 month CP Index	77 to 91	The maturity will be relaxed till 80
CRISIL 6 month CP Index	155 to 185	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	335 to 365	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.

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	31-Mar-02
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	31-Mar-02
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	31-Mar-02
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	31-Mar-02
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	31-Mar-02
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	31-Mar-02
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	31-Mar-02

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	31-Mar-02
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	31-Mar-02
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	31-Mar-02
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	31-Mar-02
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	31-Mar-02
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
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

Sr. No.	Index	Objective	Inception date
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 an debt-oriented hybrid portfolio having a blend of S&P BSE 200 TR(25%) and CRISIL Composite Bond Fund Index (75%).	31-Mar-02
54	CRISIL Arbitrage Index	To track the performance of an equity-oriented hybrid portfolio having a blend of S&P BSE Arbitrage Rate Index (70%) and CRISIL Liquid Fund Index (30%).	31-Jan-12
55	CRISIL Equity Savings Index	To track the performance of an equity-oriented hybrid portfolio having a blend of S&P BSE Arbitrage Rate Index (35%), S&P BSE Sensex 50 TR (35%) and CRISIL Short Term Bond Fund Index (30%).	31-Jan-12
Money Market Indices			
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
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

Sr. No.	Index	Objective	Inception date
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
76	CRISIL Money Market Index - Insurance	To track the performance of a money market portfolio comprising of a blend of TREPS, Commercial Papers (CP), Certificates of Deposits (CD) and Treasury Bills (T-Bill).	30-Sep-03
Dollar Denominated Indices			
77	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
78	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
79	CRISIL Liquid Fund Dollar Index	To track the performance of CRISIL Liquid Fund Index (CRISIL Liquifex) converted in USD denomination	31-Mar-02
80	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
81	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
82	CRISIL 10 Year Gilt Dollar Index	To track the performance of CRISIL 10 Year Gilt Index converted in USD denomination	1-Sep-01
83	CRISIL Gilt Dollar Index	To track the performance of CRISIL Gilt Index converted in USD denomination	25-Aug-98
84	CRISIL FPI Dollar Index	To capture the performance of CRISIL FPI Index in USD denomination	31-Aug-11
Banking and PSU Indices			
85	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
86	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
87	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
88	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
89	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
90	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			
91	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			
92	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
Broad Based Indices			
93	CRISIL Broad Based Gilt Index	To track the performance of a portfolio comprising of all government securities, across maturities.	01-Oct-04
94	CRISIL Broad Based Short Term Gilt Index	To track the performance of a portfolio comprising of all government securities with residual maturity up to 5 years.	01-Oct-04
95	CRISIL Broad Based Medium Term Gilt Index	To track the performance of a portfolio comprising of all government securities with residual maturity greater than 5 years and up to 10 years.	01-Oct-04
96	CRISIL Broad Based Long Term Gilt Index	To track the performance of a portfolio comprising of all government securities with residual maturity greater than 10 years.	01-Oct-04

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Last updated: April 2016

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