

CRISIL Indices

Factsheet

April 03, 2020

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Constituent Details – 03 April 2020

The securities that would form a part of the indices with effect from 03 April 2020 are as follows:

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Long Term Bond Index	1	INE031A08707	HUDCO 08.37% (Series VI) 23-Mar-2029	23-Mar-29	8.37%	6.73%
	2	INE001A07SB7	HDFC 08.05% (Series W-003) 22-Oct-2029	22-Oct-29	8.05%	10.00%
	3	INE053F07BX7	IRFC 07.55% (Series 143) 06-Nov-2029	06-Nov-29	7.55%	10.00%
	4	INE115A07OB4	LICHF 08.70% (TRANCHE 382) 23-Mar-2029	23-Mar-29	8.70%	6.21%
	5	INE261F08BX4	NABARD 07.43% (Series PC1POB1) 31-Jan-2030	31-Jan-30	7.43%	10.00%
	6	INE906B07HH5	NHAI 07.70% (2019-20 Series V) 13-Sep-2029	13-Sep-29	7.70%	10.00%
	7	INE848E07AY3	NHPC 07.13% (Series AA STRPP- I) 11-Feb-2026	11-Feb-26	7.13%	6.74%
	8	INE733E07KL3	NTPC 07.32% (Series 69) 17-Jul-2029	17-Jul-29	7.32%	6.23%
	9	INE134E08JX9	Power Finance Corp.09.10% (Series 184 Option B) 23-Mar-2029	23-Mar-29	9.10%	10.00%
	10	INE752E07OF7	Power Grid Corporation 07.30% (Series LIX 2017-18) 19-Jun-2027	19-Jun-27	7.30%	10.00%
	11	INE002A08567	Reliance Industries 08.65% (PPD Series - IB) 11-Dec-2028	11-Dec-28	8.65%	4.08%
	12	INE020B08CJ0	RECL 07.92% (Series 189) 30-Mar-2030	30-Mar-30	7.92%	10.00%
CRISIL AAA Medium Term Bond Index	1	INE094A08036	HPCL 07.00% (Series II) 14-Aug-2024	14-Aug-24	7.00%	4.56%
	2	INE001A07SG6	HDFC 07.35% (Series W-008) 10-Feb-2025	10-Feb-25	7.35%	10.00%
	3	INE537P07497	India Infradebt 08.60% (Tranche III Series I) 30-Dec-2024	30-Dec-24	8.60%	2.75%
	4	INE242A08445	IOC 06.44% (Series XV) 14-Apr-2023	14-Apr-23	6.44%	9.44%
	5	INE053F07BZ2	IRFC 06.59% (Series 145) 14-Apr-2023	14-Apr-23	6.59%	10.00%
	6	INE115A07OM1	LICHF 07.79% (Tranche 392) 18-Oct-2024	18-Oct-24	7.79%	10.00%
	7	INE261F08CA0	NABARD 06.40% (Series 20K) 31-Jul-2023	31-Jul-23	6.40%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	8	INE557F08FG1	NHBank 07.05% 18-Dec-2024	18-Dec-24	7.05%	3.93%
	9	INE134E08KH0	PFC 07.42% (Series 192) 19-Nov-2024	19-Nov-24	7.42%	10.00%
	10	INE752E07MG9	PGC 08.20% (Series- XLVIII STRPP - C) 23-Jan-2025	23-Jan-25	8.20%	9.31%
	11	INE110L07096	Reliance Jio Infocomm 08.00% (Series PPD13) 14-Apr-2023	14-Apr-23	8.00%	10.00%
	12	INE020B08CK8	RECL 06.88% (Series 190 A) 20-Mar-2025	20-Mar-25	6.88%	10.00%
CRISIL AAA Short Term Bond Index	1	INE0AED08011	Air India Assets Holding 6.99% (Series 1) 16-Dec-2022	16-Dec-22	6.99%	7.42%
	2	INE296A07RB5	Bajaj Finance 07.10% (Series 259) 10-Feb-2023	10-Feb-23	7.10%	10.00%
	3	INE756I07CM0	HDB Financial Services 08.711% (SERIES 2019 A/1(FX)/132) 18-Feb-2021	18-Feb-21	8.71%	6.35%
	4	INE001A07SD3	HDFC 07.21% (Series- W-005) 30-Dec-2022	30-Dec-22	7.21%	10.00%
	5	INE115A07OQ2	LICHF 07.45% (Tranche 396) 10-Feb-2023	10-Feb-23	7.45%	10.00%
	6	INE261F08AT4	NABARD 08.50% (Series- 19F) 31-Jan-2023	31-Jan-23	8.50%	10.00%
	7	INE733E07KK5	NTPC 07.93% (Series 68) 03-May-2022	03-May-22	7.93%	6.00%
	8	INE134E08JW1	Power Finance Corp.08.18% (Series 183) 19-Mar-2022	19-Mar-22	8.18%	10.00%
	9	INE002A08526	RIL 07.07% (PPD Series F) 24-Dec-2020	24-Dec-20	7.07%	10.00%
	10	INE020B08CG6	RECL 07.24% (Series 187) 31-Dec-2022	31-Dec-22	7.24%	10.00%
	11	INE556F08JL5	SIDBI 07.89% (Series III FY-2019-20) 15-Nov-2022 P/C 14-May-2021	14-May-21	7.89%	10.00%
	12	INE033L07GM9	TCHFL 08.10% (Series I Tranche I) 14-Jan-2023	14-Jan-23	8.10%	0.23%
CRISIL AA and AA+ Long Term Bond Index	1	INE121A08OG9	Cholamandalam Investment & Fin 09.05% (Series SD 57) 24-Mar-2028	24-Mar-28	9.05%	10.00%
	2	INE535H08744	Fullerton India Credit 09.25% (Series 15) 26-Apr-2029	26-Apr-29	9.25%	10.00%
	3	INE957N08052	HERO FINCORP LIMITED SR HFCL/NCD/036 8.85 NCD 05FB30 FVRS10LAC	05-Feb-30	8.85%	2.78%
	4	INE092T08BU0	IDFC First Bank 08.70% [SERIES IDFC BANK OBB	20-May-25	8.70%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			06/2016] 20-May-2025			
	5	INE202E07252	IREDA 08.05% (Series-VI-B) 29-Mar-2027	29-Mar-27	8.05%	10.00%
	6	INE774D08MA6	MMFSL 09.00% SERIES VI 06-Jun-2026	06-Jun-26	9.00%	10.00%
	7	INE950O08154	Mahindra Rural Housing Finance 09.40% (SeriesMRHFL-AAA2018) 07-Aug-2028	07-Aug-28	9.40%	1.67%
	8	INE572E09346	PNBHF 08.39% (Series V) 28-Apr-2026	28-Apr-26	8.39%	6.43%
	9	INE608A08041	Punjab & Sind 08.67% (Basel III Tier II Series XVI) 03-Dec-2029	03-Dec-29	8.67%	9.12%
	10	INE721A08DA2	STFC 09.00% (Series PPD 17-18 Option I) 28-Mar-2028	28-Mar-28	9.00%	10.00%
	11	INE081A08215	Tata Steel 08.15% 01-Oct-2026	01-Oct-26	8.15%	10.00%
	12	INE812V07021	THDC India Ltd.(Series II) 08.75% 06-Sep-2029	06-Sep-29	8.75%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	1	INE477A07282	Can Fin Homes 07.85% (CFHL SRNCD2019 - SERIES 1) 26-May-2023	26-May-23	7.85%	10.00%
	2	INE121A08NW8	Cholamandalam Investment & Fin 09.08% 27-Oct-2023	27-Oct-23	9.08%	4.63%
	3	INE535H08660	FICCL 09.30% (Series 9 Option I) 25-Apr-2023	25-Apr-23	9.30%	10.00%
	4	INE092T08BP0	IDFC First Bank 08.38% [SERIES IDFC BANK OBB 07/2015] 12-Sep-2024	12-Sep-24	9.38%	10.00%
	5	INE248U08143	IIFL Wealth Finance 0.00% (Series A3)10-Jan-2024	10-Jan-24	0.00%	5.37%
	6	INE651J07606	JM Financial Credit Solutions 09.50% (Tranche I Option III) 07-Jun-2023	07-Jun-23	9.50%	10.00%
	7	INE774D08LD2	MMFSL 09.70% 24-Apr-2023	24-Apr-23	9.70%	10.00%
	8	INE414G07CN8	Muthoot Finance 9% (Series XVIII Option VI) 19-Apr-2023	19-Apr-23	9.00%	10.00%
	9	INE014N07054	NCDC 07.85% (Series IV) 26-May-2023	26-May-23	7.85%	10.00%
	10	INE721A08DE4	STFC 10.25% (Series PPD 18-19 SD-03) 27-Dec-2024	27-Dec-24	10.25%	10.00%
	11	INE017A08284	GE Shipping Co.07.99% (Tranche 2)18-Jan-2025	18-Jan-25	7.99%	10.00%
CRISIL AA and AA+ Short	1	INE403D08066	Bharti Telecom Ltd 08.90% (Series V) 17-Feb-2022	17-Feb-22	8.90%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
Term Bond Index	2	INE121A07PE3	Cholamandalam Investment & Fin 08.85% (Series 580) 10-Mar-2021	10-Mar-21	8.85%	1.21%
	3	INE535H07AI2	FICCL 09.10% (Option I Series 68) 01-Dec-2021	01-Dec-21	9.10%	9.28%
	4	INE484J08014	Godrej Properties 07.82% 25-Sep-2020	25-Sep-20	7.82%	2.35%
	5	INE038A07258	Hindalco Industries 9.55% (Series-I (2012)) 25-Apr-2022	25-Apr-22	9.55%	10.00%
	6	INE092T08CB8	IDFC First Bank 8.6070% [SERIES IDFC BANK OBB 03/2016 OPTION II] 19-Apr-2022	19-Apr-22	8.61%	6.64%
	7	INE148I07GE8	Indiabulls Housing finance 08.75% (Option III A) 25-Sep-2021	25-Sep-21	8.75%	10.00%
	8	INE774D07SQ1	MMFSL 0% (Series AU2018 Option II) 29-Mar-2022	29-Mar-22	0.00%	6.30%
	9	INE414G07EK0	Muthoot Fin 09.50% (OptionIV) 27-Dec-2021	27-Dec-21	9.50%	10.00%
	10	INE140A07476	Piramal Enterprises 09.70% (Series IV) 24-Dec-2020	24-Dec-20	9.70%	4.23%
	11	INE572E09486	PNBHF 07.59% (Series XXXVI Option B) 27-Jul-2022	27-Jul-22	7.59%	10.00%
	12	INE721A07NV9	STFC 09.10% (Tranche I Series III) 12-Jul-2021	12-Jul-21	9.10%	10.00%
	13	INE205A07188	Vedanta Ltd 08.75% 30-Jun-2022	30-Jun-22	8.75%	10.00%
CRISIL AA Long Term Bond Index	1	INE340A07084	Birla Corp 09.25% (Option II) 18-Aug-2026	18-Aug-26	9.25%	12.50%
	2	INE092T08BU0	IDFC First Bank 08.70% [SERIES IDFC BANK OBB 06/2016] 20-May-2025	20-May-25	8.70%	12.50%
	3	INE244L08042	Indiabulls Commercial Credit 08.85% 28-Mar-2028	28-Mar-28	8.85%	12.50%
	4	INE651J07622	JM Financial Credit Solutions 09.75% (Tranche I Option VI) 07-Jun-2028	07-Jun-28	9.75%	12.50%
	5	INE572E09346	PNBHF 08.39% (Series V) 28-Apr-2026	28-Apr-26	8.39%	12.50%
	6	INE608A08041	Punjab & Sind 08.67% (Basel III Tier II Series XVI) 03-Dec-2029	03-Dec-29	8.67%	12.50%
	7	INE081A08215	Tata Steel 08.15% 01-Oct-2026	01-Oct-26	8.15%	12.50%
	8	INE812V07021	THDC India Ltd.(Series II) 08.75% 06-Sep-2029	06-Sep-29	8.75%	12.50%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA Medium Term Bond Index	1	INE477A07282	Can Fin Homes 07.85% (CFHL SRNCD2019 - SERIES 1) 26-May-2023	26-May-23	7.85%	16.67%
	2	INE092T08BP0	IDFC First Bank 08.38% [SERIES IDFC BANK OBB 07/2015] 12-Sep-2024	12-Sep-24	9.38%	16.67%
	3	INE248U08143	IIFL Wealth Finance 0.00% (Series A3)10-Jan-2024	10-Jan-24	0.00%	16.67%
	4	INE651J07606	JM Financial Credit Solutions 09.50% (Tranche I Option III) 07-Jun-2023	07-Jun-23	9.50%	16.67%
	5	INE414G07CN8	Muthoot Finance 9% (Series XVIII Option VI) 19-Apr-2023	19-Apr-23	9.00%	16.67%
	6	INE014N07054	NCDC 07.85% (Series IV) 26-May-2023	26-May-23	7.85%	16.67%
CRISIL AA Short Term Bond Index	1	INE477A07258	Can Fin Homes 07.32% (Series 1) 26-Oct-2020	26-Oct-20	7.32%	7.93%
	2	INE484J08014	Godrej Properties 07.82% 25-Sep-2020	25-Sep-20	7.82%	9.91%
	3	INE038A07258	Hindalco Industries 9.55% (Series-I (2012)) 25-Apr-2022	25-Apr-22	9.55%	10.00%
	4	INE092T08CB8	IDFC First Bank 8.6070% [SERIES IDFC BANK OBB 03/2016 OPTION II] 19-Apr-2022	19-Apr-22	8.61%	10.00%
	5	INE477L07883	IIFL Home Finance 0% (Series C3 Option I) 26-Jul-2021	26-Jul-21	0.00%	7.79%
	6	INE651J07218	JM Financial Credit Solutions 09.50% (Tranche U 2016 Option III) 31-May-2021	31-May-21	9.50%	0.79%
	7	INE414G07EK0	Muthoot Fin 09.50% (OptionIV) 27-Dec-2021	27-Dec-21	9.50%	10.00%
	8	INE140A07476	Piramal Enterprises 09.70% (Series IV) 24-Dec-2020	24-Dec-20	9.70%	10.00%
	9	INE572E09486	PNBHF 07.59% (Series XXXVI Option B) 27-Jul-2022	27-Jul-22	7.59%	10.00%
	10	INE612J07152	Repco Home Finance 08.05% (Series-4 2017) 03-Aug-2020	03-Aug-20	8.05%	3.57%
	11	INE081A08207	TISCO 09.15% (Series II) 24-Jan-2021	24-Jan-21	9.15%	10.00%
	12	INE205A07188	Vedanta Ltd 08.75% 30-Jun-2022	30-Jun-22	8.75%	10.00%
CRISIL AA+ Long Term Bond Index	1	INE476A08050	Canara Bank 08.40% (Basel III complaint Tier 2 2016-17) 27-Apr-2026	27-Apr-26	8.40%	11.11%
	2	INE121A08OG9	Cholamandalam Investment & Fin 09.05% (Series SD 57)	24-Mar-28	9.05%	11.11%

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			24-Mar-2028			
	3	INE535H08744	Fullerton India Credit 09.25% (Series 15) 26-Apr-2029	26-Apr-29	9.25%	11.11%
	4	INE957N08052	HERO FINCORP LIMITED SR HFCL/NCD/036 8.85 NCD 05FB30 FVRS10LAC	05-Feb-30	8.85%	11.11%
	5	INE202E07252	IREDA 08.05% (Series-VI-B) 29-Mar-2027	29-Mar-27	8.05%	11.11%
	6	INE774D08MA6	MMFSL 09.00% SERIES VI 06-Jun-2026	06-Jun-26	9.00%	11.11%
	7	INE950O08154	Mahindra Rural Housing Finance 09.40% (SeriesMRHFL-AAA2018) 07-Aug-2028	07-Aug-28	9.40%	11.11%
	8	INE721A08DA2	STFC 09.00% (Series PPD 17-18 Option I) 28-Mar-2028	28-Mar-28	9.00%	11.11%
	9	INE017A07559	GE Shipping Co.08.85% 12-Apr-2028	12-Apr-28	8.85%	11.11%
CRISIL AA+ Medium Term Bond Index	1	INE121A08NW8	Cholamandalam Investment & Fin 09.08% 27-Oct-2023	27-Oct-23	9.08%	20.00%
	2	INE535H08660	FICCL 09.30% (Series 9 Option I) 25-Apr-2023	25-Apr-23	9.30%	20.00%
	3	INE774D08LD2	MMFSL 09.70% 24-Apr-2023	24-Apr-23	9.70%	20.00%
	4	INE721A08DE4	STFC 10.25% (Series PPD 18-19 SD-03) 27-Dec-2024	27-Dec-24	10.25%	20.00%
	5	INE017A08284	GE Shipping Co.07.99% (Tranche 2)18-Jan-2025	18-Jan-25	7.99%	20.00%
CRISIL AA+ Short Term Bond Index	1	INE403D08066	Bharti Telecom Ltd 08.90% (Series V) 17-Feb-2022	17-Feb-22	8.90%	14.29%
	2	INE121A07PE3	Cholamandalam Investment & Fin 08.85% (Series 580) 10-Mar-2021	10-Mar-21	8.85%	14.29%
	3	INE535H07AI2	FICCL 09.10% (Option I Series 68) 01-Dec-2021	01-Dec-21	9.10%	14.29%
	4	INE957N07450	Hero Fincorp 09.23% (Series No.HFCL/NCD/033) 03-Jan-2022	03-Jan-22	9.23%	14.29%
	5	INE774D07SQ1	MMFSL 0% (Series AU2018 Option II) 29-Mar-2022	29-Mar-22	0.00%	14.29%
	6	INE721A07NV9	STFC 09.10% (Tranche I Series III) 12-Jul-2021	12-Jul-21	9.10%	14.29%
	7	INE667F07HI2	Sundaram HFL 08.3606% (Series 306) 30-Nov-2020	30-Nov-20	8.36%	14.29%
CRISIL AA- Long Term Bond Index	1	INE804I079Y6	ECL Finance 09.85% (Series VII) 06-Aug-2028	06-Aug-28	9.85%	33.33%
	2	INE918K08019	Edelweiss Finvest 11.00%	29-Jul-25	11.00%	33.33%

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			(Tier II) 29-Jul-2025			
	3	INE530L07228	Edelweiss Housing Finance 10.00% (SR-VI) 19-Jul-2026	19-Jul-26	10.00%	33.33%
CRISIL AA-Medium Term Bond Index	1	INE804IA7238	ECL Finance 0% (Series VII) 28-Nov-2024	28-Nov-24	0.00%	33.33%
	2	INE909H08204	TML Financial Services 10.35% (Series- TMFL- NCD B FY 2014-15) 26-Sep-2024	26-Sep-24	10.35%	33.33%
	3	INE245A08125	Tata Power 07.99% SERIES IV 16-Nov-2023	16-Nov-23	7.99%	33.33%
CRISIL AA-Short Term Bond Index	1	INE538L07494	Aadhar Housing Finance 09.60% (Series II) 29-Sep-2021	29-Sep-21	9.60%	10.00%
	2	INE949L08145	AU Financiers 12.25% 02-Apr-2021	02-Apr-21	12.25%	2.86%
	3	INE804I074Z4	ECL Finance 0% 11-Dec-2020	11-Dec-20	0.00%	10.00%
	4	INE528S07086	Edelweiss Retail Finance 08.75% (Series II) 22-Mar-2021	22-Mar-21	8.75%	10.00%
	5	INE688V08031	Energy Efficiency Services 08.29% 28-May-2021	28-May-21	8.29%	5.10%
	6	INE896L07678	Indostar Capital Finance 0% (Series XXXIII Tranche A) 26-Feb-2021	26-Feb-21	0.00%	10.00%
	7	INE121E07338	JSW Energy 08.40% 18-Sep-2020	18-Sep-20	8.40%	10.00%
	8	INE191H07243	PVR Ltd 07.84% 10-Jul-2020	10-Jul-20	7.84%	2.04%
	9	INE601U07038	Tata Motors Finance 0% (NCD D FY 17-18 Option I) 10-Jul-2020	10-Jul-20	0.00%	10.00%
	10	INE155A08357	Tata Motors 07.28% (Series E 27 I Tranche I) 29-Jul-2020	29-Jul-20	7.28%	10.00%
	11	INE245A08109	Tata Power 07.99% SERIES II 16-Nov-2021	16-Nov-21	7.99%	10.00%
	12	INE909H08287	TMF Holdings 0% (Series B FY 19-20) 11-Nov-2022	11-Nov-22	0.00%	10.00%
CRISIL Medium to Long Term Banking Debt Index	1	INE238A08468	Axis Bank Limited 07.65% (Series 5) 30-Jan-2027	30-Jan-27	7.65%	11.11%
	2	INE028A08174	Bank of Baroda 08.70% (Perpetual Basel III Tier I ATI Series X) C 28-Nov-2024	28-Nov-24	8.70%	11.11%
	3	INE476A08050	Canara Bank 08.40% (Basel III complaint Tier 2 2016-17) 27-Apr-2026	27-Apr-26	8.40%	11.11%
	4	INE040A08393	HDFC Bank 08.44% (Series 1) 28-Dec-2028	28-Dec-28	8.44%	11.11%

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	5	INE090A08UB4	ICICI Bank 09.15% (Basel III Tier I Perpetual) 20-Mar-2118 C 20-Jun-2023	20-Jun-23	9.15%	11.11%
	6	INE092T08BR6	IDFC First Bank 08.49% [SERIES IDFC BANK OBB 13/2015 OPTION II] 11-Dec-2024	11-Dec-24	8.49%	11.11%
	7	INE095A08082	IndusInd Bank 10.50%(Basel III Tier 1 AT1) Perpetual 28-Mar-2024	28-Mar-24	10.50%	11.11%
	8	INE608A08041	Punjab & Sind 08.67% (Basel III Tier II Series XVI) 03-Dec-2029	03-Dec-29	8.67%	11.11%
	9	INE062A08223	SBI 08.50% Series II Perpetual AT1 Bonds Basel- III 22-Nov-2024	22-Nov-24	8.50%	11.11%
CRISIL Medium to Long Term PSU Debt Index	1	INE514E08FT8	Exim Bank 06.35% (Series V 01-2025) 18-Feb-2025	18-Feb-25	6.35%	4.38%
	2	INE031A08707	HUDCO 08.37% (Series VI) 23-Mar-2029	23-Mar-29	8.37%	9.69%
	3	INE242A08445	IOC 06.44% (Series XV) 14-Apr-2023	14-Apr-23	6.44%	5.10%
	4	INE053F07BZ2	IRFC 06.59% (Series 145) 14-Apr-2023	14-Apr-23	6.59%	10.00%
	5	INE261F08BX4	NABARD 07.43% (Series PC1POB1) 31-Jan-2030	31-Jan-30	7.43%	10.00%
	6	INE906B07HH5	NHAI 07.70% (2019-20 Series V) 13-Sep-2029	13-Sep-29	7.70%	10.00%
	7	INE557F08FG1	NHBank 07.05% 18-Dec-2024	18-Dec-24	7.05%	1.42%
	8	INE848E07AY3	NHPC 07.13% (Series AA STRPP- I) 11-Feb-2026	11-Feb-26	7.13%	9.41%
	9	INE733E07KL3	NTPC 07.32% (Series 69) 17-Jul-2029	17-Jul-29	7.32%	10.00%
	10	INE134E08JX9	Power Finance Corp.09.10% (Series 184 Option B) 23-Mar-2029	23-Mar-29	9.10%	10.00%
	11	INE752E07OF7	Power Grid Corporation 07.30% (Series LIX 2017-18) 19-Jun-2027	19-Jun-27	7.30%	10.00%
	12	INE020B08CJ0	RECL 07.92% (Series 189) 30-Mar-2030	30-Mar-30	7.92%	10.00%
CRISIL Short Term Banking Debt Index	1	INE238A08427	Axis Bank Limited 08.75% Series 26 (Basel III,Tier 1 Perpetual) C-14-Dec-2021 M-14-Dec-2116	14-Dec-21	8.75%	11.11%
	2	INE028A08091	Bank of Baroda 9.14%	22-Mar-22	9.14%	11.11%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			(Perpetual Series VII) C 22-Mar-2022			
	3	INE040A08377	HDFC Bank 08.85% (Basel III Perpetual ATI Series 1/2017-2018) 12-May-2022	12-May-22	8.85%	11.11%
	4	INE090A08TW2	ICICI Bank Ltd 09.20% (Basel III Tier I Perpetual) 17-Mar-2117 C 17-Mar-2022	17-Mar-22	9.20%	11.11%
	5	INE092T08CB8	IDFC First Bank 8.6070% [SERIES IDFC BANK OBB 03/2016 OPTION II] 19-Apr-2022	19-Apr-22	8.61%	11.11%
	6	INE095A08074	IndusInd Bank 09.50%(Basel III Tier 1 AT1) Perpetual C-18-Apr-2022	18-Apr-22	9.50%	11.11%
	7	INE166A08032	ING VYSYA BANK 9.90% (Series 2 Tranche I) (Lower Tier II) 14-Dec-2022	14-Dec-22	9.90%	11.11%
	8	INE062A08140	SBI 08.39% (Perpetual Tier 1 Basel III Series III) 25-Oct-2116 C 25-Oct-2021	25-Oct-21	8.39%	11.11%
	9	INE692A08078	Union Bank 09.10% (Basel III Tier I Series XXIII Tranche 2 Perpetual) C 31-Mar-2022	31-Mar-22	9.10%	11.11%
CRISIL Short Term PSU Debt Index	1	INE0AED08011	Air India Assets Holding 6.99% (Series 1) 16-Dec-2022	16-Dec-22	6.99%	7.95%
	2	INE514E08BK6	EXIM BANK 09.15% (Series- P-16) 05-Sep-2022	05-Sep-22	9.15%	5.53%
	3	INE094A08044	HPCL 06.80% (Series III) 15-Dec-2022	15-Dec-22	6.80%	2.27%
	4	INE031A08756	HUDCO 06.99% (Series E 2019) 11-Nov-2022	11-Nov-22	6.99%	9.63%
	5	INE053F07942	IRFC 06.70% (Series- 114) 24-Nov2021	24-Nov-21	6.70%	10.00%
	6	INE261F08AT4	NABARD 08.50% (Series- 19F) 31-Jan-2023	31-Jan-23	8.50%	10.00%
	7	INE906B07FE6	NHAI 07.17% (Bond Series III) 23-Dec-2021	23-Dec-21	7.17%	10.00%
	8	INE733E07KK5	NTPC 07.93% (Series 68) 03-May-2022	03-May-22	7.93%	6.42%
	9	INE134E08JW1	Power Finance Corp.08.18% (Series 183) 19-Mar-2022	19-Mar-22	8.18%	10.00%
	10	INE752E07KN9	PGC 08.80% (Series- XLII) 13-Mar-2023	13-Mar-23	8.80%	8.20%
	11	INE020B08CG6	RECL 07.24% (Series 187) 31-Dec-2022	31-Dec-22	7.24%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	12	INE556F08JL5	SIDBI 07.89% (Series III FY-2019-20) 15-Nov-2022 P/C 14-May-2021	14-May-21	7.89%	10.00%
CRISIL A Medium To Long Term Bond Index	1	INE891F08018	Rajasthan Rajya Vidyut Utpadan Nigam Ltd.	24-Dec-26	9.00%	10.00%
	2	INE512S08013	Chhattisgarh State Power Distribution Co. Ltd.	26-Mar-35	8.72%	10.00%
	3	INE560K07128	PTC India Financial Services Ltd.	28-May-25	9.62%	10.00%
	4	INE683A08028	South Indian Bank Ltd.	31-Oct-25	10.25%	10.00%
	5	INE519Q08137	Fincare Small Finance Bank Ltd.	22-Jun-24	11.30%	2.36%
	6	INE540P07350	U. P. Power Corporation Ltd.	20-Jan-28	10.15%	10.00%
	7	INE818W08032	ESAF Small Finance Bank Ltd.	01-Jun-25	11.50%	2.49%
	8	INE852O07022	Aptus Value Housing Finance India Ltd.	15-May-23	9.35%	2.06%
	9	INE01E708057	Andhra Pradesh Capital Region Development Authority	16-Aug-28	10.32%	10.00%
	10	INE016P07146	Vistaar Financial Services Pvt. Ltd.	24-Aug-23	10.50%	4.29%
	11	INE760I07011	Meghalaya Energy Corporation Ltd.	10-Jun-29	11.64%	6.21%
	12	INE516Q08281	Asirvad Micro Finance Ltd.	30-May-24	11.63%	0.62%
	13	INE373S08267	Joyville Shapoorji Housing Pvt. Ltd.	17-May-24	10.00%	2.96%
	14	INE565A08035	Indian Overseas Bank	24-Sep-29	9.08%	10.00%
	15	INE850M08085	Northern Arc Capital Ltd.	25-Sep-23	11.60%	1.86%
	16	INE515Q08093	Annapurna Finance Pvt. Ltd.	02-May-26	12.87%	1.86%
	17	INE922K07047	India Shelter Finance Corporation Ltd.	01-Oct-26	11.25%	1.86%
	18	INE808K08061	Arohan Financial Services Ltd.	25-Oct-26	12.85%	1.55%
	19	INE836B08202	Satin Creditcare Network Ltd.	31-Dec-26	15.50%	1.86%
CRISIL A Short Term Bond Index	1	INE443L07042	Belstar Investment & Finance Pvt. Ltd.	17-Jul-20	11.40%	2.61%
	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%	7.84%
	4	INE216P07159	Aavas Financiers Ltd.	17-Apr-21	8.90%	0.52%
	5	INE252T07057	Xander Finance Pvt. Ltd.	30-Apr-21	9.70%	5.22%
	6	INE459T07058	Vastu Housing Finance Corporation Ltd.	27-Feb-21	9.95%	3.13%
	7	INE764L07181	Sadbhav Infrastructure Project Ltd.	6-Jun-21	0.00%	9.93%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	8	INE016P07120	Vistaar Financial Services Pvt. Ltd.	22-Jun-21	10.50%	3.40%
	9	INE811K07059	Prestige Estates Projects Ltd.	10-Aug-21	10.50%	0.52%
	10	INE071I07047	Indofil Industries Ltd.	28-Sep-21	9.87%	7.84%
	11	INE515Q07244	Annapurna Finance Pvt. Ltd.	1-Mar-21	11.82%	5.22%
	12	INE205B07046	Elecon Engineering Co. Ltd.	28-Feb-22	12.25%	3.13%
	13	INE316W07021	Hero Solar Energy Pvt. Ltd.	10-Jun-22	11.84%	10.00%
	14	INE01HV07031	Vivriti Capital Pvt. Ltd.	16-Aug-21	11.50%	2.09%
	15	INE124N07333	Ess Kay Fincorp Ltd.	13-Sep-20	11.94%	0.78%
	16	INE890A08011	JMC Projects (India) Ltd.	21-Oct-22	10.55%	5.22%
	17	INE850M07210	Northern Arc Capital Ltd.	12-Feb-21	11.96%	2.35%
	18	INE065I07015	INDIABULLS REAL ESTATE COMPANY PRIVATE LIMITED	28-Jan-23	11.00%	10.00%
	19	INE192U07038	KOGTA FINANCIAL (INDIA) LIMITED	27-Jan-23	12.36%	1.41%
	20	INE010A08099	Prism Johnson Ltd.	31-Jan-22	10.00%	4.39%
	21	INE605Y08013	Auxilo Finserve Pvt. Ltd.	31-Aug-22	11.25%	4.39%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1	INE403D08074	Bharti Telecom Ltd 8.25% (Series IV) 17-Mar-2021	17-Mar-21	8.25%	10.00%
	2	INE477A07258	Can Fin Homes 07.32% (Series 1) 26-Oct-2020	26-Oct-20	7.32%	6.08%
	3	INE121A07PE3	Cholamandalam Investment & Fin 08.85% (Series 580) 10-Mar-2021	10-Mar-21	8.85%	4.50%
	4	INE535H07AU7	Fullerton India Credit 09.30% (Series 79) 15-Mar-2021	15-Mar-21	9.30%	10.00%
	5	INE484J08014	Godrej Properties 07.82% 25-Sep-2020	25-Sep-20	7.82%	10.00%
	6	INE092T08535	IDFC First Bank 08.79% [SERIES IDFC BANK OBB 20/2011 OPTION I] 15-Sep-2020	15-Sep-20	8.79%	10.00%
	7	INE774D07SG2	MMFSL 08.75% (Series AK2018 Option I) 20-Jul-2020	20-Jul-20	8.75%	6.38%
	8	INE140A07476	Piramal Enterprises 09.70% (Series IV) 24-Dec-2020	24-Dec-20	9.70%	10.00%
	9	INE572E09478	PNBHF 07.50% (Series XXXVI Option A) 15-Sep-2020	15-Sep-20	7.50%	10.00%
	10	INE721A07PQ4	STFC 09.47% (Series PPD 19-20 PP J-01) 10-Mar-2021	10-Mar-21	9.47%	10.00%
	11	INE667F07HI2	Sundaram HFL 08.3606% (Series 306) 30-Nov-2020	30-Nov-20	8.36%	3.04%

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	12	INE205A07030	Vedanta Ltd. 09.45% 17-Aug-2020	17-Aug-20	9.45%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1	INE403D08066	Bharti Telecom Ltd 08.90% (Series V) 17-Feb-2022	17-Feb-22	8.90%	10.00%
	2	INE121A07PF0	Cholamandalam Investment & Fin 07.41% (Series 581)10-Feb-2023	10-Feb-23	7.41%	1.03%
	3	INE535H07AI2	FICCL 09.10% (Option I Series 68) 01-Dec-2021	01-Dec-21	9.10%	10.00%
	4	INE038A07258	Hindalco Industries 9.55% (Series-I (2012)) 25-Apr-2022	25-Apr-22	9.55%	10.00%
	5	INE092T08CB8	IDFC First Bank 8.6070% [SERIES IDFC BANK OBB 03/2016 OPTION II] 19-Apr-2022	19-Apr-22	8.61%	7.59%
	6	INE477L07883	IIFL Home Finance 0% (Series C3 Option I) 26-Jul-2021	26-Jul-21	0.00%	3.20%
	7	INE148I07GE8	Indiabulls Housing finance 08.75% (Option III A) 25-Sep-2021	25-Sep-21	8.75%	10.00%
	8	INE774D07SQ1	MMFSL 0% (Series AU2018 Option II) 29-Mar-2022	29-Mar-22	0.00%	10.00%
	9	INE414G07EK0	Muthoot Fin 09.50% (OptionIV) 27-Dec-2021	27-Dec-21	9.50%	10.00%
	10	INE572E09486	PNBHF 07.59% (Series XXXVI Option B) 27-Jul-2022	27-Jul-22	7.59%	6.54%
	11	INE721A07NV9	STFC 09.10% (Tranche I Series III) 12-Jul-2021	12-Jul-21	9.10%	10.00%
	12	INE667F07HP7	Sundaram HFL 08.15% (Series 313) 20-Mar-2023	20-Mar-23	8.15%	1.63%
	13	INE205A07188	Vedanta Ltd 08.75% 30-Jun-2022	30-Jun-22	8.75%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	1	INE296A07QC5	Bajaj Finance 07.2525% (Series 223) 10-Nov-2020	10-Nov-20	7.25%	10.00%
	2	INE756I07CM0	HDB Financial Services 08.711% (SERIES 2019 A/1(FX)/132) 18-Feb-2021	18-Feb-21	8.71%	3.52%
	3	INE001A07RN4	HDFC 08.70% (Series- U-008) 15-Dec-2020	15-Dec-20	8.70%	10.00%
	4	INE916DA7PA2	Kotak Mahindra Prime Ltd. 07.50% (Series I) 10-Nov-2020	10-Nov-20	7.50%	3.87%
	5	INE018A08AT9	Larsen & Toubro 06.77% 20-Aug-2020	20-Aug-20	6.77%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	6	INE115A07NQ4	LICHF 08.80% (Tr 373 Option I) 24-Dec-2020	24-Dec-20	8.80%	10.00%
	7	INE261F08907	NABARD 06.98% (Series 18 G) 30-Sep-2020	30-Sep-20	6.98%	10.00%
	8	INE134E08JV3	Power Finance Corp.08.20% (Series 182)14-Sep-2020	14-Sep-20	8.20%	10.00%
	9	INE752E07ER3	PGC 09.47% (Series - XXVII STRPPS-J) 31-Mar-2021	31-Mar-21	9.47%	7.62%
	10	INE002A08526	RIL 07.07% (PPD Series F) 24-Dec-2020	24-Dec-20	7.07%	10.00%
	11	INE020B08948	RECL 08.37% (Series 134) 14-Aug-2020	14-Aug-20	8.37%	10.00%
	12	INE306N07KW6	TCFSL 08.65% (Series N 2018-19 Option I) 26-Mar-2021	26-Mar-21	8.65%	4.99%
CRISIL AAA 1 to 3 Year Short Term Bond Index	1	INE0AED08011	Air India Assets Holding 6.99% (Series 1) 16-Dec-2022	16-Dec-22	6.99%	8.11%
	2	INE296A07RB5	Bajaj Finance 07.10% (Series 259) 10-Feb-2023	10-Feb-23	7.10%	10.00%
	3	INE001A07SD3	HDFC 07.21% (Series- W-005) 30-Dec-2022	30-Dec-22	7.21%	10.00%
	4	INE115A07OQ2	LICHF 07.45% (Tranche 396) 10-Feb-2023	10-Feb-23	7.45%	10.00%
	5	INE261F08AT4	NABARD 08.50% (Series- 19F) 31-Jan-2023	31-Jan-23	8.50%	10.00%
	6	INE733E07KK5	NTPC 07.93% (Series 68) 03-May-2022	03-May-22	7.93%	4.70%
	7	INE134E08JW1	Power Finance Corp.08.18% (Series 183) 19-Mar-2022	19-Mar-22	8.18%	10.00%
	8	INE002A08500	Reliance Industries 07.17% (PPD Series - D) 08-Nov-2022	08-Nov-22	7.17%	10.00%
	9	INE110L07120	Reliance Jio Infocomm Ltd. 08.70% (Series PPD16) 16-Jul-2021	16-Jul-21	8.70%	6.95%
	10	INE020B08CG6	RECL 07.24% (Series 187) 31-Dec-2022	31-Dec-22	7.24%	10.00%
	11	INE556F08JL5	SIDBI 07.89% (Series III FY-2019-20) 15-Nov-2022 P/C 14-May-2021	14-May-21	7.89%	10.00%
	12	INE033L07GM9	TCHFL 08.10% (Series I Tranche I) 14-Jan-2023	14-Jan-23	8.10%	0.25%
CRISIL Dynamic Gilt Index	1	IN0020190362	06.45 GS 2029	07-Oct-29	6.45%	8.89%
	2	IN0020190065	07.57% GOI 2033	17-Jun-33	7.57%	8.79%
	3	IN0020180488	07.32% GS 2024	28-Jan-24	7.32%	8.07%
	4	IN0020180454	07.26% GS 2029	14-Jan-29	7.26%	11.02%

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	5	IN0020190016	07.27% GS 2026	08-Apr-26	7.27%	5.10%
	6	IN0020190396	06.18 GS 2024	04-Nov-24	6.18%	4.50%
	7	IN0020170174	07.17% CGL 2028	08-Jan-28	7.17%	10.49%
	8	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	11.22%
	9	IN0020160118	06.79% GS 2029	26-Dec-29	6.79%	11.01%
	10	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	3.71%
	11	IN0020150093	07.59% GS 2026	11-Jan-26	7.59%	11.03%
	12	IN0020160100	06.57% GS 2033	05-Dec-33	6.57%	6.18%
CRISIL Composite Gilt Index	1	IN0020190362	06.45 GS 2029	07-Oct-29	6.45%	15.80%
	2	IN0020180454	07.26% GS 2029	14-Jan-29	7.26%	19.58%
	3	IN0020190016	07.27% GS 2026	08-Apr-26	7.27%	9.06%
	4	IN0020190065	07.57% GOI 2033	17-Jun-33	7.57%	14.92%
	5	IN0020160100	06.57% GS 2033	05-Dec-33	6.57%	10.49%
	6	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	19.04%
	7	IN0020180488	07.95% CGL 2032	28-Aug-32	7.95%	5.51%
	8	IN0020190396	06.18 GS 2024	04-Nov-24	6.18%	3.07%
	9	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	2.53%
CRISIL Long Term Gilt Index	1	IN0020190065	07.57% GOI 2033	17-Jun-33	7.57%	14.76%
	2	IN0020160100	06.57% GS 2033	05-Dec-33	6.57%	10.38%
	3	IN0020170042	06.68 GS 2031	17-Sep-31	6.68%	14.52%
	4	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	18.84%
	5	IN0020160092	06.62% GS 2051	28-Nov-51	6.62%	8.56%
	6	IN0020080050	06.83% GOVT.STOCK 2039	19-Jan-39	6.83%	2.02%
	7	IN0020140052	08.24% GOI 2033	10-Nov-33	8.24%	15.46%
	8	IN0020050012	07.40% CGL 2035	09-Sep-35	7.40%	15.45%
CRISIL Medium Term Gilt Index	1	IN0020190362	06.45 GS 2029	07-Oct-29	6.45%	11.52%
	2	IN0020180454	07.26% GS 2029	14-Jan-29	7.26%	14.29%
	3	IN0020190016	07.27% GS 2026	08-Apr-26	7.27%	6.61%
	4	IN0020170174	07.17% CGL 2028	08-Jan-28	7.17%	13.61%
	5	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	14.55%
	6	IN0020160118	06.79% GS 2029	26-Dec-29	6.79%	14.28%
	7	IN0020150093	07.59% GS 2026	11-Jan-26	7.59%	14.31%
	8	IN0020150036	07.72% GS 2025	25-May-25	7.72%	10.83%
CRISIL Short Term Gilt Index	1	IN0020180488	07.32% GS 2024	28-Jan-24	7.32%	16.65%
	2	IN0020190396	06.18 GS 2024	04-Nov-24	6.18%	9.29%
	3	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	7.65%
	4	IN0020150010	07.68% GS 2023	15-Dec-23	7.68%	16.87%
	5	IN0020160050	06.84% GS 2022	19-Dec-22	6.84%	18.95%

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	6	IN0020180470	07.00% GS 2021	21-Jan-21	7.00%	5.58%
	7	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	14.76%
	8	IN0020060037	08.20% CGL 2022	15-Feb-22	8.20%	10.26%
CRISIL 1 Month CD Index	1	INE480Q16424	Cooperatieve Centrale Raiffeisen-Boerenleenbank	30-Apr-20	-	10.00%
	2	INE503A16FW6	DCB Bank Ltd.	30-Apr-20	-	10.00%
	3	INE063P16636	Equitas Small Finance Bank Ltd.	30-Apr-20	-	10.00%
	4	INE092T16LQ0	IDFC First Bank Ltd.	30-Apr-20	-	10.00%
	5	INE434A16QY7	Andhra Bank	30-Apr-20	-	10.00%
	6	INE949L16809	AU Small Finance Bank Ltd.	30-Apr-20	-	10.00%
	7	INE141A16ZZ6	Oriental Bank Of Commerce	30-Apr-20	-	10.00%
	8	INE608A16OR5	Punjab & Sind Bank	30-Apr-20	-	10.00%
	9	INE556F16606	Small Industries Development Bank Of India	30-Apr-20	-	10.00%
	10	INE238A164T0	Axis Bank Ltd.	29-Apr-20	-	10.00%
CRISIL 2 month CD Index	1	INE028A16BO0	Bank Of Baroda	01-Jun-20	-	10.00%
	2	INE667A16GX5	Syndicate Bank	01-Jun-20	-	10.00%
	3	INE683A16NC2	South Indian Bank Ltd.	01-Jun-20	-	10.00%
	4	INE171A16IO3	Federal Bank Ltd.	01-Jun-20	-	10.00%
	5	INE545U16228	Bandhan Bank Ltd.	01-Jun-20	-	10.00%
	6	INE480Q16457	Cooperatieve Centrale Raiffeisen-Boerenleenbank	02-Jun-20	-	10.00%
	7	INE092T16NZ7	IDFC First Bank Ltd.	02-Jun-20	-	10.00%
	8	INE551W16891	Ujjivan Small Finance Bank Ltd.	02-Jun-20	-	10.00%
	9	INE07PX16038	Sbm Bank (India) Ltd.	01-Jun-20	-	10.00%
	10	INE562A16JS2	Indian Bank	01-Jun-20	-	10.00%
CRISIL 3 month CD Index	1	INE503A16GN3	DCB Bank Ltd.	26-Jun-20	-	10.00%
	2	INE237A165L5	Kotak Mahindra Bank Ltd.	30-Jun-20	-	10.00%
	3	INE095A16D55	IndusInd Bank Ltd.	29-Jun-20	-	10.00%
	4	INE238A165S9	Axis Bank Ltd.	29-Jun-20	-	10.00%
	5	INE949L16890	AU Small Finance Bank Ltd.	26-Jun-20	-	10.00%
	6	INE434A16QL4	Andhra Bank	25-Jun-20	-	10.00%
	7	INE092T16MC8	IDFC First Bank Ltd.	25-Jun-20	-	10.00%
	8	INE514E16BO1	Export Import Bank Of India	24-Jun-20	-	10.00%
	9	INE090A161V9	ICICI Bank Ltd.	24-Jun-20	-	10.00%
	10	INE556F16663	Small Industries Development Bank Of India	24-Jun-20	-	10.00%
CRISIL 6 month	1	INE434A16RC1	Andhra Bank	18-Sep-20	-	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CD Index	2	INE556F16721	Small Industries Development Bank Of India	01-Oct-20	-	10.00%
	3	INE735W16296	Utkarsh Small Finance Bank Ltd.	01-Oct-20	-	10.00%
	4	INE949L16981	AU Small Finance Bank Ltd.	29-Sep-20	-	10.00%
	5	INE238A169T9	Axis Bank Ltd.	23-Sep-20	-	10.00%
	6	INE237A168J3	Kotak Mahindra Bank Ltd.	22-Sep-20	-	10.00%
	7	INE095A16C64	IndusInd Bank Ltd.	21-Sep-20	-	10.00%
	8	INE063P16719	Equitas Small Finance Bank Ltd.	17-Sep-20	-	10.00%
	9	INE090A167V6	ICICI Bank Ltd.	16-Sep-20	-	10.00%
	10	INE141A16A03	Oriental Bank Of Commerce	10-Sep-20	-	10.00%
CRISIL 1 Year CD Index	1	INE556F16846	Small Industries Development Bank Of India	16-Mar-21	-	10.00%
	2	INE028A16BY9	Bank Of Baroda	09-Mar-21	-	10.00%
	3	INE238A165U5	Axis Bank Ltd.	10-Mar-21	-	10.00%
	4	INE171A16IQ8	Federal Bank Ltd.	09-Mar-21	-	10.00%
	5	INE092T16OB6	IDFC First Bank Ltd.	09-Mar-21	-	10.00%
	6	INE261F16512	National Bank for Agriculture & Rural Development	05-Mar-21	-	10.00%
	7	INE095A16H77	IndusInd Bank Ltd.	05-Mar-21	-	10.00%
	8	INE949L16AL2	AU Small Finance Bank Ltd.	08-Mar-21	-	10.00%
	9	INE514E16BQ6	Export Import Bank Of India	12-Mar-21	-	10.00%
	10	INE063P16800	Equitas Small Finance Bank Ltd.	25-Feb-21	-	10.00%
CRISIL Up to 91-Day CD Index	1	INE238A164T0	Axis Bank Ltd.	29-Apr-20	-	3.13%
	2	INE261F16397	National Bank for Agriculture & Rural Development	23-Apr-20	-	3.13%
	3	INE095A16F79	IndusInd Bank Ltd.	21-Apr-20	-	3.13%
	4	INE556F16606	Small Industries Development Bank Of India	30-Apr-20	-	3.13%
	5	INE480Q16424	Cooperatieve Centrale Raiffeisen-Boerenleenbank	30-Apr-20	-	3.13%
	6	INE503A16FW6	DCB Bank Ltd.	30-Apr-20	-	3.13%
	7	INE949L16809	AU Small Finance Bank Ltd.	30-Apr-20	-	3.13%
	8	INE092T16LQ0	IDFC First Bank Ltd.	30-Apr-20	-	3.13%
	9	INE063P16636	Equitas Small Finance Bank Ltd.	30-Apr-20	-	3.13%
	10	INE608A16OR5	Punjab & Sind Bank	30-Apr-20	-	3.13%
	11	INE434A16QY7	Andhra Bank	30-Apr-20	-	3.13%
	12	INE141A16ZZ6	Oriental Bank Of Commerce	30-Apr-20	-	3.13%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	13	INE683A16NC2	South Indian Bank Ltd.	01-Jun-20	-	1.56%
	14	INE545U16228	Bandhan Bank Ltd.	01-Jun-20	-	1.56%
	15	INE667A16GX5	Syndicate Bank	01-Jun-20	-	1.56%
	16	INE171A16IO3	Federal Bank Ltd.	01-Jun-20	-	1.56%
	17	INE028A16BO0	Bank Of Baroda	01-Jun-20	-	1.56%
	18	INE092T16NZ7	IDFC First Bank Ltd.	02-Jun-20	-	1.56%
	19	INE562A16JS2	Indian Bank	01-Jun-20	-	1.56%
	20	INE261F16413	National Bank for Agriculture & Rural Development	29-May-20	-	1.56%
	21	INE238A163S4	Axis Bank Ltd.	29-May-20	-	1.56%
	22	INE556F16630	Small Industries Development Bank Of India	15-May-20	-	1.56%
	23	INE434A16QI0	Andhra Bank	14-May-20	-	1.56%
	24	INE095A16D71	IndusInd Bank Ltd.	05-May-20	-	1.56%
	25	INE480Q16457	Cooperatieve Centrale Raiffeisen-Boerenleenbank	02-Jun-20	-	1.56%
	26	INE551W16891	Ujjivan Small Finance Bank Ltd.	02-Jun-20	-	1.56%
	27	INE949L16AJ6	AU Small Finance Bank Ltd.	01-Jun-20	-	1.56%
	28	INE07PX16038	Sbm Bank (India) Ltd.	01-Jun-20	-	1.56%
	29	INE237A166J7	Kotak Mahindra Bank Ltd.	29-May-20	-	1.56%
	30	INE608A16OT1	Punjab & Sind Bank	27-May-20	-	1.56%
	31	INE141A16A37	Oriental Bank Of Commerce	22-May-20	-	1.56%
	32	INE503A16GM5	DCB Bank Ltd.	15-May-20	-	1.56%
	33	INE503A16GN3	DCB Bank Ltd.	26-Jun-20	-	1.56%
	34	INE237A169L7	Kotak Mahindra Bank Ltd.	17-Jun-20	-	1.56%
	35	INE238A164U8	Axis Bank Ltd.	15-Jun-20	-	1.56%
	36	INE028A16BZ6	Bank Of Baroda	15-Jun-20	-	1.56%
	37	INE084A16CC6	Bank Of India	15-Jun-20	-	1.56%
	38	INE434A16RE7	Andhra Bank	12-Jun-20	-	1.56%
	39	INE667A16GZ0	Syndicate Bank	12-Jun-20	-	1.56%
	40	INE090A167W4	ICICI Bank Ltd.	12-Jun-20	-	1.56%
	41	INE171A16IR6	Federal Bank Ltd.	10-Jun-20	-	1.56%
	42	INE551W16917	Ujjivan Small Finance Bank Ltd.	08-Jun-20	-	1.56%
	43	INE092T16OC4	IDFC First Bank Ltd.	05-Jun-20	-	1.56%
	44	INE063P16826	Equitas Small Finance Bank Ltd.	05-Jun-20	-	1.56%
	45	INE556F16663	Small Industries Development Bank Of India	24-Jun-20	-	1.56%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	46	INE514E16BO1	Export Import Bank Of India	24-Jun-20	-	1.56%
	47	INE095A16A82	IndusInd Bank Ltd.	23-Jun-20	-	1.56%
	48	INE141A16ZM4	Oriental Bank Of Commerce	19-Jun-20	-	1.56%
	49	INE261F16421	National Bank for Agriculture & Rural Development	12-Jun-20	-	1.56%
	50	INE949L16890	AU Small Finance Bank Ltd.	26-Jun-20	-	1.56%
	51	INE545U16194	Bandhan Bank Ltd.	19-Jun-20	-	1.56%
	52	INE07PX16012	Sbm Bank (India) Ltd.	12-Jun-20	-	1.56%
CRISIL 1 Month CP Index	1	INE242A14PS3	Indian Oil Corporation Ltd.	30-Apr-20	-	6.67%
	2	INE331A14JV1	The Ramco Cements Ltd.	30-Apr-20	-	10.00%
	3	INE050A14424	Bombay Burmah Trading Corporation Ltd.	30-Apr-20	-	6.67%
	4	INE029A14899	Bharat Petroleum Corporation Ltd.	30-Apr-20	-	6.67%
	5	INE752E14401	Power Grid Corporation of India Ltd.	20-Apr-20	-	6.67%
	6	INE660A14VF1	Sundaram Finance Ltd.	20-Apr-20	-	6.67%
	7	INE050M14650	Vardhman Special Steels Ltd.	24-Apr-20	-	6.67%
	8	INE975F14RX3	Kotak Mahindra Investments Ltd.	30-Apr-20	-	6.67%
	9	INE087M14793	Bahadur Chand Investments Pvt. Ltd.	29-Apr-20	-	6.67%
	10	INE742O14DR1	Reliance Retail Ltd.	30-Apr-20	-	6.67%
	11	INE481G14BK1	Ultratech Cement Ltd.	30-Apr-20	-	10.00%
	12	INE647O14DA8	Aditya Birla Fashion & Retail Ltd.	30-Apr-20	-	6.67%
	13	INE205A14UT8	Vedanta Ltd.	30-Apr-20	-	6.67%
	14	INE019A14IR2	JSW Steel Ltd.	29-Apr-20	-	6.67%
CRISIL 2 Month CP Index	1	INE245A14CY2	Tata Power Co. Ltd.	02-Jun-20	-	6.67%
	2	INE213A14154	Oil & Natural Gas Corporation Ltd.	02-Jun-20	-	6.67%
	3	INE019A14IV4	JSW Steel Ltd.	29-May-20	-	6.67%
	4	INE002A14DW9	Reliance Industries Ltd.	29-May-20	-	6.67%
	5	INE261F14FR5	National Bank for Agriculture & Rural Development	29-May-20	-	6.67%
	6	INE916D14O17	Kotak Mahindra Prime Ltd.	29-May-20	-	6.67%
	7	INE114A14IQ3	Steel Authority Of India Ltd.	26-May-20	-	6.67%
	8	INE018A14HO3	Larsen & Toubro Ltd.	18-May-20	-	6.67%
	9	INE763G14HT0	ICICI Securities Ltd.	15-May-20	-	6.67%
	10	INE257A14292	Bharat Heavy Electricals Ltd.	29-May-20	-	6.67%
	11	INE205A14VB4	Vedanta Ltd.	21-May-20	-	6.67%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	12	INE404K14FM2	Shapoorji Pallonji & Company Ltd.	02-Jun-20	-	6.67%
	13	INE725H14889	Tata Projects Ltd.	01-Jun-20	-	6.67%
	14	INE508G14857	Time Technoplast Ltd.	12-May-20	-	6.67%
	15	INE349A14AF5	NRB Bearings Ltd.	09-May-20	-	6.67%
CRISIL 3 Month CP Index	1	INE742O14DY7	Reliance Retail Ltd.	23-Jun-20	-	6.67%
	2	INE002A14ER7	Reliance Industries Ltd.	17-Jun-20	-	6.67%
	3	INE870D14CV7	National Fertilizers Ltd.	17-Jun-20	-	10.00%
	4	INE517B14602	Tata Teleservices (Maharashtra) Ltd.	17-Jun-20	-	6.67%
	5	INE037E14910	Tata Teleservices Ltd.	17-Jun-20	-	6.67%
	6	INE499A14CC1	DCM Shriram Ltd.	16-Jun-20	-	6.67%
	7	INE261F14GO0	National Bank for Agriculture & Rural Development	15-Jun-20	-	6.67%
	8	INE110L14NX4	Reliance Jio Infocomm Ltd.	15-Jun-20	-	6.67%
	9	INE752E14427	Power Grid Corporation of India Ltd.	15-Jun-20	-	6.67%
	10	INE020B14649	Rural Electrification Corporation Ltd.	15-Jun-20	-	6.67%
	11	INE102D14716	Godrej Consumer Products Ltd.	15-Jun-20	-	6.67%
	12	INE085A14GX5	Chambal Fertilizers & Chemicals Ltd.	11-Jun-20	-	10.00%
	13	INE733E14732	NTPC	10-Jun-20	-	6.67%
	14	INE557F14ET5	National Housing Bank	10-Jun-20	-	6.67%
CRISIL 6 Month CP Index	1	INE019A14JA6	JSW Steel Ltd.	10-Sep-20	-	10.00%
	2	INE403D14262	Bharti Telecom Ltd.	09-Sep-20	-	6.67%
	3	INE484J14JW7	Godrej Properties Ltd.	09-Sep-20	-	6.67%
	4	INE916D14T61	Kotak Mahindra Prime Ltd.	07-Sep-20	-	6.67%
	5	INE723X14642	Trust Investment Advisors Pvt. Ltd.	03-Sep-20	-	6.67%
	6	INE094O14BZ4	Daimler Financial Services India Pvt. Ltd.	03-Sep-20	-	6.67%
	7	INE589A14025	Nlc India Ltd.	28-Aug-20	-	6.67%
	8	INE371K14AJ0	Tata Realty & Infrastructure Ltd.	28-Sep-20	-	6.67%
	9	INE002A14EK2	Reliance Industries Ltd.	28-Aug-20	-	6.67%
	10	INE110L14NQ8	Reliance Jio Infocomm Ltd.	21-Aug-20	-	6.67%
	11	INE07OQ14097	Posco Maharashtra Steel Pvt. Ltd.	16-Sep-20	-	10.00%
	12	INE018A14HP0	Larsen & Toubro Ltd.	16-Sep-20	-	6.67%
	13	INE343G14206	Bharti Hexacom Ltd.	15-Sep-20	-	6.67%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	14	INE445L14BH2	Nabha Power Ltd.	28-Aug-20	-	6.67%
CRISIL 1 Year CP Index	1	INE002A14EQ9	Reliance Industries Ltd.	10-Mar-21	-	8.33%
	2	INE115A14CN0	LIC Housing Finance Ltd.	10-Mar-21	-	5.56%
	3	INE047A14636	Grasim Industries Ltd.	10-Mar-21	-	16.67%
	4	INE033L14LB8	Tata Capital Housing Finance Ltd.	10-Mar-21	-	5.56%
	5	INE397D14209	Bharti Airtel Ltd.	09-Mar-21	-	5.56%
	6	INE001A14WK6	Housing Development Finance Corporation Ltd.	24-Feb-21	-	5.56%
	7	INE002A14EM8	Reliance Industries Ltd.	02-Mar-21	-	8.33%
	8	INE343G14230	Bharti Hexacom Ltd.	10-Mar-21	-	5.56%
	9	INE508G14865	Time Technoplast Ltd.	02-Mar-21	-	16.67%
	10	INE037E14894	Tata Teleservices Ltd.	01-Mar-21	-	5.56%
	11	INE00V114058	Savex Technologies Pvt. Ltd.	15-Feb-21	-	16.67%
CRISIL Up to 91-Day CP Index	1	INE242A14PS3	Indian Oil Corporation Ltd.	30-Apr-20	-	1.88%
	2	INE331A14JV1	The Ramco Cements Ltd.	30-Apr-20	-	1.88%
	3	INE050A14424	Bombay Burmah Trading Corporation Ltd.	30-Apr-20	-	1.88%
	4	INE029A14899	Bharat Petroleum Corporation Ltd.	30-Apr-20	-	1.88%
	5	INE094A14FG4	Hindustan Petroleum Corporation Ltd.	24-Apr-20	-	1.88%
	6	INE050M14650	Vardhman Special Steels Ltd.	24-Apr-20	-	1.88%
	7	INE752E14401	Power Grid Corporation of India Ltd.	20-Apr-20	-	1.88%
	8	INE660A14VF1	Sundaram Finance Ltd.	20-Apr-20	-	1.88%
	9	INE733E14682	NTPC	24-Apr-20	-	1.88%
	10	INE053F14187	Indian Railway Finance Corporation Ltd.	21-Apr-20	-	1.88%
	11	INE901L14854	Alembic Pharmaceuticals Ltd.	22-Apr-20	-	1.88%
	12	INE975F14RX3	Kotak Mahindra Investments Ltd.	30-Apr-20	-	1.88%
	13	INE722A14EG3	Shriram City Union Finance Ltd.	30-Apr-20	-	1.88%
	14	INE756I14CP9	HDB Financial Services Ltd.	30-Apr-20	-	1.88%
	15	INE916D14O33	Kotak Mahindra Prime Ltd.	30-Apr-20	-	1.88%
	16	INE742O14DR1	Reliance Retail Ltd.	30-Apr-20	-	1.88%
	17	INE481G14BK1	Ultratech Cement Ltd.	30-Apr-20	-	1.88%
	18	INE110L14NE4	Reliance Jio Infocomm Ltd.	30-Apr-20	-	1.88%
	19	INE414G14NW2	Muthoot Finance Ltd.	30-Apr-20	-	1.88%
	20	INE824H14BQ7	Julius Baer Capital (India) Pvt.	30-Apr-20	-	1.88%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Ltd.			
	21	INE001A14VK8	Housing Development Finance Corporation Ltd.	26-May-20	-	1.56%
	22	INE245A14CY2	Tata Power Co. Ltd.	2-Jun-20	-	1.56%
	23	INE213A14154	Oil & Natural Gas Corporation Ltd.	2-Jun-20	-	1.56%
	24	INE027A14778	Rashtriya Chemicals & Fertilizers Ltd.	1-Jun-20	-	1.56%
	25	INE019A14IV4	JSW Steel Ltd.	29-May-20	-	1.56%
	26	INE002A14DW9	Reliance Industries Ltd.	29-May-20	-	1.56%
	27	INE257A14292	Bharat Heavy Electricals Ltd.	29-May-20	-	1.56%
	28	INE589A14033	Nlc India Ltd.	29-May-20	-	1.56%
	29	INE261F14FR5	National Bank for Agriculture & Rural Development	29-May-20	-	1.56%
	30	INE916D14O17	Kotak Mahindra Prime Ltd.	29-May-20	-	1.56%
	31	INE522D14MJ8	Manappuram Finance Ltd.	29-May-20	-	1.56%
	32	INE482A14940	Ceat Ltd.	28-May-20	-	1.56%
	33	INE114A14IQ3	Steel Authority Of India Ltd.	26-May-20	-	1.56%
	34	INE060A14308	Navneet Education Ltd.	20-May-20	-	1.56%
	35	INE018A14HO3	Larsen & Toubro Ltd.	18-May-20	-	1.56%
	36	INE752E14419	Power Grid Corporation of India Ltd.	18-May-20	-	1.56%
	37	INE865C14FA6	Aditya Birla Money Ltd.	18-May-20	-	1.56%
	38	INE763G14HT0	ICICI Securities Ltd.	15-May-20	-	1.56%
	39	INE027V14113	Meril Life Sciences Pvt. Ltd.	5-May-20	-	1.56%
	40	INE085A14GV9	Chambal Fertilizers & Chemicals Ltd.	4-May-20	-	1.56%
	41	INE742O14DY7	Reliance Retail Ltd.	23-Jun-20	-	1.56%
	42	INE414G14OH1	Muthoot Finance Ltd.	18-Jun-20	-	1.56%
	43	INE002A14ER7	Reliance Industries Ltd.	17-Jun-20	-	1.56%
	44	INE044A14567	Sun Pharmaceutical Industries Ltd.	17-Jun-20	-	1.56%
	45	INE870D14CV7	National Fertilizers Ltd.	17-Jun-20	-	1.56%
	46	INE517B14602	Tata Teleservices (Maharashtra) Ltd.	17-Jun-20	-	1.56%
	47	INE037E14910	Tata Teleservices Ltd.	17-Jun-20	-	1.56%
	48	INE601U14EJ1	Tata Motors Finance Ltd.	16-Jun-20	-	1.56%
	49	INE261F14GO0	National Bank for Agriculture & Rural Development	15-Jun-20	-	1.56%
	50	INE110L14NX4	Reliance Jio Infocomm Ltd.	15-Jun-20	-	1.56%
	51	INE522D14MI0	Manappuram Finance Ltd.	15-Jun-20	-	1.56%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	52	INE752E14427	Power Grid Corporation of India Ltd.	15-Jun-20	-	1.56%
	53	INE020B14649	Rural Electrification Corporation Ltd.	15-Jun-20	-	1.56%
	54	INE514E14ON1	Export Import Bank Of India	12-Jun-20	-	1.56%
	55	INE085A14GX5	Chambal Fertilizers & Chemicals Ltd.	11-Jun-20	-	1.56%
	56	INE733E14732	NTPC	10-Jun-20	-	1.56%
	57	INE557F14ET5	National Housing Bank	10-Jun-20	-	1.56%
	58	INE121A14SJ2	Cholamandalam Investment & Finance Co. Ltd.	10-Jun-20	-	1.56%
	59	INE115A14CM2	LIC Housing Finance Ltd.	8-Jun-20	-	1.56%
	60	INE245A14CZ9	Tata Power Co. Ltd.	8-Jun-20	-	1.56%
CRISIL 10 Year SDL Index	1	IN1220190236	07.20% ASSAM SDL 2030	18-Mar-30	7.20%	4.26%
	2	IN1320190201	07.14% BIHAR SDL 2030	05-Feb-30	7.14%	7.86%
	3	IN1520190217	07.04% GUJARAT SDL 2030	18-Mar-30	7.04%	7.39%
	4	IN1620190141	07.17% HARYANA SDL 2029 (Dec)	04-Dec-29	7.17%	4.37%
	5	IN1920190213	07.09% KARNATAKA SDL 2030	18-Mar-30	7.09%	10.77%
	6	IN2020190228	6.84% KERALA SDL 2030	11-Mar-30	6.84%	6.58%
	7	IN2220190101	07.27% MAHARASHTRA SDL 2030	15-Jan-30	7.27%	6.55%
	8	IN2820190121	07.17% PUNJAB SDL 2030 (Feb)	05-Feb-30	7.17%	5.13%
	9	IN2920190450	07.08% RAJASTHAN SDL 2030	18-Mar-30	7.08%	8.05%
	10	IN3120190217	07.17% TAMIL NADU SDL 2029	27-Nov-29	7.17%	5.82%
	11	IN3320190264	07.10% UTTAR PRADESH SDL 2030	18-Mar-30	7.10%	22.20%
	12	IN3420190230	07.20% WEST BENGAL SDL 2030	18-Mar-30	7.20%	11.03%
CRISIL Broad Based Gilt Index	1	IN0020140029	08.27% CGL 2020	09-Jun-20	8.27%	0.93%
	2	IN0020000124	11.60% CGL 2020	27-Dec-20	11.60%	0.09%
	3	IN0020120054	08.12 GS 2020	10-Dec-20	8.12%	0.87%
	4	IN0020180470	07.00% GS 2021	21-Jan-21	7.00%	0.51%
	5	IN0020110022	7.80% CGL 2021	11-Apr-21	7.80%	1.18%
	6	IN0020060318	07.94% CGL 2021	24-May-21	7.94%	0.85%
	7	IN0020010040	10.25% CGL 2021	30-May-21	10.25%	0.46%
	8	IN0020190099	06.17 GS 2021	15-Jul-21	6.17%	0.72%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	9	IN0020110030	08.79% CGL 2021	08-Nov-21	8.79%	1.45%
	10	IN0020060037	08.20% CGL 2022	15-Feb-22	8.20%	0.94%
	11	IN0020020072	08.35% CGL 2022	14-May-22	8.35%	1.35%
	12	IN0020120013	08.15% CGL 2022	11-Jun-22	8.15%	1.39%
	13	IN0020070028	08.08% GOVT.STOCK 2022	02-Aug-22	8.08%	1.21%
	14	IN0020039031	05.87% CGL 2022	28-Aug-22	5.87%	0.19%
	15	IN0020070051	8.13% CGL 2022	21-Sep-22	8.13%	1.24%
	16	IN0020160050	06.84% GS 2022	19-Dec-22	6.84%	1.74%
	17	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	0.70%
	18	IN0020030014	06.30% CGL 2023	09-Apr-23	6.30%	0.23%
	19	IN0020030055	06.17% CGL 2023	12-Jun-23	6.17%	0.25%
	20	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	1.35%
	21	IN0020130061	8.83% CGL 2023	25-Nov-23	8.83%	1.46%
	22	IN0020150010	07.68% GS 2023	15-Dec-23	7.68%	1.55%
	23	IN0020180488	07.32% GS 2024	28-Jan-24	7.32%	1.53%
	24	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	0.92%
	25	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	1.40%
	26	IN0020190396	06.18 GS 2024	04-Nov-24	6.18%	0.85%
	27	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	1.48%
	28	IN0020150036	07.72% GS 2025	25-May-25	7.72%	1.58%
	29	IN0020120047	8.20% CGL 2025	24-Sep-25	8.20%	1.58%
	30	IN0020030071	05.97 GS 2025	25-Sep-25	5.97%	0.29%
	31	IN0020150093	07.59% GS 2026	11-Jan-26	7.59%	2.09%
	32	IN0020190016	07.27% GS 2026	08-Apr-26	7.27%	0.97%
	33	IN0020120039	8.33% CGL 2026	09-Jul-26	8.33%	1.53%
	34	IN0020160035	06.97% GS 2026	06-Sep-26	6.97%	1.58%
	35	IN0020010081	10.18% CGL 2026	11-Sep-26	10.18%	0.26%
	36	IN0020140060	8.15% GS 2026	24-Nov-26	8.15%	1.46%
	37	IN0020060078	08.24% CGL 2027	15-Feb-27	8.24%	1.96%
	38	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	2.12%
	39	IN0020070036	8.26% GOVT.STOCK 2027	02-Aug-27	8.26%	1.72%
	40	IN0020070069	08.28% CGL 2027	21-Sep-27	8.28%	1.58%
	41	IN0020020247	06.01% CGL 2028	25-Mar-28	6.01%	0.26%
	42	IN0020170174	07.17% CGL 2028	08-Jan-28	7.17%	1.99%
	43	IN0020140011	08.60% CGL 2028	02-Jun-28	8.60%	1.47%
	44	IN0020030022	06.13% CGL 2028	04-Jun-28	6.13%	0.19%
	45	IN0020150069	07.59% GS 2029	20-Mar-29	7.59%	1.69%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	46	IN0020180454	07.26% GS 2029	14-Jan-29	7.26%	2.09%
	47	IN0020190362	06.45 GS 2029	07-Oct-29	6.45%	1.68%
	48	IN0020160118	06.79% GS 2029	26-Dec-29	6.79%	2.09%
	49	IN0020150028	07.88% GS 2030	19-Mar-30	7.88%	1.56%
	50	IN0020160019	07.61 GS 2030	09-May-30	7.61%	1.77%
	51	IN0020110055	08.97% CGL 2030	05-Dec-30	8.97%	1.58%
	52	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	1.09%
	53	IN0020170042	06.68 GS 2031	17-Sep-31	6.68%	1.64%
	54	IN0020060086	08.28% GOVT.STOCK 2032	15-Feb-32	8.28%	1.59%
	55	IN0020070044	08.32% CGL 2032	02-Aug-32	8.32%	1.57%
	56	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	2.12%
	57	IN0020190065	07.57% GOI 2033	17-Jun-33	7.57%	1.66%
	58	IN0020140052	08.24% GOI 2033	10-Nov-33	8.24%	1.74%
	59	IN0020160100	06.57% GS 2033	05-Dec-33	6.57%	1.17%
	60	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	1.74%
	61	IN0020150051	7.73% GS 2034	19-Dec-34	7.73%	1.76%
	62	IN0020050012	07.40% CGL 2035	09-Sep-35	7.40%	1.74%
	63	IN0020060045	08.33% CGL 2036	07-Jun-36	8.33%	1.51%
	64	IN0020080050	06.83% GOVT.STOCK 2039	19-Jan-39	6.83%	0.23%
	65	IN0020190024	07.62% GS 2039	15-Sep-39	7.62%	0.67%
	66	IN0020100031	08.30% GOVT.STOCK 2040	02-Jul-40	8.30%	1.58%
	67	IN0020110063	08.83% GOVT.STOCK 2041	12-Dec-41	8.83%	1.58%
	68	IN0020120062	8.30% GS 2042	31-Dec-42	8.30%	1.83%
	69	IN0020190040	07.69% GS 2043	17-Jun-43	7.69%	0.65%
	70	IN0020130079	9.23% GS 2043	23-Dec-43	9.23%	1.39%
	71	IN0020140078	08.17% GS 2044	01-Dec-44	8.17%	1.70%
	72	IN0020150044	08.13% GS 2045	22-Jun-45	8.13%	1.72%
	73	IN0020160068	7.06% GS 2046	10-Oct-46	7.06%	1.76%
	74	IN0020190032	07.72% GS 2049	15-Jun-49	7.72%	1.47%
	75	IN0020160092	06.62% GS 2051	28-Nov-51	6.62%	0.97%
	76	IN0020150077	07.72% GS 2055	26-Oct-55	7.72%	1.76%
	77	IN0020190057	07.63 GS 2059	17-Jun-59	7.63%	1.46%
CRISIL Broad Based Long Term Gilt Index	1	IN0020160019	07.61 GS 2030	09-May-30	7.61%	4.28%
	2	IN0020110055	08.97% CGL 2030	05-Dec-30	8.97%	3.81%
	3	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	2.62%
	4	IN0020170042	06.68 GS 2031	17-Sep-31	6.68%	3.95%
	5	IN0020060086	08.28% GOVT.STOCK 2032	15-Feb-32	8.28%	3.84%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	6	IN0020070044	08.32% CGL 2032	02-Aug-32	8.32%	3.79%
	7	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	5.12%
	8	IN0020190065	07.57% GOI 2033	17-Jun-33	7.57%	4.01%
	9	IN0020140052	08.24% GOI 2033	10-Nov-33	8.24%	4.20%
	10	IN0020160100	06.57% GS 2033	05-Dec-33	6.57%	2.82%
	11	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	4.20%
	12	IN0020150051	7.73% GS 2034	19-Dec-34	7.73%	4.23%
	13	IN0020050012	07.40% CGL 2035	09-Sep-35	7.40%	4.20%
	14	IN0020060045	08.33% CGL 2036	07-Jun-36	8.33%	3.64%
	15	IN0020080050	06.83% GOVT.STOCK 2039	19-Jan-39	6.83%	0.55%
	16	IN0020190024	07.62% GS 2039	15-Sep-39	7.62%	1.62%
	17	IN0020100031	08.30% GOVT.STOCK 2040	02-Jul-40	8.30%	3.81%
	18	IN0020110063	08.83% GOVT.STOCK 2041	12-Dec-41	8.83%	3.81%
	19	IN0020120062	8.30% GS 2042	31-Dec-42	8.30%	4.43%
	20	IN0020190040	07.69% GS 2043	17-Jun-43	7.69%	1.57%
	21	IN0020130079	9.23% GS 2043	23-Dec-43	9.23%	3.36%
	22	IN0020140078	08.17% GS 2044	01-Dec-44	8.17%	4.11%
	23	IN0020150044	08.13% GS 2045	22-Jun-45	8.13%	4.15%
	24	IN0020160068	7.06% GS 2046	10-Oct-46	7.06%	4.23%
	25	IN0020190032	07.72% GS 2049	15-Jun-49	7.72%	3.56%
	26	IN0020160092	06.62% GS 2051	28-Nov-51	6.62%	2.33%
	27	IN0020150077	07.72% GS 2055	26-Oct-55	7.72%	4.23%
	28	IN0020190057	07.63 GS 2059	17-Jun-59	7.63%	3.53%
CRISIL Broad Based Medium Term Gilt Index	1	IN0020150036	07.72% GS 2025	25-May-25	7.72%	4.98%
	2	IN0020120047	8.20% CGL 2025	24-Sep-25	8.20%	4.98%
	3	IN0020030071	05.97 GS 2025	25-Sep-25	5.97%	0.92%
	4	IN0020150093	07.59% GS 2026	11-Jan-26	7.59%	6.58%
	5	IN0020190016	07.27% GS 2026	08-Apr-26	7.27%	3.04%
	6	IN0020120039	8.33% CGL 2026	09-Jul-26	8.33%	4.81%
	7	IN0020160035	06.97% GS 2026	06-Sep-26	6.97%	4.97%
	8	IN0020010081	10.18% CGL 2026	11-Sep-26	10.18%	0.83%
	9	IN0020140060	8.15% GS 2026	24-Nov-26	8.15%	4.59%
	10	IN0020060078	08.24% CGL 2027	15-Feb-27	8.24%	6.16%
	11	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	6.69%
	12	IN0020070036	8.26% GOVT.STOCK 2027	02-Aug-27	8.26%	5.41%
	13	IN0020070069	08.28% CGL 2027	21-Sep-27	8.28%	4.98%
	14	IN0020020247	06.01% CGL 2028	25-Mar-28	6.01%	0.83%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
	15	IN0020170174	07.17% CGL 2028	08-Jan-28	7.17%	6.26%
	16	IN0020140011	08.60% CGL 2028	02-Jun-28	8.60%	4.65%
	17	IN0020030022	06.13% CGL 2028	04-Jun-28	6.13%	0.61%
	18	IN0020150069	07.59% GS 2029	20-Mar-29	7.59%	5.32%
	19	IN0020180454	07.26% GS 2029	14-Jan-29	7.26%	6.57%
	20	IN0020190362	06.45 GS 2029	07-Oct-29	6.45%	5.30%
	21	IN0020160118	06.79% GS 2029	26-Dec-29	6.79%	6.57%
	22	IN0020150028	07.88% GS 2030	19-Mar-30	7.88%	4.92%
CRISIL Broad Based Short Term Gilt Index	1	IN0020140029	08.27% CGL 2020	09-Jun-20	8.27%	3.46%
	2	IN0020000124	11.60% CGL 2020	27-Dec-20	11.60%	0.33%
	3	IN0020120054	08.12 GS 2020	10-Dec-20	8.12%	3.24%
	4	IN0020180470	07.00% GS 2021	21-Jan-21	7.00%	1.91%
	5	IN0020110022	7.80% CGL 2021	11-Apr-21	7.80%	4.39%
	6	IN0020060318	07.94% CGL 2021	24-May-21	7.94%	3.18%
	7	IN0020010040	10.25% CGL 2021	30-May-21	10.25%	1.72%
	8	IN0020190099	06.17 GS 2021	15-Jul-21	6.17%	2.70%
	9	IN0020110030	08.79% CGL 2021	08-Nov-21	8.79%	5.39%
	10	IN0020060037	08.20% CGL 2022	15-Feb-22	8.20%	3.51%
	11	IN0020020072	08.35% CGL 2022	14-May-22	8.35%	5.04%
	12	IN0020120013	08.15% CGL 2022	11-Jun-22	8.15%	5.17%
	13	IN0020070028	08.08% GOVT.STOCK 2022	02-Aug-22	8.08%	4.51%
	14	IN0020039031	05.87% CGL 2022	28-Aug-22	5.87%	0.72%
	15	IN0020070051	8.13% CGL 2022	21-Sep-22	8.13%	4.61%
	16	IN0020160050	06.84% GS 2022	19-Dec-22	6.84%	6.48%
	17	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	2.62%
	18	IN0020030014	06.30% CGL 2023	09-Apr-23	6.30%	0.85%
	19	IN0020030055	06.17% CGL 2023	12-Jun-23	6.17%	0.92%
	20	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	5.05%
	21	IN0020130061	8.83% CGL 2023	25-Nov-23	8.83%	5.43%
	22	IN0020150010	07.68% GS 2023	15-Dec-23	7.68%	5.77%
	23	IN0020180488	07.32% GS 2024	28-Jan-24	7.32%	5.69%
	24	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	3.43%
	25	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	5.21%
	26	IN0020190396	06.18 GS 2024	04-Nov-24	6.18%	3.18%
	27	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	5.50%

*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 – 03 April 2020

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
1	CRISIL Composite CD Index	0.38	0.36	5.20%	0.38
2	CRISIL Composite CP Index	0.23	0.21	5.63%	0.23
3	CRISIL Composite T-Bill Index	0.48	0.46	4.30%	0.48
4	CRISIL Composite Bond Fund Index	7.19	5.07	6.89%	5.31
5	CRISIL Short Term Bond Fund Index	2.38	2.01	6.65%	2.14
6	CRISIL Liquid Fund Index	0.11	0.10	4.56%	0.11
7	CRISIL Low Duration Debt Index	0.91	0.81	6.28%	0.86
8	CRISIL Ultra Short Term Debt Index	0.51	0.46	5.66%	0.49
9	CRISIL Money Market Index	0.32	0.30	5.24%	0.32
10	CRISIL Medium Term Debt Index	4.20	3.40	6.83%	3.62
11	CRISIL Medium To Long Term Debt Index	7.51	5.47	6.92%	5.74
12	CRISIL Long Term Debt Index	11.60	7.30	7.16%	7.66
13	CRISIL Corporate Bond Composite Index	4.77	3.55	7.62%	3.81
14	CRISIL Long Term Corporate Bond Index	8.69	5.91	8.24%	6.34
15	CRISIL Medium Term Corporate Bond Index	4.05	3.30	7.47%	3.55
16	CRISIL Short Term Corporate Bond Index	1.95	1.70	7.41%	1.82
17	CRISIL Composite Credit Risk Index	3.93	2.84	9.94%	3.10
18	CRISIL Banking and PSU Debt Index	4.02	2.99	6.87%	3.21
19	CRISIL Short Term Credit Risk Index	1.54	1.32	9.36%	1.43
20	CRISIL Dynamic Debt Index	7.13	5.15	6.94%	5.41
21	CRISIL Composite AA Long Term Bond Index	7.37	4.62	12.49%	5.15
22	CRISIL Composite AA Medium Term Bond Index	3.85	3.08	10.82%	3.41
23	CRISIL Composite AA Short Term Bond Index	1.34	1.15	9.33%	1.25
24	CRISIL FPI Index	7.73	5.43	7.06%	5.71
25	CRISIL Money Market Index-Insurance	0.58	0.55	4.96%	0.58
26	CRISIL AAA Long Term Bond Index	8.95	6.17	7.34%	6.59
27	CRISIL AAA Medium Term Bond Index	4.09	3.35	6.81%	3.58
28	CRISIL AAA Short Term Bond Index	2.17	1.90	6.74%	2.02
29	CRISIL AA Long Term Bond Index	7.42	4.68	12.15%	5.19
30	CRISIL AA Medium Term Bond Index	3.46	2.78	10.33%	3.07
31	CRISIL AA Short Term Bond Index	1.41	1.22	9.41%	1.33
32	CRISIL AA and AA+ Long Term Bond Index	7.61	5.15	9.13%	5.60
33	CRISIL AA and AA+ Medium Term Bond Index	3.63	2.88	9.70%	3.12
34	CRISIL AA and AA+ Short Term Bond Index	1.77	1.50	10.97%	1.66
35	CRISIL AA+ Long Term Bond Index	7.83	5.22	9.02%	5.69
36	CRISIL AA+ Medium Term Bond Index	3.84	3.04	9.27%	3.25

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
37	CRISIL AA+ Short Term Bond Index	1.45	1.22	8.42%	1.32
38	CRISIL AA- Long Term Bond Index	6.66	3.74	17.58%	4.40
39	CRISIL AA- Medium Term Bond Index	4.25	3.40	11.86%	3.82
40	CRISIL AA- Short Term Bond Index	1.03	0.90	10.84%	1.00
41	CRISIL Medium to Long Term Banking Debt Index	5.83	4.21	8.95%	4.58
42	CRISIL Short Term Banking Debt Index	2.01	1.71	9.45%	1.87
43	CRISIL Medium to Long Term PSU Debt Index	7.64	5.44	7.05%	5.78
44	CRISIL Short Term PSU Debt Index	2.24	1.96	6.28%	2.08
45	CRISIL A Medium To Long Term Bond Index	7.49	4.39	10.99%	4.62
46	CRISIL A Short Term Bond Index	1.56	1.24	12.93%	1.31
47	CRISIL AAA up to 1 Year Short Term Bond Index	0.62	0.58	6.39%	0.62
48	CRISIL AAA 1 to 3 Year Short Term Bond Index	2.38	2.07	6.82%	2.21
49	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	0.65	0.59	8.83%	0.64
50	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1.86	1.59	10.90%	1.75
51	CRISIL 10 Year Gilt Index	9.52	6.83	6.29%	7.05
52	CRISIL Dynamic Gilt Index	8.08	5.84	6.42%	6.03
53	CRISIL Long Term Gilt Index	14.96	8.77	6.79%	9.07
54	CRISIL Medium Term Gilt Index	7.62	5.69	6.50%	5.87
55	CRISIL Short Term Gilt Index	3.13	2.71	5.45%	2.79
56	CRISIL Composite Gilt Index	9.97	6.78	6.52%	7.01
57	CRISIL 1 Month CD Index	0.07	0.07	4.44%	0.07
58	CRISIL 2 Month CD Index	0.16	0.16	4.74%	0.16
59	CRISIL 3 Month CD Index	0.23	0.22	4.76%	0.23
60	CRISIL 6 Month CD Index	0.47	0.44	6.11%	0.47
61	CRISIL 1 Year CD Index	0.93	0.87	6.23%	0.93
62	CRISIL 1 Month CP Index	0.07	0.07	5.56%	0.07
63	CRISIL 2 Month CP Index	0.14	0.13	6.15%	0.14
64	CRISIL 3 Month CP Index	0.20	0.19	5.14%	0.20
65	CRISIL 6 Month CP Index	0.43	0.40	6.96%	0.43
66	CRISIL 1 Year CP Index	0.91	0.85	7.14%	0.91
67	CRISIL 10 Year SDL Index	9.90	6.94	7.30%	7.20
68	CRISIL 1 Month T-Bill Index	0.07	0.07	4.02%	0.07
69	CRISIL 2 Month T-Bill Index	0.15	0.14	4.07%	0.15

Sr. No.	Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
70	CRISIL 91 day T-Bill Index	0.24	0.23	4.11%	0.24
71	CRISIL 182 day T-bill index	0.49	0.47	4.45%	0.49
72	CRISIL 1 Year T-Bill Index	0.99	0.95	4.49%	0.99
73	CRISIL Overnight Index	0.003	0.003	2.37%	0.003
74	CRISIL Broad Based Gilt Index	11.01	6.37	6.33%	6.58
75	CRISIL Broad Based Long Term Gilt Index	19.12	9.62	6.83%	9.95
76	CRISIL Broad Based Medium Term Gilt Index	7.46	5.58	6.54%	5.76
77	CRISIL Broad Based Short Term Gilt Index	2.66	2.29	5.30%	2.36
78	CRISIL Up to 91-Day CD Index	0.14	0.13	4.63%	0.14
79	CRISIL Up to 91-Day CP Index	0.13	0.12	5.33%	0.13

Composite Index Weights

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)
		Apr-20
CRISIL Composite Bond Fund Index	CRISIL Composite Gilt Index	45%
	CRISIL AAA Long Term Bond Index	18%
	CRISIL AAA Medium Term Bond Index	12%
	CRISIL AAA Short Term Bond Index	21%
	CRISIL AA and AA+ Long Term Bond Index	1%
	CRISIL AA and AA+ Medium Term Bond Index	1%
	CRISIL AA and AA+ Short Term Bond Index	2%
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+ Short Term Bond Index(0to1)	3%
	CRISIL AA and AA+ Short Term Bond Index(1to3)	5%
	CRISIL AAA Medium Term Bond Index	29%
	CRISIL AA and AA+ Medium Term Bond Index	1%
	CRISIL Composite CD Index	5%
	CRISIL Composite CP Index	10%

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)
		Apr-20
CRISIL Liquid Fund Index	CRISIL Overnight Index	20%
	CRISIL Upto 91 Day CD Index	26%
	CRISIL Upto 91 Day CP Index	54%
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	24%
	CRISIL AA and AA+ Short Term Bond Index(0to1)	2%
	CRISIL AA and AA+ Short Term Bond Index(1to3)	6%
	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	23%
	CRISIL Composite CP Index	55%
	CRISIL Composite T-Bill Index	22%
CRISIL Medium Term Debt Index	CRISIL Short Term Gilt Index	10%

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)
		Apr-20
	CRISIL AAA Long Term Bond Index	4%
	CRISIL AA and AA+ Long Term Bond Index	1%
	CRISIL AAA Medium Term Bond Index	81%
	CRISIL AA and AA+ Medium Term Bond Index	4%
CRISIL Medium To Long Term Debt Index	CRISIL Medium Term Gilt Index	50%
	CRISIL AAA Long Term Bond Index	32%
	CRISIL AA and AA+ Long Term Bond Index	3%
	CRISIL AAA Medium Term Bond Index	14%
	CRISIL AA and AA+ Medium Term Bond Index	1%
CRISIL Long Term Debt Index	CRISIL Long Term Gilt Index	45%
	CRISIL AAA Long Term Bond Index	51%
	CRISIL AA and AA+ Long Term Bond Index	4%
CRISIL Corporate Bond Composite Index	CRISIL AAA Long Term Bond Index	30%
	CRISIL AAA Medium Term Bond Index	19%
	CRISIL AAA Short Term Bond Index	33%
	CRISIL AA+ Long Term Bond Index	1%
	CRISIL AA+ Medium Term Bond Index	1%
	CRISIL AA+ Short Term Bond Index	1%

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)
		Apr-20
	CRISIL AA- Long Term Bond Index	1%
	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	4%
	CRISIL AA Short Term Bond Index	5%
CRISIL Long Term Corporate Bond Index	CRISIL AAA Long Term Bond Index	84%
	CRISIL AA+ Long Term Bond Index	1%
	CRISIL AA- Long Term Bond Index	3%
	CRISIL AA Long Term Bond Index	12%
CRISIL Medium Term Corporate Bond Index	CRISIL AAA Medium Term Bond Index	84%
	CRISIL AA+ Medium Term Bond Index	1%
	CRISIL AA- Medium Term Bond Index	7%
	CRISIL AA Medium Term Bond Index	8%
CRISIL Short Term Corporate Bond Index	CRISIL AAA Short Term Bond Index	74%
	CRISIL AA+ Short Term Bond Index	11%
	CRISIL AA- Short Term Bond Index	6%
	CRISIL AA Short Term Bond Index	9%

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)
		Apr-20
CRISIL Composite Credit Risk Index	CRISIL AAA Long Term Bond Index	10%
	CRISIL AAA Medium Term Bond Index	7%
	CRISIL AAA Short Term Bond Index	10%
	CRISIL AA+ Long Term Bond Index	1%
	CRISIL AA+ Medium Term Bond Index	1%
	CRISIL AA+ Short Term Bond Index	1%
	CRISIL AA- Long Term Bond Index	5%
	CRISIL AA- Medium Term Bond Index	5%
	CRISIL AA- Short Term Bond Index	9%
	CRISIL AA Long Term Bond Index	5%
	CRISIL AA Medium Term Bond Index	18%
	CRISIL AA Short Term Bond Index	18%
	CRISIL A Medium to Long Term Bond Index	6%
	CRISIL A Short Term Bond Index	4%
CRISIL Composite CD Index	CRISIL 2 Month CD Index	36%
	CRISIL 3 Month CD Index	33%
	CRISIL 6 Month CD Index	9%
	CRISIL 1 Year CD Index	22%

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)
		Apr-20
CRISIL Composite CP Index	CRISIL 2 Month CP Index	32%
	CRISIL 3 Month CP Index	59%
	CRISIL 6 Month CP Index	4%
	CRISIL 1 Year CP Index	5%
CRISIL Composite T-Bill Index	CRISIL 91 Day T-Bill Index	47%
	CRISIL 182 Day T-Bill Index	31%
	CRISIL 1 Year T-Bill Index	22%
CRISIL Banking and PSU Debt Index	CRISIL Medium to Long Term PSU Debt Index	25%
	CRISIL Short Term PSU Debt Index	25%
	CRISIL Medium To Long Term Banking Debt Index	25%
	CRISIL Composite CD Index	25%
CRISIL Short Term Credit Risk Index	CRISIL AAA Short Term Bond Index	26%
	CRISIL AA+ Short Term Bond Index	4%
	CRISIL AA- Short Term Bond Index	23%
	CRISIL AA Short Term Bond Index	37%
	CRISIL A Short Term Bond Index	10%
CRISIL Arbitrage Index	S&P BSE Arbitrage Rate Index	70%
	CRISIL Liquid Fund Index	30%

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)
		Apr-20
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	28%
	CRISIL AAA Medium Term Bond Index	15%
	CRISIL AAA Short Term Bond Index	7%
	CRISIL AA and AA+ Long Term Bond Index	2%
	CRISIL AA and AA+ Medium Term Bond Index	1%
	CRISIL AA and AA+ Short Term Bond Index	2%
CRISIL Composite AA Long Term Bond Index	CRISIL AA+ Long Term Bond Index	17%
	CRISIL AA Long Term Bond Index	67%
	CRISIL AA- Long Term Bond Index	16%
CRISIL Composite AA Medium Term Bond Index	CRISIL AA+ Medium Term Bond Index	15%
	CRISIL AA Medium Term Bond Index	43%
	CRISIL AA- Medium Term Bond Index	42%
CRISIL Composite AA Short Term Bond Index	CRISIL AA+ Short Term Bond Index	41%
	CRISIL AA Short Term Bond Index	36%

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)
		Apr-20
	CRISIL AA- Short Term Bond Index	23%
CRISIL FPI Index	CRISIL AAA Long Term Bond Index	33%
	CRISIL AAA Medium Term Bond Index	18%
	CRISIL AAA Short Term Bond Index	7%
	CRISIL AA and AA+ Long Term Bond Index	3%
	CRISIL AA and AA+ Medium Term Bond Index	1%
	CRISIL AA and AA+ Short Term Bond Index	2%
	CRISIL Composite Gilt Index	36%
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%

\$ 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 up to 3 years

For Banking/ PSU Indices

1. Short Term: Securities with residual maturity up to 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, 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 quarter
- 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.
- For Banking/ PSU indices bonds with security level rating below AA will be excluded.

** Upto 12 Issuers will be selected*

CRISIL A rated Credit Indices

Features

- Base date for the Index: March 31, 2002
- Total Return Index seeking to capture coupon and price returns of the underlying portfolio
- Index portfolio marked-to-market on a daily basis using CRISIL debt valuations

Maturity Buckets:

- Short Term: Securities with residual maturity upto 3 years
- Medium to Long Term: Security with residual maturity greater than 3 years

Key Characteristics

- **Replicability:** The index constituents are valued on a daily basis. This lends the index a realistic approach by having the valuations close to market levels

Methodology

- Issuers are selected based on primary market issuances
- Unique issuers for the portfolio of the base month (Month of Inception) are selected based on issuances during the prior one year. All issuers that fall within the eligibility criteria of maturity and rating during the period are identified to be a part of the index.
- On an ongoing basis, the issuances of the previous month would be considered for addition of unique issuers in the existing portfolio
- For each issuer, the security that is most recently issued becomes a part of the index portfolio. These securities continue to be part of the index until
- It falls out of the eligibility criteria (rating and maturity) and is removed from the index
- It is replaced in case a new security of the same issuer is issued. In case more than one security of an issuer is issued on the same day, the one with the highest issuance size is selected.
- Weights to eligible securities will be allocated based on the amount of issuance.
- Weight to each bond is subject to a cap of 10%. Excess weight is redistributed proportionately among other bonds
- Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO rated bonds)
- The index constituents are valued on a daily basis using CRISIL Valuations
- The index is rebalanced on the 1st business day of every month
- Perpetual bonds, Floating rate bonds, Tax free bonds and bonds with single option (call/put) are excluded from the universe of bonds

CRISIL Gilt Indices

Features and Characteristics

- Total Return Index seeking to capture coupon and price returns of the underlying portfolio
- Index constituents valued on a daily basis using CRISIL Gilt Valuation
- Index weights rebalanced on the 1st business day of every month

Key Characteristics

- **Rich history:** The indices have been in existence over a decade witnessing multiple interest rate cycles and has stood the test of time
- **Liquidity:** The indices seeks to capture the movement in a portfolio consisting of most liquid government securities by using appropriate market representation
- **Replicability:** The indices constituents are valued on a daily basis. This lends the index a realistic approach by having the valuations close to market levels

Methodology

- Trading pattern of government securities analysed during 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.
 - The 10 year benchmark government security forming a part of CRISIL 10 Year Gilt Index will automatically replace the least liquid security and form a part (if not already a part) of all the eligible liquidity based gilt indices.
- 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	67 to 91
CRISIL 6 Month CD Index	135 to 185
CRISIL 1 Year CD Index	300 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 entities across sectors, 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
CRISIL 1 month CP Index	15 to 30
CRISIL 2 month CP Index	35 to 60
CRISIL 3 month CP Index	67 to 91
CRISIL 6 month CP Index	135 to 185
CRISIL 1 Year CP Index	300 to 365

CRISIL Up To 91-Day 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 CP securities with maturity less than 91 days

Key Characteristics

- **Representation:** The indices represents the performance of CPs having residual maturities less than 91 days issued by various entities across sectors, 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. The index is a buy and hold type index, securities are not sold out of the index, they mature in the index and on maturity the amount will be invested in TREPS

Methodology

- Based on the residual maturity criteria and rating, for each bucket (listed in table below) firstly 20 issuers 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 issuer, the top ISIN (only 1) will be identified. The identification of security will be based on the residual maturity. One security of each issuer with the highest maturity will be selected in the index.
- The security inside each bucket will be equally weighted, and the buckets will be weighed within the index on the basis of issuance of the previous year within those maturity segments.
- The sector weights would be in close compliance with the restrictions prescribed by the regulator.
- Each fortnight, the previous securities which have not matured yet will be carried forward and new securities will also be added
- Below table summarizes the residual maturity criteria of CP buckets in the Up To 91-Day CP Index

Bucket	Residual maturity (Days) as on effective date
1 month CP Bucket	17 to 30
2 month CP Bucket	31 to 60
3 month CP Bucket	61 to 91

CRISIL Up To 91-Day CD 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 CD securities with maturity less than 91 days

Key Characteristics

- **Representation:** The indices represents the performance of CDs having residual maturities less than 91 days 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. The index is a buy and hold type index, securities are not sold out of the index, they mature in the index and on maturity the amount will be invested in TREPS

Methodology

- Based on the residual maturity criteria and rating, for each bucket (listed in table below) firstly 20 issuers 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 issuer, the top ISIN (only 1) will be identified. The identification of security will be based on the residual maturity. One security of each issuer with the highest maturity will be selected in the index.
- The security inside each bucket will be equally weighted, and the buckets will be weighed within the index on the basis of issuance of the previous year within those maturity segments.
- Each fortnight, the previous securities which have not matured yet will be carried forward and new securities will also be added
- Below table summarizes the residual maturity criteria of CD buckets in the Up To 91-Day CD Index

Bucket	Residual maturity (Days) as on effective date
1 month CD Bucket	17 to 30
2 month CD Bucket	31 to 60
3 month CD Bucket	61 to 91

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 Up to 91-Day CD Index	To track the performance of a portfolio of CDs with residual maturity up to 91 days	02-Apr-20
64	CRISIL 1 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 1 month	31-Mar-02
65	CRISIL 2 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 2 months	31-Mar-02
66	CRISIL 3 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 3 months	31-Mar-02
67	CRISIL 6 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 6 months	31-Mar-02
68	CRISIL 1 Year CP Index	To track the performance of a portfolio of CPs with residual maturity around 1 year	31-Mar-02
69	CRISIL Composite CP Index	To track the performance of a portfolio of CPs across maturities	30-Apr-07
70	CRISIL Up to 91-Day CP Index	To track the performance of a portfolio of CPs with residual maturity up to 91 days	02-Apr-20

Sr. No.	Index	Objective	Inception date
71	CRISIL 1 Month T-bill Index	To track the performance of 1 Month T-Bill	31-Mar-02
72	CRISIL 2 Month T-bill Index	To track the performance of 2 Month T-Bill	31-Mar-02
73	CRISIL 91 Day T-bill Index	To track the performance of the 'on-the-run' 91 Day T-Bill	1-Jan-95
74	CRISIL 182 day T-Bill Index	To track the performance of the 'on-the-run' 182 Day T-Bill	31-Mar-02
75	CRISIL 1 Year T-bill Index	To track the performance of the 'on-the-run' 1 Year T-Bill	1-Jan-95
76	CRISIL Composite T-Bill Index	To track the performance of T-Bills across maturities	8-Apr-05
77	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
78	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			
79	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
80	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
81	CRISIL Liquid Fund Dollar Index	To track the performance of CRISIL Liquid Fund Index (CRISIL Liquifex) converted in USD denomination	31-Mar-02
82	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
83	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
84	CRISIL 10 Year Gilt Dollar Index	To track the performance of CRISIL 10 Year Gilt Index converted in USD denomination	1-Sep-01
85	CRISIL Gilt Dollar Index	To track the performance of CRISIL Gilt Index converted in USD denomination	25-Aug-98
86	CRISIL FPI Dollar Index	To capture the performance of CRISIL FPI Index in USD denomination	31-Aug-11
Banking and PSU Indices			
87	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
88	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
89	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
90	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
91	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
92	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			
93	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			
94	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			
95	CRISIL Broad Based Gilt Index	To track the performance of a portfolio comprising of all government securities, across maturities.	01-Oct-04
96	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
97	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
98	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

About CRISIL Limited

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