

CRISIL Indices

Factsheet

March 01, 2023

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Constituent Details – 01 March 2023

The securities that would form a part of the indices with effect from 01 March 2023 are as follows:

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL AAA Long Term Bond Index	1	INE296 A07RW 1	Bajaj Finance Ltd.	2-Dec-31	7.1 5%	9.15%
CRISIL AAA Long Term Bond Index	2	INE539 K08203	HDFC Credila Financial Services Ltd.	30-Jun-32	8.4 0%	3.16%
CRISIL AAA Long Term Bond Index	3	INE001 A07TP5	Housing Development Finance Corporation Ltd.	6-Sep-32	7.8 0%	10.00 %
CRISIL AAA Long Term Bond Index	4	INE053 F08205	Indian Railway Finance Corporation Ltd.	27-Nov-37	7.6 4%	10.00 %
CRISIL AAA Long Term Bond Index	5	INE115 A07QA 1	LIC Housing Finance Ltd.	18-Nov-32	7.8 2%	10.00 %
CRISIL AAA Long Term Bond Index	6	INE153 A08105	Mahanagar Telephone Nigam Ltd.	15-Nov-32	8.0 0%	10.00 %
CRISIL AAA Long Term Bond Index	7	INE261 F08AV0	National Bank for Agriculture & Rural Development	13-Dec-28	8.2 2%	10.00 %
CRISIL AAA Long Term Bond Index	8	INE0H7 R07017	National Highways Infra Trust.	25-Oct-35	7.9 0%	3.11%
CRISIL AAA Long Term Bond Index	9	INE134 E08LV9	Power Finance Corporation Ltd.	13-Nov-37	7.6 5%	10.00 %
CRISIL AAA Long Term Bond Index	10	INE020 B08EA5	Rural Electrification Corporation Ltd.	31-Mar-28	7.5 5%	10.00 %
CRISIL AAA Long Term Bond Index	11	INE306 N07MN 1	Tata Capital Financial Services Ltd.	29-Sep-31	7.1 0%	10.00 %
CRISIL AAA Long Term Bond Index	12	INE033 L07HW 6	Tata Capital Housing Finance Ltd.	13-Sep-32	7.8 5%	4.57%
CRISIL AAA Medium Term Bond Index	1	INE296 A08805	Bajaj Finance Ltd.	29-Sep-26	8.4 5%	10.00 %
CRISIL AAA Medium Term Bond Index	2	INE377 Y07383	Bajaj Housing Finance Ltd.	18-Nov-27	7.9 8%	10.00 %
CRISIL AAA Medium Term Bond Index	3	INE756I 07EL8	HDB Financial Services Ltd.	25-Feb-26	8.0 4%	5.46%
CRISIL AAA Medium Term Bond Index	4	INE031 A08855	Housing & Urban Development Corporation Ltd.	11-Feb-26	7.5 4%	4.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Medium Term Bond Index	5	INE001A07TN0	Housing Development Finance Corporation Ltd.	28-Jun-27	7.77%	10.00%
CRISIL AAA Medium Term Bond Index	6	INE115A07MQ6	LIC Housing Finance Ltd.	23-Nov-27	7.75%	10.00%
CRISIL AAA Medium Term Bond Index	7	INE261F08DO9	National Bank for Agriculture & Rural Development	30-Jan-26	7.40%	10.00%
CRISIL AAA Medium Term Bond Index	8	INE134E08LP1	Power Finance Corporation Ltd.	15-Jul-26	7.13%	10.00%
CRISIL AAA Medium Term Bond Index	9	INE020B08AH8	Rural Electrification Corporation Ltd.	12-Mar-27	7.95%	7.90%
CRISIL AAA Medium Term Bond Index	10	INE556F08KF5	Small Industries Development Bank Of India	12-Jan-26	7.54%	10.00%
CRISIL AAA Medium Term Bond Index	11	INE306N07ND0	Tata Capital Financial Services Ltd.	19-Oct-27	8.00%	10.00%
CRISIL AAA Medium Term Bond Index	12	INE033L07HY2	Tata Capital Housing Finance Ltd.	3-Nov-27	8.00%	2.34%
CRISIL AAA Short Term Bond Index	1	INE296A07SF4	Bajaj Finance Ltd.	17-Nov-25	7.90%	10.00%
CRISIL AAA Short Term Bond Index	2	INE756I07EA1	HDB Financial Services Ltd.	17-Jan-24	5.42%	10.00%
CRISIL AAA Short Term Bond Index	3	INE001A07TS9	Housing Development Finance Corporation Ltd.	18-Nov-25	7.70%	10.00%
CRISIL AAA Short Term Bond Index	4	INE242A08510	Indian Oil Corporation Ltd.	19-Apr-24	5.84%	4.87%
CRISIL AAA Short Term Bond Index	5	INE053F07CU1	Indian Railway Finance Corporation Ltd.	5-May-23	5.04%	6.92%
CRISIL AAA Short Term Bond Index	6	INE916DA7QP8	Kotak Mahindra Prime Ltd.	8-Sep-23	5.50%	2.66%
CRISIL AAA Short Term Bond Index	7	INE115A07PB1	LIC Housing Finance Ltd.	22-Feb-24	5.72%	10.00%
CRISIL AAA Short Term Bond Index	8	INE261F08CA0	National Bank for Agriculture & Rural Development	31-Jul-23	6.40%	10.00%
CRISIL AAA Short Term Bond Index	9	INE557F08FJ5	National Housing Bank	15-May-23	5.80%	5.55%
CRISIL AAA Short Term Bond Index	10	INE134E08LU1	Power Finance Corporation Ltd.	3-Nov-25	7.59%	10.00%
CRISIL AAA Short Term Bond Index	11	INE020B08DC3	Rural Electrification Corporation Ltd.	30-Sep-23	5.69%	10.00%
CRISIL AAA Short Term Bond Index	12	INE556F08KE8	Small Industries Development Bank Of India	25-Nov-25	7.47%	10.00%
CRISIL AA and AA+ Long Term Bond Index	1	INE562A08081	Indian Bank	13-Jan-31	6.18%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ Long Term Bond Index	2	INE202E08094	Indian Renewable Energy Development Agency Ltd.	12-Oct-32	7.85%	10.00%
CRISIL AA and AA+ Long Term Bond Index	3	INE651J07861	JM Financial Credit Solutions Ltd.	28-May-32	8.65%	10.00%
CRISIL AA and AA+ Long Term Bond Index	4	INE160A08191	Punjab National Bank	18-Nov-31	7.10%	10.00%
CRISIL AA and AA+ Long Term Bond Index	5	INE721A07RC0	Shriram Transport Finance Co. Ltd.	8-Sep-32	8.55%	10.00%
CRISIL AA and AA+ Long Term Bond Index	6	INE607M08063	Tata Power Renewable Energy Ltd.	28-Sep-29	7.90%	8.74%
CRISIL AA and AA+ Long Term Bond Index	7	INE081A08322	Tata Steel Ltd.	20-Sep-32	7.76%	10.00%
CRISIL AA and AA+ Long Term Bond Index	8	INE812V07062	THDC India Ltd.	14-Sep-32	7.60%	10.00%
CRISIL AA and AA+ Long Term Bond Index	9	INE530B08094	IIFL Finance Ltd.	24-Jun-28	10.00%	5.83%
CRISIL AA and AA+ Long Term Bond Index	10	INE477L08147	IIFL Home Finance Ltd.	3-Nov-28	10.00%	8.14%
CRISIL AA and AA+ Long Term Bond Index	11	INE957N08102	Hero Fincorp Ltd.	1-Dec-32	8.65%	7.29%
CRISIL AA and AA+ Medium Term Bond Index	1	INE742F07353	Adani Ports & Special Economic Zone Ltd.	27-May-26	9.35%	6.59%
CRISIL AA and AA+ Medium Term Bond Index	2	INE438A07193	Apollo Tyres Ltd.	13-Sep-27	7.53%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	3	INE0AD507093	Aseem Infrastructure Finance Ltd.	3-Sep-27	8.25%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	4	INE121A08OD6	Cholamandalam Investment & Finance Co. Ltd.	18-Jun-27	8.78%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	5	INE530B07161	IIFL Finance Ltd.	14-Oct-26	8.42%	8.97%
CRISIL AA and AA+ Medium Term Bond Index	6	INE148I08298	Indiabulls Housing Finance Ltd.	8-Sep-27	8.35%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	7	INE523H07BO4	JM Financial Products Ltd.	7-Oct-26	8.20%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ Medium Term Bond Index	8	INE950008089	Mahindra Rural Housing Finance Ltd.	29-May-26	9.10%	4.55%
CRISIL AA and AA+ Medium Term Bond Index	9	INE414G07FU6	Muthoot Finance Ltd.	20-Apr-26	7.60%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	10	INE081A08314	Tata Steel Ltd.	20-Sep-27	7.50%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	11	INE331A07265	The Ramco Cements Ltd.	24-Dec-26	6.90%	9.89%
CRISIL AA and AA+ Short Term Bond Index	1	INE721A08DC8	Shriram Transport Finance Co. Ltd.	26-Apr-24	10.25%	10.00%
CRISIL AA and AA+ Short Term Bond Index	2	INE245A08182	Tata Power Co. Ltd.	31-Aug-23	8.21%	10.00%
CRISIL AA and AA+ Short Term Bond Index	3	INE725H08105	Tata Projects Ltd.	6-Oct-25	7.99%	5.43%
CRISIL AA and AA+ Short Term Bond Index	4	INE729N07032	TVS Credit Services Ltd.	14-Sep-25	8.30%	10.00%
CRISIL AA and AA+ Short Term Bond Index	5	INE403D08132	Bharti Telecom Ltd.	21-Nov-25	8.80%	10.00%
CRISIL AA and AA+ Short Term Bond Index	6	INE121A070I7	Cholamandalam Investment & Finance Co. Ltd.	11-Apr-24	8.62%	10.00%
CRISIL AA and AA+ Short Term Bond Index	7	INE092T08519	IDFC First Bank Ltd.	21-Jul-25	8.80%	10.00%
CRISIL AA and AA+ Short Term Bond Index	8	INE148I07KA8	Indiabulls Housing Finance Ltd.	22-Sep-23	8.35%	10.00%
CRISIL AA and AA+ Short Term Bond Index	9	INE414G07FF7	Muthoot Finance Ltd.	5-Jan-24	7.40%	10.00%
CRISIL AA and AA+ Short Term Bond Index	10	INE163N08156	ONGC Petro Additions Ltd.	25-Oct-23	7.98%	4.57%
CRISIL AA and AA+ Short Term Bond Index	11	INE572E09262	PNB Housing Finance Ltd.	23-Nov-24	8.70%	10.00%
CRISIL AA Long Term Bond Index	1	INE538L07536	Aadhar Housing Finance Ltd.	29-Sep-28	9.75%	10.00%
CRISIL AA Long Term Bond Index	2	INE688I08053	IDFC First Bank Ltd.	17-May-28	9.50%	10.00%
CRISIL AA Long Term Bond Index	3	INE530B08094	IIFL Finance Ltd.	24-Jun-28	10.00%	10.00%
CRISIL AA Long Term Bond Index	4	INE477L08147	IIFL Home Finance Ltd.	3-Nov-28	10.00%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA Long Term Bond Index	5	INE244L08042	Indiabulls Commercial Credit Ltd.	28-Mar-28	8.85%	8.51%
CRISIL AA Long Term Bond Index	6	INE651J07861	JM Financial Credit Solutions Ltd.	28-May-32	8.65%	10.00%
CRISIL AA Long Term Bond Index	7	INE523H07BT3	JM Financial Products Ltd.	13-Jul-32	8.65%	10.00%
CRISIL AA Long Term Bond Index	8	INE163N08222	ONGC Petro Additions Ltd.	9-Nov-29	8.58%	8.51%
CRISIL AA Long Term Bond Index	9	INE432R08040	Shriram Housing Finance Ltd.	30-Sep-37	8.60%	2.98%
CRISIL AA Long Term Bond Index	10	INE607M08063	Tata Power Renewable Energy Ltd.	28-Sep-29	7.90%	10.00%
CRISIL AA Long Term Bond Index	11	INE812V07062	THDC India Ltd.	14-Sep-32	7.60%	10.00%
CRISIL AA Medium Term Bond Index	1	INE688I08178	IDFC First Bank Ltd.	24-Aug-27	8.25%	14.29%
CRISIL AA Medium Term Bond Index	2	INE530B07161	IIFL Finance Ltd.	14-Oct-26	8.42%	14.29%
CRISIL AA Medium Term Bond Index	3	INE244L08026	Indiabulls Commercial Credit Ltd.	30-Nov-27	8.45%	14.29%
CRISIL AA Medium Term Bond Index	4	INE148I08298	Indiabulls Housing Finance Ltd.	8-Sep-27	8.35%	14.29%
CRISIL AA Medium Term Bond Index	5	INE523H07BO4	JM Financial Products Ltd.	7-Oct-26	8.20%	14.29%
CRISIL AA Medium Term Bond Index	6	INE572E09346	PNB Housing Finance Ltd.	28-Apr-26	8.39%	14.29%
CRISIL AA Medium Term Bond Index	7	INE540P07160	U. P. Power Corporation Ltd.	13-Mar-26	8.48%	14.29%
CRISIL AA Short Term Bond Index	1	INE883F07165	Aadhar Housing Finance Ltd.	20-Jun-23	9.15%	5.66%
CRISIL AA Short Term Bond Index	2	INE050A07030	Bombay Burmah Trading Corporation Ltd.	30-Apr-23	8.80%	1.43%
CRISIL AA Short Term Bond Index	3	INE092T08519	IDFC First Bank Ltd.	21-Jul-25	8.80%	10.00%
CRISIL AA Short Term Bond Index	4	INE530B07120	IIFL Finance Ltd.	14-Oct-23	8.25%	10.00%
CRISIL AA Short Term Bond Index	5	INE148I07KA8	Indiabulls Housing Finance Ltd.	22-Sep-23	8.35%	10.00%
CRISIL AA Short Term Bond Index	6	INE523H07BV9	JM Financial Products Ltd.	16-May-25	8.50%	5.74%
CRISIL AA Short Term Bond Index	7	INE522D07BW8	Manappuram Finance Ltd.	22-Dec-23	7.45%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA Short Term Bond Index	8	INE516Y07386	Piramal Capital & Housing Finance Ltd.	23-Sep-23	8.35%	10.00%
CRISIL AA Short Term Bond Index	9	INE572E09205	PNB Housing Finance Ltd.	16-May-23	8.58%	10.00%
CRISIL AA Short Term Bond Index	10	INE245A08182	Tata Power Co. Ltd.	31-Aug-23	8.21%	10.00%
CRISIL AA Short Term Bond Index	11	INE725H08105	Tata Projects Ltd.	6-Oct-25	7.99%	7.17%
CRISIL AA Short Term Bond Index	12	INE729N07032	TVS Credit Services Ltd.	14-Sep-25	8.30%	10.00%
CRISIL AA+ Long Term Bond Index	1	INE121A080Z9	Cholamandalam Investment & Finance Co. Ltd.	6-Dec-32	8.65%	10.00%
CRISIL AA+ Long Term Bond Index	2	INE957N08102	Hero Fincorp Ltd.	1-Dec-32	8.65%	10.00%
CRISIL AA+ Long Term Bond Index	3	INE800X08038	Hero Housing Finance Ltd.	25-Nov-32	8.75%	6.67%
CRISIL AA+ Long Term Bond Index	4	INE562A08081	Indian Bank	13-Jan-31	6.18%	10.00%
CRISIL AA+ Long Term Bond Index	5	INE202E08094	Indian Renewable Energy Development Agency Ltd.	12-Oct-32	7.85%	10.00%
CRISIL AA+ Long Term Bond Index	6	INE950O07396	Mahindra Rural Housing Finance Ltd.	24-Sep-32	8.35%	10.00%
CRISIL AA+ Long Term Bond Index	7	INE652X07126	Muthoot Homefin (India) Ltd.	20-Sep-32	8.30%	3.33%
CRISIL AA+ Long Term Bond Index	8	INE160A08191	Punjab National Bank	18-Nov-31	7.10%	10.00%
CRISIL AA+ Long Term Bond Index	9	INE721A07RC0	Shriram Transport Finance Co. Ltd.	8-Sep-32	8.55%	10.00%
CRISIL AA+ Long Term Bond Index	10	INE081A08322	Tata Steel Ltd.	20-Sep-32	7.76%	10.00%
CRISIL AA+ Long Term Bond Index	11	INE017A07559	The Great Eastern Shipping Co. Ltd.	12-Apr-28	8.85%	10.00%
CRISIL AA+ Medium Term Bond Index	1	INE742F07353	Adani Ports & Special Economic Zone Ltd.	27-May-26	9.35%	10.00%
CRISIL AA+ Medium Term Bond Index	2	INE438A07193	Apollo Tyres Ltd.	13-Sep-27	7.53%	10.00%
CRISIL AA+ Medium Term Bond Index	3	INE121A080D6	Cholamandalam Investment & Finance Co. Ltd.	18-Jun-27	8.78%	10.00%
CRISIL AA+ Medium Term Bond Index	4	INE957N08029	Hero Fincorp Ltd.	3-Aug-26	8.98%	10.00%
CRISIL AA+ Medium Term Bond Index	5	INE202E07252	Indian Renewable Energy Development Agency Ltd.	29-Mar-27	8.05%	10.00%
CRISIL AA+ Medium Term Bond Index	6	INE950O08089	Mahindra Rural Housing Finance Ltd.	29-May-26	9.10%	8.21%

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CRISIL AA+ Medium Term Bond Index	7	INE414 G07FU6	Muthoot Finance Ltd.	20-Apr-26	7.60%	10.00%
CRISIL AA+ Medium Term Bond Index	8	INE511 C08AG6	Poonawalla Fincorp Ltd.	3-Mar-27	10.25%	1.79%
CRISIL AA+ Medium Term Bond Index	9	INE081 A08314	Tata Steel Ltd.	20-Sep-27	7.50%	10.00%
CRISIL AA+ Medium Term Bond Index	10	INE017 A08268	The Great Eastern Shipping Co. Ltd.	10-Nov-26	8.24%	10.00%
CRISIL AA+ Medium Term Bond Index	11	INE331 A07265	The Ramco Cements Ltd.	24-Dec-26	6.90%	10.00%
CRISIL AA+ Short Term Bond Index	1	INE0AD 507010	Aseem Infrastructure Finance Ltd.	10-May-24	7.00%	1.82%
CRISIL AA+ Short Term Bond Index	2	INE343 G08018	Bharti Hexacom Ltd.	19-Jan-24	6.00%	10.00%
CRISIL AA+ Short Term Bond Index	3	INE403 D08140	Bharti Telecom Ltd.	5-Dec-24	8.60%	10.00%
CRISIL AA+ Short Term Bond Index	4	INE121 A070I7	Cholamandalam Investment & Finance Co. Ltd.	11-Apr-24	8.62%	10.00%
CRISIL AA+ Short Term Bond Index	5	INE484J 08022	Godrej Properties Ltd.	31-Jul-23	7.50%	9.09%
CRISIL AA+ Short Term Bond Index	6	INE957 N08011	Hero Fincorp Ltd.	15-Sep-25	9.35%	10.00%
CRISIL AA+ Short Term Bond Index	7	INE202 E08086	Indian Renewable Energy Development Agency Ltd.	12-Aug-25	7.46%	10.00%
CRISIL AA+ Short Term Bond Index	8	INE414 G07FF7	Muthoot Finance Ltd.	5-Jan-24	7.40%	10.00%
CRISIL AA+ Short Term Bond Index	9	INE721 A08DC8	Shriram Transport Finance Co. Ltd.	26-Apr-24	10.25%	10.00%
CRISIL AA+ Short Term Bond Index	10	INE667 F07IH2	Sundaram Home Finance Ltd.	22-Nov-24	8.03%	9.09%
CRISIL AA+ Short Term Bond Index	11	INE081 A08231	Tata Steel Ltd.	13-Mar-25	7.70%	10.00%
CRISIL AA- Long Term Bond Index	1	INE03 W108015	Arka Fincap Ltd.	25-Feb-28	10.25%	20.00%
CRISIL AA- Long Term Bond Index	2	INE015 L07618	Edelweiss Asset Reconstruction Co. Ltd.	8-Dec-28	9.90%	20.00%
CRISIL AA- Long Term Bond Index	3	INE146 O08209	Hinduja Leyland Finance Ltd.	21-Apr-28	9.75%	20.00%
CRISIL AA- Long Term Bond Index	4	INE549 K08368	Muthoot Fincorp Ltd.	20-Sep-28	10.04%	20.00%
CRISIL AA- Long Term Bond Index	5	INE608 A08033	Punjab & Sind Bank	26-Oct-29	9.50%	20.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA- Medium Term Bond Index	1	INE516 Q08380	Asirvad Micro Finance Ltd.	30-May-27	13.50%	16.67%
CRISIL AA- Medium Term Bond Index	2	INE007 N08015	Fedbank Financial Services Ltd.	30-Sep-27	9.90%	16.67%
CRISIL AA- Medium Term Bond Index	3	INE146 O08191	Hinduja Leyland Finance Ltd.	25-Sep-26	9.75%	16.67%
CRISIL AA- Medium Term Bond Index	4	INE549 K08335	Muthoot Fincorp Ltd.	30-Dec-27	10.26%	16.67%
CRISIL AA- Medium Term Bond Index	5	INE608 A08017	Punjab & Sind Bank	19-Oct-26	7.99%	16.67%
CRISIL AA- Medium Term Bond Index	6	INE601 U08309	Tata Motors Finance Ltd.	28-Aug-26	0.00%	16.67%
CRISIL AA- Short Term Bond Index	1	INE483I 07010	Aragen Life Sciences Pvt. Ltd.	11-Feb-25	7.75%	12.50%
CRISIL AA- Short Term Bond Index	2	INE516 Q08281	Asirvad Micro Finance Ltd.	30-May-24	11.63%	12.50%
CRISIL AA- Short Term Bond Index	3	INE146 O08118	Hinduja Leyland Finance Ltd.	13-Sep-24	9.20%	12.50%
CRISIL AA- Short Term Bond Index	4	INE549 F08517	Karnataka State Financial Corporation	4-Feb-25	9.08%	12.50%
CRISIL AA- Short Term Bond Index	5	INE549 K07923	Muthoot Fincorp Ltd.	29-Apr-23	8.25%	12.50%
CRISIL AA- Short Term Bond Index	6	INE301 A07052	Raymond Ltd.	25-Nov-23	8.85%	12.50%
CRISIL AA- Short Term Bond Index	7	INE909 H08204	Tata Motors Finance Ltd.	26-Sep-24	10.35%	12.50%
CRISIL AA- Short Term Bond Index	8	INE155 A08373	Tata Motors Ltd.	29-Sep-23	9.31%	12.50%
CRISIL Medium to Long Term Banking Debt Index	1	INE238 A08450	Axis Bank Ltd.	28-Dec-28	8.60%	10.00%
CRISIL Medium to Long Term Banking Debt Index	2	INE028 A08216	Bank of Baroda	28-Feb-53	8.25%	10.00%
CRISIL Medium to Long Term Banking Debt Index	3	INE084 A08169	Bank of India	28-Feb-53	8.57%	6.02%
CRISIL Medium to Long Term Banking Debt Index	4	INE476 A08100	Canara Bank	28-Feb-53	8.50%	10.00%
CRISIL Medium to Long Term Banking Debt Index	5	INE040 A08427	HDFC Bank Ltd.	2-Dec-32	7.86%	10.00%
CRISIL Medium to Long Term Banking Debt Index	6	INE090 A08UB 4	ICICI Bank Ltd.	28-Feb-53	9.15%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Medium to Long Term Banking Debt Index	7	INE688108053	IDFC First Bank Ltd.	17-May-28	9.50%	3.52%
CRISIL Medium to Long Term Banking Debt Index	8	INE562A08065	Indian Bank	28-Feb-53	8.44%	8.61%
CRISIL Medium to Long Term Banking Debt Index	9	INE095A08082	IndusInd Bank Ltd.	28-Feb-53	10.50%	1.85%
CRISIL Medium to Long Term Banking Debt Index	10	INE160A08217	Punjab National Bank	28-Feb-53	8.50%	10.00%
CRISIL Medium to Long Term Banking Debt Index	11	INE062A08314	State Bank of India	28-Feb-53	7.75%	10.00%
CRISIL Medium to Long Term Banking Debt Index	12	INE692A08136	Union Bank Of India	28-Feb-53	8.73%	10.00%
CRISIL Medium to Long Term PSU Debt Index	1	INE031A08855	Housing & Urban Development Corporation Ltd.	11-Feb-26	7.54%	10.00%
CRISIL Medium to Long Term PSU Debt Index	2	INE053F08205	Indian Railway Finance Corporation Ltd.	27-Nov-37	7.64%	10.00%
CRISIL Medium to Long Term PSU Debt Index	3	INE153A08105	Mahanagar Telephone Nigam Ltd.	15-Nov-32	8.00%	10.00%
CRISIL Medium to Long Term PSU Debt Index	4	INE261F08DO9	National Bank for Agriculture & Rural Development	30-Jan-26	7.40%	10.00%
CRISIL Medium to Long Term PSU Debt Index	5	INE906B07I25	National Highways Authority of India	28-Sep-41	7.05%	10.00%
CRISIL Medium to Long Term PSU Debt Index	6	INE0H7R07017	National Highways Infra Trust.	25-Oct-35	7.90%	0.96%
CRISIL Medium to Long Term PSU Debt Index	7	INE733E07KL3	NTPC	17-Jul-29	7.32%	7.96%
CRISIL Medium to Long Term PSU Debt Index	8	INE134E08LV9	Power Finance Corporation Ltd.	13-Nov-37	7.65%	10.00%
CRISIL Medium to Long Term PSU Debt Index	9	INE752E07OG5	Power Grid Corporation of India Ltd.	9-Aug-27	7.20%	10.00%
CRISIL Medium to Long Term PSU Debt Index	10	INE020B08EA5	Rural Electrification Corporation Ltd.	31-Mar-28	7.55%	10.00%
CRISIL Medium to Long Term PSU Debt Index	11	INE556F08KF5	Small Industries Development Bank Of India	12-Jan-26	7.54%	8.31%
CRISIL Medium to Long Term PSU Debt Index	12	INE812V07062	THDC India Ltd.	14-Sep-32	7.60%	2.78%
CRISIL Short Term Banking Debt Index	1	INE238A08401	Axis Bank Ltd.	20-Oct-23	7.60%	12.50%
CRISIL Short Term Banking Debt Index	2	INE705A08037	Bank of Baroda	30-Oct-24	9.15%	12.50%
CRISIL Short Term Banking Debt Index	3	INE084A08045	Bank of India	30-Sep-23	9.80%	12.50%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Short Term Banking Debt Index	4	INE090A08TU6	ICICI Bank Ltd.	7-Oct-23	7.60%	12.50%
CRISIL Short Term Banking Debt Index	5	INE092T08519	IDFC First Bank Ltd.	21-Jul-25	8.80%	12.50%
CRISIL Short Term Banking Debt Index	6	INE428A08028	Indian Bank	20-Jan-25	8.78%	12.50%
CRISIL Short Term Banking Debt Index	7	INE141A08019	Punjab National Bank	26-Oct-24	9.20%	12.50%
CRISIL Short Term Banking Debt Index	8	INE652A08015	State Bank of India	22-Jan-25	8.29%	12.50%
CRISIL Short Term PSU Debt Index	1	INE213A08040	Oil & Natural Gas Corporation Ltd.	9-Feb-24	4.50%	2.76%
CRISIL Short Term PSU Debt Index	2	INE134E08KN8	Power Finance Corporation Ltd.	20-Apr-23	6.98%	10.00%
CRISIL Short Term PSU Debt Index	3	INE752E07LB2	Power Grid Corporation of India Ltd.	15-Jul-23	8.70%	8.48%
CRISIL Short Term PSU Debt Index	4	INE020B08DC3	Rural Electrification Corporation Ltd.	30-Sep-23	5.69%	10.00%
CRISIL Short Term PSU Debt Index	5	INE556F08KE8	Small Industries Development Bank Of India	25-Nov-25	7.47%	10.00%
CRISIL Short Term PSU Debt Index	6	INE031A08764	Housing & Urban Development Corporation Ltd.	14-Apr-23	6.79%	3.00%
CRISIL Short Term PSU Debt Index	7	INE242A08510	Indian Oil Corporation Ltd.	19-Apr-24	5.84%	10.00%
CRISIL Short Term PSU Debt Index	8	INE053F07CU1	Indian Railway Finance Corporation Ltd.	5-May-23	5.04%	10.00%
CRISIL Short Term PSU Debt Index	9	INE261F08CA0	National Bank for Agriculture & Rural Development	31-Jul-23	6.40%	10.00%
CRISIL Short Term PSU Debt Index	10	INE557F08FG1	National Housing Bank	18-Dec-24	7.05%	10.00%
CRISIL Short Term PSU Debt Index	11	INE733E08148	NTPC	17-Apr-23	6.55%	10.00%
CRISIL Short Term PSU Debt Index	12	INE094A08028	Hindustan Petroleum Corporation Ltd.	25-Apr-24	8.00%	5.76%
CRISILA Medium To Long Term Bond Index	1	INE428Q08073	Suryoday Small Finance Bank Ltd.	7-Apr-27	12.50%	12.50%
CRISILA Medium To Long Term Bond Index	2	INE760I07078	Meghalaya Energy Corporation Ltd.	17-Feb-31	10.96%	12.50%
CRISILA Medium To Long Term Bond Index	3	INE00MX08052	Svatantra Microfin Pvt. Ltd.	30-Nov-27	11.77%	12.50%
CRISILA Medium To Long Term Bond Index	4	INE808K08079	Arohan Financial Services Ltd.	30-Jun-27	13.65%	12.50%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISILA Medium To Long Term Bond Index	5	INE540 P07517	U. P. Power Corporation Ltd.	22-Mar-32	9.95%	12.50%
CRISILA Medium To Long Term Bond Index	6	INE956 L07076	Moneywise Financial Services Pvt. Ltd.	5-Feb-26	9.50%	12.50%
CRISILA Medium To Long Term Bond Index	7	INE515 Q07608	Annapurna Finance Pvt. Ltd.	4-Nov-27	10.90%	12.50%
CRISILA Medium To Long Term Bond Index	8	INE348 L08074	MAS Financial Services Ltd.	21-Dec-28	10.75%	12.50%
CRISILA Short Term Bond Index	1	INE8211 07029	IRB Infrastructure Developers Ltd.	20-May-23	9.55%	5.75%
CRISILA Short Term Bond Index	2	INE917 M07159	Dilip Buildcon Ltd.	29-Jun-23	8.67%	5.75%
CRISILA Short Term Bond Index	3	INE967 Q07031	Shubham Housing Development Finance Co. Ltd.	29-Jun-23	10.00%	0.57%
CRISILA Short Term Bond Index	4	INE575 U07026	Centrum Housing Finance Ltd.	26-Jun-23	9.90%	0.72%
CRISILA Short Term Bond Index	5	INE922 K07054	India Shelter Finance Corporation Ltd.	12-Jun-23	10.25%	0.43%
CRISILA Short Term Bond Index	6	INE02V P07032	IKF Home Finance Ltd.	23-Jul-23	11.00%	0.29%
CRISILA Short Term Bond Index	7	INE605 Y07049	Auxilo Finserve Pvt. Ltd.	30-Jul-23	11.00%	0.72%
CRISILA Short Term Bond Index	8	INE04M H07026	Aptus Finance India Pvt. Ltd.	7-Sep-23	8.90%	0.72%
CRISILA Short Term Bond Index	9	INE177 R07092	Avendus Finance Pvt. Ltd.	22-Sep-23	10.25%	0.43%
CRISILA Short Term Bond Index	10	INE471 X07048	Sankhya Financial Services Pvt. Ltd.	21-Apr-23	10.00%	0.72%
CRISILA Short Term Bond Index	11	INE741 K07405	Creditaccess Grameen Ltd.	30-Mar-26	9.85%	4.17%
CRISILA Short Term Bond Index	12	INE139 R07407	Fusion Micro Finance Ltd.	18-Mar-26	11.00%	1.44%
CRISILA Short Term Bond Index	13	INE423 Y07062	SBFC Finance Pvt. Ltd.	6-Aug-24	8.57%	10.00%
CRISILA Short Term Bond Index	14	INE010 A08131	Prism Johnson Ltd.	26-Aug-24	8.20%	2.76%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISILA Short Term Bond Index	15	INE665L07032	Varroc Engineering Ltd.	17-Sep-23	8.00%	6.04%
CRISILA Short Term Bond Index	16	INE00MX07112	Svatantra Microfin Pvt. Ltd.	29-Sep-24	10.95%	2.01%
CRISILA Short Term Bond Index	17	INE723X07075	Trust Investment Advisors Pvt. Ltd.	30-Nov-23	8.50%	0.72%
CRISILA Short Term Bond Index	18	INE859C07147	IKF Finance Ltd.	6-Dec-23	9.00%	1.44%
CRISILA Short Term Bond Index	19	INE894V07052	Badve Engineering Ltd.	23-Dec-24	9.50%	1.44%
CRISILA Short Term Bond Index	20	INE04VS07289	Oxyzo Financial Services Pvt. Ltd.	16-Mar-24	9.11%	0.86%
CRISILA Short Term Bond Index	21	INE448U07190	Veritas Finance Pvt. Ltd.	24-Sep-24	10.58%	0.72%
CRISILA Short Term Bond Index	22	INE046W07180	Muthoot Microfin Ltd.	3-Jun-27	11.55%	3.22%
CRISILA Short Term Bond Index	23	INE808K07261	Arohan Financial Services Ltd.	29-Jun-27	11.86%	3.31%
CRISILA Short Term Bond Index	24	INE157D07DR9	Clix Capital Services Pvt. Ltd.	31-Dec-23	10.10%	0.52%
CRISILA Short Term Bond Index	25	INE583D07281	U GRO Capital Ltd.	15-Oct-23	10.25%	0.72%
CRISILA Short Term Bond Index	26	INE087P07295	Avanse Financial Services Ltd.	12-Jan-26	9.25%	7.19%
CRISILA Short Term Bond Index	27	INE140R08056	Chaitanya India Fin Credit Pvt. Ltd.	28-Sep-26	12.83%	1.44%
CRISILA Short Term Bond Index	28	INE0DBJ07143	Capsave Finance Pvt. Ltd.	6-Sep-25	9.35%	0.86%
CRISILA Short Term Bond Index	29	INE00DJ07029	Tapir Constructions Ltd.	14-Mar-25	12.25%	1.44%
CRISILA Short Term Bond Index	30	INE903F08151	GMR Airports Ltd.	22-Sep-24	5.50%	10.00%
CRISILA Short Term Bond Index	31	INE515Q08192	Annapurna Finance Pvt. Ltd.	23-Sep-24	12.20%	1.72%
CRISILA Short Term Bond Index	32	INE850M07442	Northern Arc Capital Ltd.	30-Jun-24	8.95%	0.57%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL A Short Term Bond Index	33	INE540 P07442	U. P. Power Corporation Ltd.	31-Mar-25	9.95%	10.00%
CRISIL A Short Term Bond Index	34	INE124 N07648	SK Finance Ltd.	27-Jan-25	9.26%	8.91%
CRISIL A Short Term Bond Index	35	INE342 T08047	Navi Finserv Ltd.	31-Jul-25	10.50%	1.01%
CRISIL A Short Term Bond Index	36	INE01H V07338	Vivriti Capital Pvt. Ltd.	26-Dec-24	10.25%	1.41%
CRISIL A Medium Term Bond Index	1	INE808 K08079	Arohan Financial Services Ltd.	30-Jun-27	13.65%	14.29%
CRISIL A Medium Term Bond Index	2	INE804I 08759	ECL Finance Ltd.	8-Jun-27	9.65%	14.29%
CRISIL A Medium Term Bond Index	3	INE348 L08041	MAS Financial Services Ltd.	20-May-27	10.75%	14.29%
CRISIL A Medium Term Bond Index	4	INE448 U07208	Veritas Finance Pvt. Ltd.	23-Jun-28	10.35%	14.29%
CRISIL A Medium Term Bond Index	5	INE540 P07467	U. P. Power Corporation Ltd.	31-Mar-27	9.95%	14.29%
CRISIL A Medium Term Bond Index	6	INE956 L07076	Moneywise Financial Services Pvt. Ltd.	5-Feb-26	9.50%	14.29%
CRISIL A Medium Term Bond Index	7	INE515 Q07608	Annapurna Finance Pvt. Ltd.	4-Nov-27	10.90%	14.29%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1	INE121 A07QA 9	Cholamandalam Investment & Finance Co. Ltd.	11-May-23	5.70%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2	INE484J 08022	Godrej Properties Ltd.	31-Jul-23	7.50%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3	INE148I 07KA8	Indiabulls Housing Finance Ltd.	22-Sep-23	8.35%	9.92%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	4	INE950 O07354	Mahindra Rural Housing Finance Ltd.	14-Jul-23	7.45%	4.96%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	5	INE522 D07BW 8	Manappuram Finance Ltd.	22-Dec-23	7.45%	9.92%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	6	INE414 G07FP6	Muthoot Finance Ltd.	27-Apr-23	6.65%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	7	INE163N08156	ONGC Petro Additions Ltd.	25-Oct-23	7.98%	5.21%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	8	INE516Y07386	Piramal Capital & Housing Finance Ltd.	23-Sep-23	8.35%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	9	INE572E09205	PNB Housing Finance Ltd.	16-May-23	8.58%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	10	INE721A07QJ7	Shriram Transport Finance Co. Ltd.	16-Jun-23	7.95%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	11	INE245A08182	Tata Power Co. Ltd.	31-Aug-23	8.21%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1	INE0AD507010	Aseem Infrastructure Finance Ltd.	10-May-24	7.00%	1.83%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	2	INE403D08132	Bharti Telecom Ltd.	21-Nov-25	8.80%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	3	INE121A07O17	Cholamandalam Investment & Finance Co. Ltd.	11-Apr-24	8.62%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	4	INE092T08519	IDFC First Bank Ltd.	21-Jul-25	8.80%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5	INE148I08207	Indiabulls Housing Finance Ltd.	3-Aug-25	10.00%	8.99%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	6	INE202E08086	Indian Renewable Energy Development Agency Ltd.	12-Aug-25	7.46%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	7	INE414G07FF7	Muthoot Finance Ltd.	5-Jan-24	7.40%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	8	INE572E09262	PNB Housing Finance Ltd.	23-Nov-24	8.70%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	9	INE721A08DC8	Shriram Transport Finance Co. Ltd.	26-Apr-24	10.25%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	10	INE667F07IH2	Sundaram Home Finance Ltd.	22-Nov-24	8.03%	9.17%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	11	INE729N07032	TVS Credit Services Ltd.	14-Sep-25	8.30%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	1	INE238A08401	Axis Bank Ltd.	20-Oct-23	7.60%	5.91%
CRISIL AAA up to 1 Year Short Term Bond Index	2	INE756I07DE5	HDB Financial Services Ltd.	27-Jul-23	7.29%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	3	INE001A07SJ0	Housing Development Finance Corporation Ltd.	13-Apr-23	7.20%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	4	INE053F07CU1	Indian Railway Finance Corporation Ltd.	5-May-23	5.04%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	5	INE916DA7QP8	Kotak Mahindra Prime Ltd.	8-Sep-23	5.50%	3.01%
CRISIL AAA up to 1 Year Short Term Bond Index	6	INE018A08AY9	Larsen & Toubro Ltd.	24-Apr-23	7.25%	5.55%
CRISIL AAA up to 1 Year Short Term Bond Index	7	INE115A07DS1	LIC Housing Finance Ltd.	10-Apr-23	9.00%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	8	INE261F08CA0	National Bank for Agriculture & Rural Development	31-Jul-23	6.40%	8.34%
CRISIL AAA up to 1 Year Short Term Bond Index	9	INE557F08FJ5	National Housing Bank	15-May-23	5.80%	8.27%
CRISIL AAA up to 1 Year Short Term Bond Index	10	INE134E08KN8	Power Finance Corporation Ltd.	20-Apr-23	6.98%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	11	INE002A08633	Reliance Industries Ltd.	12-May-23	6.95%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	12	INE020B08DC3	Rural Electrification Corporation Ltd.	30-Sep-23	5.69%	8.93%
CRISIL AAA 1 to 3 Year Short Term Bond Index	1	INE296A07SF4	Bajaj Finance Ltd.	17-Nov-25	7.90%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	2	INE377Y07334	Bajaj Housing Finance Ltd.	12-Aug-25	7.42%	7.26%
CRISIL AAA 1 to 3 Year Short Term Bond Index	3	INE756I07EA1	HDB Financial Services Ltd.	17-Jan-24	5.42%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	4	INE001A07TS9	Housing Development Finance Corporation Ltd.	18-Nov-25	7.70%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	5	INE242A08510	Indian Oil Corporation Ltd.	19-Apr-24	5.84%	6.49%
CRISIL AAA 1 to 3 Year Short Term Bond Index	6	INE916DA7RZ5	Kotak Mahindra Prime Ltd.	17-Feb-25	7.88%	2.44%
CRISIL AAA 1 to 3 Year Short Term Bond Index	7	INE115A07PB1	LIC Housing Finance Ltd.	22-Feb-24	5.72%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	8	INE261F08DD2	National Bank for Agriculture & Rural Development	29-Apr-24	5.27%	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA 1 to 3 Year Short Term Bond Index	9	INE557 F08FG1	National Housing Bank	18-Dec-24	7.05%	3.81%
CRISIL AAA 1 to 3 Year Short Term Bond Index	10	INE134 E08LU1	Power Finance Corporation Ltd.	3-Nov-25	7.59%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	11	INE020 B08DP5	Rural Electrification Corporation Ltd.	20-Mar-24	5.79%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	12	INE556 F08KE8	Small Industries Development Bank Of India	25-Nov-25	7.47%	10.00%
CRISIL Dynamic Gilt Index	1	IN0020 220060	Central Government	22-Aug-32	7.26%	10.48%
CRISIL Dynamic Gilt Index	2	IN0020 220037	Central Government	20-Jun-27	7.38%	10.05%
CRISIL Dynamic Gilt Index	3	IN0020 220029	Central Government	23-May-36	7.54%	10.55%
CRISIL Dynamic Gilt Index	4	IN0020 220011	Central Government	18-Apr-29	7.10%	10.80%
CRISIL Dynamic Gilt Index	5	IN0020 220102	Central Government	19-Dec-36	7.41%	3.89%
CRISIL Dynamic Gilt Index	6	IN0020 210244	Central Government	17-Jan-32	6.54%	11.04%
CRISIL Dynamic Gilt Index	7	IN0020 210012	Central Government	12-Apr-26	5.63%	10.58%
CRISIL Dynamic Gilt Index	8	IN0020 220086	Central Government	12-Sep-52	7.36%	7.50%
CRISIL Dynamic Gilt Index	9	IN0020 220052	Central Government	27-Jun-24	6.69%	3.96%
CRISIL Dynamic Gilt Index	10	IN0020 200112	Central Government	15-Jun-25	5.22%	8.35%
CRISIL Dynamic Gilt Index	11	IN0020 210186	Central Government	15-Nov-26	5.74%	5.73%
CRISIL Dynamic Gilt Index	12	IN0020 220094	Central Government	19-Sep-62	7.40%	7.05%
CRISIL Composite Gilt Index	1	IN0020 220029	Central Government	23-May-36	7.54%	16.33%
CRISIL Composite Gilt Index	2	IN0020 220086	Central Government	12-Sep-52	7.36%	11.62%
CRISIL Composite Gilt Index	3	IN0020 210194	Central Government	15-Dec-51	6.99%	16.06%
CRISIL Composite Gilt Index	4	IN0020 220060	Central Government	22-Aug-32	7.26%	9.08%
CRISIL Composite Gilt Index	5	IN0020 220011	Central Government	18-Apr-29	7.10%	9.36%
CRISIL Composite Gilt Index	6	IN0020 210244	Central Government	17-Jan-32	6.54%	9.57%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Composite Gilt Index	7	IN0020220037	Central Government	20-Jun-27	7.38%	11.44%
CRISIL Composite Gilt Index	8	IN0020210012	Central Government	12-Apr-26	5.63%	12.05%
CRISIL Composite Gilt Index	9	IN0020220052	Central Government	27-Jun-24	6.69%	4.51%
CRISIL Long Term Gilt Index	1	IN0020220029	Central Government	23-May-36	7.54%	14.85%
CRISIL Long Term Gilt Index	2	IN0020220102	Central Government	19-Dec-36	7.41%	5.48%
CRISIL Long Term Gilt Index	3	IN0020210194	Central Government	15-Dec-51	6.99%	14.61%
CRISIL Long Term Gilt Index	4	IN0020210152	Central Government	15-Dec-35	6.67%	15.31%
CRISIL Long Term Gilt Index	5	IN0020210020	Central Government	16-Jun-35	6.64%	14.49%
CRISIL Long Term Gilt Index	6	IN0020210202	Central Government	16-Dec-61	6.95%	14.78%
CRISIL Long Term Gilt Index	7	IN0020220086	Central Government	12-Sep-52	7.36%	10.57%
CRISIL Long Term Gilt Index	8	IN0020220094	Central Government	19-Sep-62	7.40%	9.92%
CRISIL Medium Term Gilt Index	1	IN0020220060	Central Government	22-Aug-32	7.26%	13.42%
CRISIL Medium Term Gilt Index	2	IN0020220011	Central Government	18-Apr-29	7.10%	13.84%
CRISIL Medium Term Gilt Index	3	IN0020210244	Central Government	17-Jan-32	6.54%	14.14%
CRISIL Medium Term Gilt Index	4	IN0020210095	Central Government	12-Jul-31	6.10%	13.43%
CRISIL Medium Term Gilt Index	5	IN0020150069	Central Government	20-Mar-29	7.59%	12.05%
CRISIL Medium Term Gilt Index	6	IN0020180454	Central Government	14-Jan-29	7.26%	11.85%
CRISIL Medium Term Gilt Index	7	IN0020160118	Central Government	26-Dec-29	6.79%	10.86%
CRISIL Medium Term Gilt Index	8	IN0020190362	Central Government	7-Oct-29	6.45%	10.41%
CRISIL Short Term Gilt Index	1	IN0020220037	Central Government	20-Jun-27	7.38%	18.04%
CRISIL Short Term Gilt Index	2	IN0020210012	Central Government	12-Apr-26	5.63%	19.00%
CRISIL Short Term Gilt Index	3	IN0020220052	Central Government	27-Jun-24	6.69%	7.12%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL Short Term Gilt Index	4	IN0020210186	Central Government	15-Nov-26	5.74%	10.29%
CRISIL Short Term Gilt Index	5	IN0020200112	Central Government	15-Jun-25	5.22%	14.99%
CRISIL Short Term Gilt Index	6	IN0020170026	Central Government	15-May-27	6.79%	15.37%
CRISIL Short Term Gilt Index	7	IN0020210210	Central Government	29-Nov-23	4.56%	4.13%
CRISIL Short Term Gilt Index	8	IN0020120039	Central Government	9-Jul-26	8.33%	11.05%
CRISIL 1 Month CD Index	1	INE514E16BY0	Export Import Bank Of India	17-Mar-23	-	10.00%
CRISIL 1 Month CD Index	2	INE679A16144	Csb Bank Ltd.	29-Mar-23	-	10.00%
CRISIL 1 Month CD Index	3	INE237A167R8	Kotak Mahindra Bank Ltd.	29-Mar-23	-	10.00%
CRISIL 1 Month CD Index	4	INE551W16BB2	Ujjivan Small Finance Bank Ltd.	29-Mar-23	-	10.00%
CRISIL 1 Month CD Index	5	INE608A16PP6	Punjab & Sind Bank	27-Mar-23	-	10.00%
CRISIL 1 Month CD Index	6	INE01GA16079	DBS Bank India Ltd.	24-Mar-23	-	10.00%
CRISIL 1 Month CD Index	7	INE196I16159	Deutsche Bank A. G.	24-Mar-23	-	10.00%
CRISIL 1 Month CD Index	8	INE092T16TM2	IDFC First Bank Ltd.	24-Mar-23	-	10.00%
CRISIL 1 Month CD Index	9	INE528G16W04	Yes Bank Ltd.	24-Mar-23	-	10.00%
CRISIL 1 Month CD Index	10	INE949L16BO4	AU Small Finance Bank Ltd.	23-Mar-23	-	10.00%
CRISIL 2 month CD Index	1	INE457A16IN8	BANK OF MAHARASHTRA	5-Apr-23	-	10.00%
CRISIL 2 month CD Index	2	INE028A16CV3	Bank of Baroda	10-Apr-23	-	10.00%
CRISIL 2 month CD Index	3	INE095A16Q19	IndusInd Bank Ltd.	28-Apr-23	-	10.00%
CRISIL 2 month CD Index	4	INE476A16UV6	Canara Bank	24-Apr-23	-	10.00%
CRISIL 2 month CD Index	5	INE040A16DG7	HDFC Bank Ltd.	13-Apr-23	-	10.00%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL 2 month CD Index	6	INE562 A16LJ7	Indian Bank	5-Apr-23	-	10.00 %
CRISIL 2 month CD Index	7	INE238 AD6272	Axis Bank Ltd.	28-Apr-23	-	10.00 %
CRISIL 2 month CD Index	8	INE679 A16110	Csb Bank Ltd.	28-Apr-23	-	10.00 %
CRISIL 2 month CD Index	9	INE092 T16UE7	IDFC First Bank Ltd.	28-Apr-23	-	10.00 %
CRISIL 2 month CD Index	10	INE237 A16206	Kotak Mahindra Bank Ltd.	28-Apr-23	-	10.00 %
CRISIL 3 month CD Index	1	INE457 A16IS7	BANK OF MAHARASHTRA	12-May-23	-	10.00 %
CRISIL 3 month CD Index	2	INE476 A16UZ7	Canara Bank	8-May-23	-	10.00 %
CRISIL 3 month CD Index	3	INE238 AD6314	Axis Bank Ltd.	31-May-23	-	10.00 %
CRISIL 3 month CD Index	4	INE040 A16DF9	HDFC Bank Ltd.	15-May-23	-	10.00 %
CRISIL 3 month CD Index	5	INE171 A16KE0	Federal Bank Ltd.	15-May-23	-	10.00 %
CRISIL 3 month CD Index	6	INE237 A163P1	Kotak Mahindra Bank Ltd.	15-May-23	-	10.00 %
CRISIL 3 month CD Index	7	INE556 F16960	Small Industries Development Bank Of India	30-May-23	-	10.00 %
CRISIL 3 month CD Index	8	INE095 A16P93	IndusInd Bank Ltd.	31-May-23	-	10.00 %
CRISIL 3 month CD Index	9	INE092 T16UF4	IDFC First Bank Ltd.	22-May-23	-	10.00 %
CRISIL 3 month CD Index	10	INE514 E16BS2	Export Import Bank Of India	19-May-23	-	10.00 %
CRISIL 6 Month CD Index	1	INE237 A162S7	Kotak Mahindra Bank Ltd.	31-Aug-23	-	10.00 %
CRISIL 6 Month CD Index	2	INE040 A16DH5	HDFC Bank Ltd.	17-Jul-23	-	10.00 %
CRISIL 6 Month CD Index	3	INE028 A16CT7	Bank of Baroda	17-Aug-23	-	10.00 %
CRISIL 6 Month CD Index	4	INE476 A16TW6	Canara Bank	23-Aug-23	-	10.00 %
CRISIL 6 Month CD Index	5	INE090 A169X8	ICICI Bank Ltd.	7-Aug-23	-	10.00 %
CRISIL 6 Month CD Index	6	INE556 F16994	Small Industries Development Bank Of India	1-Sep-23	-	10.00 %

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL 6 Month CD Index	7	INE514 E16CD2	Export Import Bank Of India	29-Aug-23	-	10.00 %
CRISIL 6 Month CD Index	8	INE092 T16ST9	IDFC First Bank Ltd.	25-Aug-23	-	10.00 %
CRISIL 6 Month CD Index	9	INE160 A16M M2	Punjab National Bank	24-Aug-23	-	10.00 %
CRISIL 6 Month CD Index	10	INE171 A16KD2	Federal Bank Ltd.	17-Aug-23	-	10.00 %
CRISIL 1 Year CD Index	1	INE692 A16FW 7	Union Bank Of India	9-Feb-24	-	10.00 %
CRISIL 1 Year CD Index	2	INE562 A16LK5	Indian Bank	5-Feb-24	-	10.00 %
CRISIL 1 Year CD Index	3	INE040 A16DT0	HDFC Bank Ltd.	5-Feb-24	-	10.00 %
CRISIL 1 Year CD Index	4	INE261 F16694	National Bank for Agriculture & Rural Development	6-Feb-24	-	10.00 %
CRISIL 1 Year CD Index	5	INE171 A16KO 9	Federal Bank Ltd.	5-Feb-24	-	10.00 %
CRISIL 1 Year CD Index	6	INE237 A163S5	Kotak Mahindra Bank Ltd.	13-Feb-24	-	10.00 %
CRISIL 1 Year CD Index	7	INE238 AD6322	Axis Bank Ltd.	8-Feb-24	-	10.00 %
CRISIL 1 Year CD Index	8	INE008 A16U92	IDBI Bank Ltd.	8-Feb-24	-	10.00 %
CRISIL 1 Year CD Index	9	INE556 F16AF9	Small Industries Development Bank Of India	31-Jan-24	-	10.00 %
CRISIL 1 Year CD Index	10	INE095 A16S33	IndusInd Bank Ltd.	20-Feb-24	-	10.00 %
CRISIL Up to 91-Day CD Index	1	INE949 L16BI6	AU Small Finance Bank Ltd.	1-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	2	INE949 L16BK2	AU Small Finance Bank Ltd.	2-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	3	INE949 L16BO4	AU Small Finance Bank Ltd.	23-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	4	INE238 A167Y3	Axis Bank Ltd.	3-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	5	INE238 A161Z3	Axis Bank Ltd.	7-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	6	INE238 A16Z21	Axis Bank Ltd.	8-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	7	INE238 A163Z9	Axis Bank Ltd.	9-Mar-23	-	1.22%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL Up to 91-Day CD Index	8	INE238 AD625 6	Axis Bank Ltd.	20-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	9	INE238 AD626 4	Axis Bank Ltd.	21-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	10	INE457 A16IL2	BANK OF MAHARASHTRA	8-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	11	INE457 A16IH0	BANK OF MAHARASHTRA	13-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	12	INE545 U16384	Bandhan Bank Ltd.	15-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	13	INE028 A16DD 9	Bank of Baroda	13-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	14	INE028 A16DE7	Bank of Baroda	20-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	15	INE476 A16SV0	Canara Bank	2-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	16	INE476 A16TR6	Canara Bank	10-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	17	INE476 A16SX6	Canara Bank	14-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	18	INE476 A16TS4	Canara Bank	17-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	19	INE476 A16TT2	Canara Bank	21-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	20	INE514 E16BY0	Export Import Bank Of India	17-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	21	INE514 E16BZ7	Export Import Bank Of India	24-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	22	INE040 A16CX4	HDFC Bank Ltd.	6-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	23	INE092 T16TO8	IDFC First Bank Ltd.	3-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	24	INE092 T16TP5	IDFC First Bank Ltd.	6-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	25	INE092 T16TR1	IDFC First Bank Ltd.	8-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	26	INE092 T16TQ3	IDFC First Bank Ltd.	9-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	27	INE092 T16TS9	IDFC First Bank Ltd.	13-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	28	INE092 T16TM 2	IDFC First Bank Ltd.	24-Mar-23	-	1.22%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL Up to 91-Day CD Index	29	INE562 A16LG3	Indian Bank	6-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	30	INE095 A16O60	IndusInd Bank Ltd.	6-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	31	INE095 A16O78	IndusInd Bank Ltd.	15-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	32	INE237 A169N3	Kotak Mahindra Bank Ltd.	14-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	33	INE237 A166R0	Kotak Mahindra Bank Ltd.	20-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	34	INE237 A16000	Kotak Mahindra Bank Ltd.	21-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	35	INE237 A167R8	Kotak Mahindra Bank Ltd.	29-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	36	INE261 F16678	National Bank for Agriculture & Rural Development	7-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	37	INE556 F16945	Small Industries Development Bank Of India	3-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	38	INE556 F16952	Small Industries Development Bank Of India	23-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	39	INE692 A16FP1	Union BankOf India	3-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	40	INE692 A16FQ9	Union BankOf India	14-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	41	INE692 A16FR7	Union BankOf India	15-Mar-23	-	1.22%
CRISIL Up to 91-Day CD Index	42	INE238 AD6272	Axis Bank Ltd.	28-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	43	INE457 A16IM0	BANK OF MAHARASHTRA	3-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	44	INE457 A16IN8	BANK OF MAHARASHTRA	5-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	45	INE457 A16II8	BANK OF MAHARASHTRA	17-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	46	INE457 A16IO6	BANK OF MAHARASHTRA	28-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	47	INE028 A16CV3	Bank of Baroda	10-Apr-23	-	1.09%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL Up to 91-Day CD Index	48	INE476 A16TX4	Canara Bank	3-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	49	INE476 A16UP 8	Canara Bank	5-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	50	INE476 A16UT 0	Canara Bank	17-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	51	INE476 A16UV 6	Canara Bank	24-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	52	INE040 A16DR 4	HDFC Bank Ltd.	3-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	53	INE040 A16DG 7	HDFC Bank Ltd.	13-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	54	INE092 T16TT7	IDFC First Bank Ltd.	3-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	55	INE092 T16TU5	IDFC First Bank Ltd.	5-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	56	INE092 T16UE7	IDFC First Bank Ltd.	28-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	57	INE092 T16UD 9	IDFC First Bank Ltd.	27-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	58	INE562 A16LJ7	Indian Bank	5-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	59	INE095 A16P77	IndusInd Bank Ltd.	13-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	60	INE095 A16Q0 1	IndusInd Bank Ltd.	26-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	61	INE095 A16Q1 9	IndusInd Bank Ltd.	28-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	62	INE237 A162O 6	Kotak Mahindra Bank Ltd.	28-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	63	INE237 A161O 8	Kotak Mahindra Bank Ltd.	21-Apr-23	-	1.09%
CRISIL Up to 91-Day CD Index	64	INE062 A16473	State Bank of India	3-Apr-23	-	1.09%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL Up to 91-Day CD Index	65	INE238 AD624 9	Axis Bank Ltd.	15-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	66	INE238 AD631 4	Axis Bank Ltd.	31-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	67	INE457 A16IQ1	BANK OF MAHARASHTRA	4-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	68	INE457 A16IS7	BANK OF MAHARASHTRA	12-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	69	INE028 A16CW 1	Bank of Baroda	5-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	70	INE476 A16UY 0	Canara Bank	4-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	71	INE476 A16UZ7	Canara Bank	8-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	72	INE514 E16BS2	Export Import Bank Of India	19-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	73	INE171 A16KE0	Federal Bank Ltd.	15-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	74	INE171 A16KP6	Federal Bank Ltd.	17-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	75	INE040 A16DF9	HDFC Bank Ltd.	15-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	76	INE040 A16DP 8	HDFC Bank Ltd.	5-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	77	INE092 T16UF4	IDFC First Bank Ltd.	22-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	78	INE095 A16P93	IndusInd Bank Ltd.	31-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	79	INE237 A163P1	Kotak Mahindra Bank Ltd.	15-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	80	INE237 A164O 2	Kotak Mahindra Bank Ltd.	31-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	81	INE160 A16MY 7	Punjab National Bank	18-May-23	-	1.39%
CRISIL Up to 91-Day CD Index	82	INE556 F16960	Small Industries Development Bank Of India	30-May-23	-	1.39%
CRISIL 1 Month CP Index	1	INE018 A14JF7	LARSEN AND TOUBRO LIMITED 47D CP 29MAR23	29-Mar-23	-	6.67%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL 1 Month CP Index	2	INE484J14PY0	GODREJ PROPERTIES LIMITED 77D CP 29MAR23	29-Mar-23	-	6.67%
CRISIL 1 Month CP Index	3	INE069P14257	TATA VALUE HOMES LIMITED 365D CP 24MAR23	24-Mar-23	-	6.67%
CRISIL 1 Month CP Index	4	INE891K14LW7	AXIS FINANCE LIMITED 51D CP 29MAR23	29-Mar-23	-	6.67%
CRISIL 1 Month CP Index	5	INE556F14II1	Small Industries Dev Bank of India CP - MD - 20-Mar-2023	20-Mar-23	-	6.67%
CRISIL 1 Month CP Index	6	INE763G14OB4	ICICI SECURITIES LIMITED 91D CP 27MAR23	27-Mar-23	-	6.67%
CRISIL 1 Month CP Index	7	INE628A14HG5	UPL LIMITED 38D CP 20MAR23	20-Mar-23	-	10.00 %
CRISIL 1 Month CP Index	8	INE563J14AA3	ASTEC LIFESCIENCES LIMITED 89D CP 29MAR23	29-Mar-23	-	10.00 %
CRISIL 1 Month CP Index	9	INE0BY014128	JUBILANT INGREVIA LIMITED 49D CP 30MAR23	30-Mar-23	-	6.67%
CRISIL 1 Month CP Index	10	INE343H14154	Solar Industries India Ltd CP - MD - 24-Mar-2023	24-Mar-23	-	6.67%
CRISIL 1 Month CP Index	11	INE647A14AC9	SRF LIMITED 86D CP 22MAR23	22-Mar-23	-	6.67%
CRISIL 1 Month CP Index	12	INE850D14NY0	GODREJ AGROVET LIMITED 45D CP 24MAR23	24-Mar-23	-	6.67%
CRISIL 1 Month CP Index	13	INE050A14713	THE BOMBAY BURMAH TRADING CORPORATION LIMITED 58D CP 29-03-2023	29-Mar-23	-	6.67%
CRISIL 1 Month CP Index	14	INE472A14MX3	BLUE STAR LTD. CP RED 28-03-2023	28-Mar-23	-	6.67%
CRISIL 2 Month CP Index	1	INE121A14US9	Cholamandalam Investment & Finance Company Limited CP ISD 060223 MAT 280423	28-Apr-23	-	6.67%
CRISIL 2 Month CP Index	2	INE248U14MR7	IIFL WEALTH PRIME LIMITED 84D CP 28APR23	28-Apr-23	-	6.67%
CRISIL 2 Month CP Index	3	INE723X14DI1	TRUST INVESTMENT ADVISORS PRIVATE LIMITED 62D CP 06APR23	6-Apr-23	-	6.67%
CRISIL 2 Month CP Index	4	INE245A14HN4	THE TATA POWER COMPANY LIMITED 62D CP 13APR23	13-Apr-23	-	6.67%
CRISIL 2 Month CP Index	5	INE05C614303	NLC TAMIL NADU POWER LIMITED 90D CP 25APR23	25-Apr-23	-	6.67%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL 2 Month CP Index	6	INE607 M1499 6	TATA POWER RENEWABLE ENERGY LIMITED	20-Apr-23	-	6.67%
CRISIL 2 Month CP Index	7	INE128 M1434 0	L AND T METRO RAIL (HYDERABAD) LIMITED 84D CP 11APR23	11-Apr-23	-	6.67%
CRISIL 2 Month CP Index	8	INE484J 14QB6	GODREJ PROPERTIES LIMITED CP 25/04/2023 (TBL 300123)	25-Apr-23	-	6.67%
CRISIL 2 Month CP Index	9	INE389 H14JJ9	KEC INTERNATIONAL LIMITED 85D CP 19APR23	19-Apr-23	-	6.67%
CRISIL 2 Month CP Index	10	INE140 A14Z15	PIRAMAL ENTERPRISES LIMITED 63D CP 10APR23	10-Apr-23	-	10.00 %
CRISIL 2 Month CP Index	11	INE301 A14HU 0	RAYMOND LIMITED 361D CP 28APR23	28-Apr-23	-	10.00 %
CRISIL 2 Month CP Index	12	INE477 A14CC7	CANFIN HOMES LTD. CP 28/04/2023 L010223	28-Apr-23	-	3.33%
CRISIL 2 Month CP Index	13	INE115 A14EE5	LIC Housing Finance Ltd. 28APR23 CP	28-Apr-23	-	3.33%
CRISIL 2 Month CP Index	14	INE001 A14YR7	HOUSING DEVELOPMENT FINANCE CORPORATION LTD 364D CP 26APR23	26-Apr-23	-	3.33%
CRISIL 2 Month CP Index	15	INE870 H14PK3	NETWORK18 MEDIA AND INVESTMENTS LTD. 91D CP 28APR23	28-Apr-23	-	10.00 %
CRISIL 3 Month CP Index	1	INE763 G14OR 0	ICICI SECURITIES LIMITED 91D CP 10MAY23	10-May-23	-	6.67%
CRISIL 3 Month CP Index	2	INE121 A14UU 5	CHOLAMANDALAM INVESTMENT & FINANCE CO LTD CP MAT 100523	10-May-23	-	6.67%
CRISIL 3 Month CP Index	3	INE700 G14EL6	HDFC SECURITIES LIMITED 91D CP 15MAY23	15-May-23	-	6.67%
CRISIL 3 Month CP Index	4	INE941 D14352	Sikka Ports & Terminals Ltd CP - MD - 15-May-2023	15-May-23	-	10.00 %
CRISIL 3 Month CP Index	5	INE423 A14QE 7	ADANI ENTERPRISES LIMITED 364D CP 17MAY23	17-May-23	-	10.00 %
CRISIL 3 Month CP Index	6	INE929 O14958	RELIANCE RETAIL VENTURES LTD CP 11/05/2023 (L 090223)	11-May-23	-	6.67%
CRISIL 3 Month CP Index	7	INE233 A14XV0	Godrej Industries Limited CP (MD 15/05/2023)	15-May-23	-	6.67%
CRISIL 3 Month CP Index	8	INE850 D14OA 8	Godrej Agrovet Limited CP (MD 12/05/2023)	12-May-23	-	6.67%
CRISIL 3 Month CP Index	9	INE870 H14PM 9	Network 18 Media and Investment Limited ISD 080223 MAT 090523	9-May-23	-	10.00 %

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 3 Month CP Index	10	INE886 H14IA5	TV18 Broadcast Limited ISD 070223 MAT 090523	9-May-23	-	10.00 %
CRISIL 3 Month CP Index	11	INE163 N14287	ONGC PETRO ADDITIONS LIMITED 90D CP 10MAY23	10-May-23	-	10.00 %
CRISIL 3 Month CP Index	12	INE343 H14147	SOLAR INDUSTRIES INDIA LIMITED 180D CP 20MAY23	20-May-23	-	10.00 %
CRISIL 6 Month CP Index	1	INE144 H14FM0	DEUTSCHE INVESTMENTS INDIA PVT LTD 179D CP 11AUG23	11-Aug-23	-	5.56%
CRISIL 6 Month CP Index	2	INE860 H14Z99	ADITYA BIRLA FINANCE LIMITED 181D CP 10AUG23	10-Aug-23	-	5.56%
CRISIL 6 Month CP Index	3	INE306 N14VM0	TATA CAPITAL FINANCIAL SERVICES LIMITED 181D CP 08AUG23	8-Aug-23	-	5.56%
CRISIL 6 Month CP Index	4	INE140 A14Z23	PIRAMAL ENTERPRISES LIMITED 180D CP 09AUG23	9-Aug-23	-	16.67 %
CRISIL 6 Month CP Index	5	INE001 A14ZK9	HDFC Ltd. CP 30/08/2023 (070922)	30-Aug-23	-	5.56%
CRISIL 6 Month CP Index	6	INE02J D14146	GODREJ HOUSING FINANCE LIMITED 364D CP 29AUG23	29-Aug-23	-	5.56%
CRISIL 6 Month CP Index	7	INE115 A14DU3	LIC HOUSING FINANCE LIMITED 339D CP 11AUG23	11-Aug-23	-	5.56%
CRISIL 6 Month CP Index	8	INE423 A14SO2	ADANI ENTERPRISES LIMITED 181D CP 24JUL23	24-Jul-23	-	16.67 %
CRISIL 6 Month CP Index	9	INE725 H14AX4	TATA PROJECTS LIMITED 311D CP 20JUL23	20-Jul-23	-	16.67 %
CRISIL 6 Month CP Index	10	INE205 A14WR8	VEDANTA LIMITED 364D CP 17JUL23	17-Jul-23	-	16.67 %
CRISIL 1 Year CP Index	1	INE001 A14A46	HOUSING DEVELOPMENT FINANCE CORPORATION LTD 364D CP 12FEB24	12-Feb-24	-	7.14%
CRISIL 1 Year CP Index	2	INE115 A14EF2	LIC Housing Finance Ltd CP - MD - 06-Feb-2024	6-Feb-24	-	7.14%
CRISIL 1 Year CP Index	3	INE957 N14GT6	Hero FinCorp Limited CP MAT 070224	7-Feb-24	-	4.76%
CRISIL 1 Year CP Index	4	INE601 U14JC5	TATA MOTORS FINANCE LIMITED 364D CP 09FEB24	9-Feb-24	-	4.76%
CRISIL 1 Year CP Index	5	INE087 M14AX9	Bahadur Chand Investments Pvt. Ltd CP - ISD 060223 Mat 060224	6-Feb-24	-	4.76%
CRISIL 1 Year CP Index	6	INE02F N14168	IGH Holdings Pvt Ltd CP - MD - 29-Dec-2023	29-Dec-23	-	14.29 %
CRISIL 1 Year CP Index	7	INE191 H14454	PVR Ltd CP - MD - 25-Jan-2024	25-Jan-24	-	14.29 %

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL 1 Year CP Index	8	INE423 A14SM 6	ADANI ENTERPRISES LIMITED 364D CP 22JAN24	22-Jan-24	-	14.29 %
CRISIL 1 Year CP Index	9	INE140 A14Y57	Piramal Enterprises Ltd. CP 08/01/2024 L(09/01/2023)	8-Jan-24	-	14.29 %
CRISIL 1 Year CP Index	10	INE460 M1438 8	SEMBCORP ENERGY INDIA LIMITED 364D CP 29DEC23	29-Dec-23	-	14.29 %
CRISIL Up to 91-Day CP Index	1	INE742 F14QX9	Adani Ports & Special Economic Zone Ltd CP ISD 120123 Mat 270323	27-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	2	INE860 H14Z32	ADITYA BIRLA FINANCE LIMITED 91D CP 02MAR23	2-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	3	INE860 H14Z57	ADITYA BIRLA FINANCE LTD. CP RED 20-03-2023	20-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	4	INE891 K14LW 7	AXIS FINANCE LIMITED 51D CP 29MAR23	29-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	5	INE110 O14880	AXIS SECURITIES LTD. CP RED 15-03-2023	15-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	6	INE110 O14906	AXIS SECURITIES LTD 24MAR23 CP	24-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	7	INE296 A14UB 5	BAJAJ FINANCE LIMITED 91D CP 10MAR23	10-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	8	INE296 A14UD 1	Bajaj Finance Limited CP 31/03/2023 (TBL 120123)	31-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	9	INE01C 314338	BAJAJ FINANCIAL SECURITIES LIMITED 90D CP 21MAR23	21-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	10	INE704I 14GE4	BARCLAYS INVESTMENTS AND LOANS (INDIA) PRIVATE LIMITED 204D CP 14MAR23	14-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	11	INE257 A14862	Bharat Heavy Electricals Ltd CP ISD 160123 MAT 270323	27-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	12	INE027 214365	BOB FINANCIAL SOLUTION LTD. CP RED 28-03-2023	28-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	13	INE477 A14CB9	CanFin Homes Ltd CP - ISD 030123 Mat 300323	30-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	14	INE015 Y14419	CARAT LANE TRADING PRIVATE LIMITED 60D CP 28MAR23	28-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	15	INE482 A14BM 8	CEAT LIMITED 50D CP 10MAR23	10-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	16	INE482 A14BN 6	CEAT LIMITED 62D CP 23MAR23	23-Mar-23	-	0.43%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	17	INE055A14JK9	CENTURY TEXTILES AND INDUSTRIES LIMITED 67D CP 27MAR23	27-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	18	INE055A14JI3	CENTURY TEXTILES AND INDUSTRIES LIMITED 84D CP 29MAR23	29-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	19	INE121A14UO8	Cholamandalam Investment and Finance Co Ltd CP - MD - 29-Mar-2023	29-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	20	INE144H14FI8	Deutsche Investments India Private Limited CP 17/03/2023	17-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	21	INE514E14QS5	EXIM Bank CP 03/03/2023 (L021222)	3-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	22	INE514E14QU1	EXIM Bank CP 24/03/2023 (L 231222)	24-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	23	INE982D14AL5	GODREJ & BOYCE MANUFACTURING COMPANY LIMITED 66D CP 27MAR23	27-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	24	INE850D14NU8	GODREJ AGROVET LIMITED 28D CP 02MAR23	2-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	25	INE850D14NP8	GODREJ AGROVET LTD. CP RED 03-03-2023	3-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	26	INE850D14NY0	GODREJ AGROVET LIMITED 45D CP 24MAR23	24-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	27	INE02KN14036	GODREJ FINANCE LIMITED 84D CP 24MAR23	24-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	28	INE233A14XD8	GODREJ INDUSTRIES LIMITED 86D CP 03MAR23	3-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	29	INE233A14XF3	GODREJ INDUSTRIES LIMITED 91D CP 15MAR23	15-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	30	INE484J14PP8	GODREJ PROPERTIES LIMITED 87D CP 02MAR23	2-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	31	INE484J14PR4	GODREJ PROPERTIES LIMITED 91D CP 17MAR23	17-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	32	INE484J14PU8	GODREJ PROPERTIES LIMITED 91D CP 27MAR23	27-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	33	INE539K14AW5	HDFC CREDILA FINANCIAL SERVICES LTD. CP RED 14-03-2023	14-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	34	INE539K14AX3	HDFC CREDILA FINANCIAL SERVICES PVT LIMITED 27MAR23 CP	27-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	35	INE700G14DV7	HDFC SECURITIES LTD. CP RED 09-03-2023	9-Mar-23	-	0.43%

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CRISIL Up to 91-Day CP Index	36	INE700G14DY1	HDFC Securities Limited 13Mar23 CP	13-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	37	INE700G14EA9	HDFC Securities Limited CP (MD 15/03/2023)	15-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	38	INE700G14EC5	HDFC SECURITIES LIMITED 91D CP 27MAR23	27-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	39	INE267A14515	HINDUSTAN ZINCLIMITED 63D CP 28MAR23	28-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	40	INE267A14507	Hindustan Zinc Limited CP - ISD 240123 Mat 200323	20-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	41	INE001A14YI6	HDFC Ltd CP - 03-Mar-2023	3-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	42	INE001A14ZX2	Housing Development Finance Corporation Ltd CP - MD - 16-Mar-2023	16-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	43	INE001A14ZW4	Housing Development Finance Corporation Ltd CP - MD - 20-Mar-2023	20-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	44	INE501G14CW9	HT MEDIA LIMITED 88D CP 28MAR23	28-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	45	INE071G14EL2	ICICI HOME FINANCE COMPANY LIMITED 59D CP 06MAR23	6-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	46	INE071G14EJ6	ICICI Home Finance Co Ltd 14Mar23 CP	14-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	47	INE071G14EK4	ICICI Home Finance Company 20MAR23 CP	20-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	48	INE071G14EM0	ICICI HOME FINANCE COMPANY LIMITED 67D CP 27MAR23	27-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	49	INE763G14OE8	ICICI SECURITIES LIMITED 61D CP 08MAR23	8-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	50	INE763G14NX0	ICICI SECURITIES LIMITED 101D CP 10MAR23	10-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	51	INE763G14NI1	ICICI Securities Ltd. 17MAR23 CP	17-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	52	INE763G14OB4	ICICI SECURITIES LIMITED 91D CP 27MAR23	27-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	53	INE823G14850	J.K.CEMENT LIMITED 60D CP 21MAR23	21-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	54	INE121E14243	JSW ENERGY LTD 21MAR23 CP	21-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	55	INE0BY014128	JUBILANT INGREVIA LIMITED 49D CP 30MAR23	30-Mar-23	-	0.43%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL Up to 91-Day CP Index	56	INE824 H14KF1	Julius Baer Capital (India) Pvt. Ltd. CP - ISD 211222 MAT 150323	15-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	57	INE824 H14KM7	JULIUS BAER CAPITAL INDIA PVT LIMITED 17MAR23 CP	17-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	58	INE824 H14KH7	Julius Baer Capital (India) Pvt Ltd CP - MD - 28-Mar-2023	28-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	59	INE028 E14LG2	KOTAK SECURITIES LTD 59D CP 06MAR23	6-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	60	INE028 E14LE7	KOTAK SECURITIES LTD 90D CP 16MAR23	16-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	61	INE028 E14LF4	KOTAK SECURITIES LTD 22MAR23 CP	22-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	62	INE128 M14290	L AND T METRO RAIL (HYDERABAD) LIMITED	10-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	63	INE128 M14332	L AND T METRO RAIL (HYDERABAD) LIMITED 61D CP 13MAR23	13-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	64	INE128 M14324	L AND T METRO RAIL (HYDERABAD) LIMITED 70D CP 20MAR23	20-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	65	INE128 M14308	L&T METRO RAIL HYDERABAD LTD 23MAR23 CP	23-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	66	INE018 A14JF7	LARSEN AND TOUBRO LIMITED 47D CP 29MAR23	29-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	67	INE0CC U14013	MINDSPACE BUSINESS PARKS REIT	20-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	68	INE774 D14RJ4	Mahindra & Mahindra Financial Services Ltd CP - ISD 211022 Mat 140323	14-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	69	INE733 E14BJ2	NTPC Ltd CP - MD - 14-Mar-2023	14-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	70	INE261 F14JH8	NABARD CP 14/03/2023 (231222)	14-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	71	INE870 H14PE6	NETWORK18 MEDIA INVESTMENTS LTD. 88D CP 14MAR23	14-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	72	INE870 H14PG1	NETWORK 18 MEDIA & INVST. LTD. CP RED 17-03-2023	17-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	73	INE870 H14PH9	NETWORK 18 MEDIA & INVST. LTD. CP RED 28-03-2023	28-Mar-23	-	0.43%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL Up to 91-Day CP Index	74	INE091 A14DG 5	NIRMA LIMITED 89D CP 07MAR23	7-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	75	INE091 A14DH 3	NIRMA LIMITED 90D CP 15MAR23	15-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	76	INE118 D14696	NUVOCO VISTAS CORPORATION LIMITED 85D CP 14MAR23	14-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	77	INE516 Y14CD0	PIRAMAL CAPITAL AND HOUSING FINANCE LIMITED 58D CP 02MAR23	2-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	78	INE516 Y14BZ5	Piramal Capital & Housing Finance Ltd. 15MAR23 CP	15-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	79	INE140 A14W5 9	PIRAMAL ENTERPRISES LIMITED 181D CP 15MAR23	15-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	80	INE140 A14W6 7	PIRAMAL ENTERPRISES LIMITED 186D CP 20MAR23	20-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	81	INE511 C14UW 9	Poonawalla Fincorp Ltd CP 29/03/2023 (090123)	29-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	82	INE891 D14WL 2	Redington (India) Ltd CP - MD - 13-Mar-2023	13-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	83	INE891 D14WT 5	REDINGTON (INDIA) LTD CP RED 16-03-2023	16-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	84	INE891 D14WN 8	Redington (India) Ltd CP - MD - 24-Mar-2023	24-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	85	INE110 L14RN6	Reliance Jio Infocomm Ltd CP - ISD 021222 Mat 010323	1-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	86	INE110 L14RL0	Reliance Jio Infocomm Ltd CP - MD - 06-Mar-2023	6-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	87	INE110 L14RQ9	Reliance Jio Infocomm Ltd. CP 24/03/2023 (L 240123)	24-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	88	INE929 O14925	Reliance Retail Ventures Ltd CP 13/03/2023 (L 141222)	13-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	89	INE929 O14941	RELIANCE RETAIL VENTURES LIMITED 53D CP 17MAR23	17-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	90	INE929 O14933	RELIANCE RETAIL VENTURES LIMITED 80D CP 27MAR23	27-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	91	INE647 A14AB1	SRF Ltd CP - MD - 06-Mar-2023	6-Mar-23	-	0.43%

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CRISIL Up to 91-Day CP Index	92	INE647 A14AD 7	SRF Ltd CP - MD - 20-Mar-2023	20-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	93	INE647 A14AC9	SRF LIMITED 86D CP 22MAR23	22-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	94	INE212 K14080	SBICAP Securities Ltd CP - MD - 15-Mar-2023	15-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	95	INE211 H14476	Sharekhan Limited CP (MD 03/03/2023)	3-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	96	INE070 A14687	SHREE CEMENT LIMITED 60D CP 13MAR23	13-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	97	INE070 A14695	SHREE CEMENT LIMITED 59D CP 20MAR23	20-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	98	INE941 D14337	Sikka Ports & Terminals Ltd CP 06/03/2023 (L 211222)	6-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	99	INE556 F14IG5	Small Industries Dev Bank of India CP - MD - 10-Mar-2023	10-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	100	INE556 F14II1	Small Industries Dev Bank of India CP - MD - 20-Mar-2023	20-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	101	INE403 G14QJ5	STANDARD CHARTERED CAPITAL LIMITED 86D CP 15MAR23	15-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	102	INE089 C14CL7	STERLITE TECHNOLOGIES LIMITED 56D CP 30MAR23	30-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	103	INE660 A14WY0	SUNDARAM FINANCE LIMITED 89D CP 29MAR23	29-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	104	INE729 N14HI0	TVS CREDIT SERVICES LIMITED 91D CP 07MAR23	7-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	105	INE729 N14HJ8	TVS CREDIT SERVICES LIMITED 79D CP 15MAR23	15-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	106	INE306 N14UH2	TATA CAPITAL FINANCIAL SERVICES LIMITED 355D CP 15MAR23	15-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	107	INE306 N14VG2	TATA CAPITAL FINANCIAL SERVICES LIMITED 91D CP 27MAR23	27-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	108	INE033 L14MG5	TATA CAPITAL HOUSING FINANCE LIMITED 91D CP 02MAR23	2-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	109	INE976I 14NJ3	Tata Capital Ltd. CP 07/03/2023 (L141222)	7-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	110	INE857 Q14998	TATA CLEANTECH CAPITAL LIMITED 06MAR23 CP	6-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	111	INE245 A14HI4	THE TATA POWER COMPANY LIMITED 54D CP 01MAR23	1-Mar-23	-	0.43%

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CRISIL Up to 91-Day CP Index	112	INE245A14HH6	THE TATA POWER COMPANY LIMITED 88D CP 14MAR23	14-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	113	INE245A14HK0	Tata Power Company Ltd. CP 20/03/2023 (L160123)	20-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	114	INE245A14HL8	Tata Power Company Ltd CP - MD - 24-Mar-2023	24-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	115	INE607M14AB0	Tata Power Renew Energy Ltd CP (MD 22/03/2023)	22-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	116	INE607M14AA2	Tata Power Renewable Energy Ltd CP - MD - 24-Mar-2023	24-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	117	INE081A14DS1	TATA Steel Ltd. CP - ISD 090123 Mat 130323	13-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	118	INE081A14DT9	Tata Steel Ltd. CP 21/03/2023 L(19/01/23)	21-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	119	INE331A14MW3	THE RAMCO CEMENTS LIMITED 57D CP 03MAR23	3-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	120	INE628A14HA8	UPL Ltd. CP ISD 021222 Mat 010323	1-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	121	INE628A14HC4	UPL LTD CP ISD 141222 MAT 140323	14-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	122	INE628A14HE0	UPL LIMITED 52D CP 23MAR23	23-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	123	INE628A14HG5	UPL LIMITED 38D CP 20MAR23	20-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	124	INE481G14DT8	ULTRATECH CEMENT LIMITED 91D CP 17MAR23	17-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	125	INE205A14XG9	Vedanta Ltd. 15MAR23 CP	15-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	126	INE205A14WC0	Vedanta Ltd. CP 28/03/2023	28-Mar-23	-	0.43%
CRISIL Up to 91-Day CP Index	127	INE01C314353	BAJAJ FINANCIAL SECURITIES LIMITED 91D CP 17APR23	17-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	128	INE477A14CC7	CANFIN HOMES LTD. CP 28/04/2023 L010223	28-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	129	INE015Y14401	CARAT LANE TRADING PRIVATE LIMITED 89D CP 12APR23	12-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	130	INE482A14BL0	CEAT LIMITED 90D CP 13APR23	13-Apr-23	-	0.58%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL Up to 91-Day CP Index	131	INE121A14UR1	Cholamandalam Investment and Finance Co Ltd CP - MD - 24-Apr-2023	24-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	132	INE121A14US9	Cholamandalam Investment & Finance Company Limited CP ISD 060223 MAT 280423	28-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	133	INE289B14IG2	GIC HOUSING FINANCE LIMITED 12APR23 CP	12-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	134	INE233A14XK3	GODREJ INDUSTRIES LIMITED 91D CP 17APR23	17-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	135	INE484J14QA8	GODREJ PROPERTIES LIMITED 91D CP 17APR23	17-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	136	INE790I14CP8	HSBC INVESTDIRECT FINANCIAL SERVICES (I) LTD 90D CP 10APR23	10-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	137	INE700G14EF8	HDFC SECURITIES LTD. CP RED 17-04-2023	17-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	138	INE267A14549	Hindustan Zinc Limited CP - ISD 250123 Mat 260423	26-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	139	INE763G14OD0	ICICI SECURITIES LIMITED 90D CP 06APR23	6-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	140	INE763G14ON9	ICICI SECURITIES LIMITED 91D CP 28APR23	28-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	141	INE849D14HA4	ICICI SECURITIES PRIMARY DEALERSHIP LTD 86D CP 13APR23	13-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	142	INE248U14MM8	IIFL WEALTH PRIME LIMITED 94D CP 17APR23	17-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	143	INE248U14MR7	IIFL WEALTH PRIME LIMITED 84D CP 28APR23	28-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	144	INE466L14BO4	IIFL WEALTH MANAGEMENT LTD CP 27/04/2023 (L 300123)	27-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	145	INE466L14BP1	360 ONE WAM LIMITED 84D CP 28APR23	28-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	146	INE012I14OF3	JM FINANCIAL SERVICES LIMITED 91D CP 25APR23	25-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	147	INE824H14KJ3	JULIUS BAER CAPITAL (INDIA) PRIVATE LIMITED 91D CP 12APR23	12-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	148	INE824H14KO3	Julius Baer Capital (India) Pvt Ltd CP - MD - 28-Apr-2023	28-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	149	INE975F14XR3	KOTAK MAHINDRA INVESTMENTS LIMITED 137D CP 03APR23	3-Apr-23	-	0.58%

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CRISIL Up to 91-Day CP Index	150	INE028E14LH0	KOTAK SECURITIES LTD 91D CP 26APR23	26-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	151	INE128M14340	L AND T METRO RAIL (HYDERABAD) LIMITED 84D CP 11APR23	11-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	152	INE115A14EE5	LIC Housing Finance Ltd. 28APR23 CP	28-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	153	INE774D14RB1	Mahindra & Mahindra Financial Services Ltd. CP 28-Apr-2023	28-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	154	INE261F14J16	NABARD CP ISD 050123 Mat 030423	3-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	155	INE261F14JM8	National Bank For Agri & Rural CP (MD 28/04/2023)	28-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	156	INE261F14JL0	NABARD CP 24/04/2023 (L230123)	24-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	157	INE05C614295	NLC TAMIL NADU POWER LIMITED 90D CP 12APR23	12-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	158	INE05C614303	NLC TAMIL NADU POWER LIMITED 90D CP 25APR23	25-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	159	INE140A14Z15	PIRAMAL ENTERPRISES LIMITED 63D CP 10APR23	10-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	160	INE211H14567	SHAREKHAN LIMITED 91D CP 20APR23	20-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	161	INE556F14IP6	Small Industries Development Bank of India CP 03/04/2023 (090123)	3-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	162	INE306N14VJ6	TATA CAPITAL FINANCIAL SERVICES LIMITED 91D CP 28APR23	28-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	163	INE976114NN5	TATA CAPITAL LIMITED 91D CP 24APR23	24-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	164	INE245A14HM6	Tata Power Company Ltd CP ISD 250123 MAT 240423	24-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	165	INE245A14HN4	THE TATA POWER COMPANY LIMITED 62D CP 13APR23	13-Apr-23	-	0.58%
CRISIL Up to 91-Day CP Index	166	INE860H14Y82	ADITYA BIRLA FINANCE LIMITED 181D CP 02MAY23	2-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	167	INE110O14922	Axis Securities Ltd CP - MD - 04-May-2023	4-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	168	INE704I14GY2	Barclays Investments & Loans (India) Ltd CP - MD - 09-May-2023	9-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	169	INE121A14UU5	CHOLAMANDALAM INVESTMENT & FINANCE CO LTD CP MAT 100523	10-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	170	INE144H14FL2	Deutsche Investments India Pvt Ltd CP - MD - 15-May-2023	15-May-23	-	0.91%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL Up to 91-Day CP Index	171	INE850D14OA8	Godrej Agrovet Limited CP (MD 12/05/2023)	12-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	172	INE233A14XQ0	GODREJ INDUSTRIES LTD CP 02/05/2023 L 310123	2-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	173	INE233A14XV0	Godrej Industries Limited CP (MD 15/05/2023)	15-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	174	INE700G14EJ0	HDFC SECURITIES LIMITED 91D CP 02MAY23	2-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	175	INE700G14EL6	HDFC SECURITIES LIMITED 91D CP 15MAY23	15-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	176	INE763G14OR0	ICICI SECURITIES LIMITED 91D CP 10MAY23	10-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	177	INE248U14MQ9	IIFL WEALTH PRIME LIMITED 90D CP 03MAY23	3-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	178	INE248U14MT3	IIFL WEALTH PRIME LIMITED 91D CP 12MAY23	12-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	179	INE824H14KQ8	JULIUS BAER CAPITAL (INDIA) PRIVATE LIMITED 91D CP 12MAY23	12-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	180	INE128M14357	L AND T METRO RAIL (HYDERABAD) LIMITED 90D CP 11MAY23	11-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	181	INE338I14EH9	Motilal Oswal Fin Serv Ltd. 11MAY23 CP	11-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	182	INE01WN14744	MOTILAL OSWAL FINVEST LIMITED 91D CP 03MAY23	3-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	183	INE261F14JN6	NABARD CP 03/05/2023 (L030223)	3-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	184	INE870H14PM9	Network 18 Media and Investment Limited ISD 080223 MAT 090523	9-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	185	INE163N14287	ONGC PETRO ADDITIONS LIMITED 90D CP 10MAY23	10-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	186	INE929O14958	RELIANCE RETAIL VENTURES LTD CP 11/05/2023 (L 090223)	11-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	187	INE941D14352	Sikka Ports & Terminals Ltd CP - MD - 15-May-2023	15-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	188	INE886H14IA5	TV18 Broadcast Limited ISD 070223 MAT 090523	9-May-23	-	0.91%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	189	INE306N14VN8	TATA CAPITAL FINANCIAL SERVICES LTD CP 15052023	15-May-23	-	0.91%
CRISIL Up to 91-Day CP Index	190	INE628A14HF7	UPL LIMITED 90D CP 04MAY23	4-May-23	-	0.91%
CRISIL 10 Year SDL Index	1	IN1220220199	Assam	8-Feb-33	7.67%	3.42%
CRISIL 10 Year SDL Index	2	IN1520220212	Gujarat	1-Feb-33	7.65%	8.04%
CRISIL 10 Year SDL Index	3	IN1620220401	Haryana	1-Feb-33	7.68%	3.39%
CRISIL 10 Year SDL Index	4	IN1920220168	Karnataka	4-Jan-33	7.60%	7.83%
CRISIL 10 Year SDL Index	5	IN2020220116	Kerala	28-Dec-32	7.63%	2.33%
CRISIL 10 Year SDL Index	6	IN2120220065	Madhya Pradesh	8-Feb-33	7.64%	4.23%
CRISIL 10 Year SDL Index	7	IN2220220163	Maharashtra	25-Jan-33	7.64%	7.51%
CRISIL 10 Year SDL Index	8	IN2820220050	Punjab	20-Jul-32	7.85%	6.69%
CRISIL 10 Year SDL Index	9	IN2920220257	Rajasthan	1-Feb-33	7.66%	12.11%
CRISIL 10 Year SDL Index	10	IN3120220279	Tamil Nadu	25-Jan-33	7.65%	12.70%
CRISIL 10 Year SDL Index	11	IN3320220038	Uttar Pradesh	4-Oct-32	7.81%	23.28%
CRISIL 10 Year SDL Index	12	IN3420220177	West Bengal	21-Dec-32	7.64%	8.47%
CRISIL Broad Based Gilt Index	1	IN0020030014	06.30% CGL 2023	9-Apr-23	6.30%	0.15%
CRISIL Broad Based Gilt Index	2	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	0.32%
CRISIL Broad Based Gilt Index	3	IN0020210046	04.26% CGL 2023	17-May-23	4.26%	0.45%
CRISIL Broad Based Gilt Index	4	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	0.76%
CRISIL Broad Based Gilt Index	5	IN0020030055	06.17% CGL 2023	12-Jun-23	6.17%	0.14%
CRISIL Broad Based Gilt Index	6	IN0020200211	04.48% CGL 2023	2-Nov-23	4.48%	0.62%
CRISIL Broad Based Gilt Index	7	IN0020210210	04.56% CGL 2023	29-Nov-23	4.56%	0.37%
CRISIL Broad Based Gilt Index	8	IN0020130061	08.83% CGL 2023	25-Nov-23	8.83%	0.65%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	9	IN0020150010	07.68% CGL 2023	15-Dec-23	7.68%	0.91%
CRISIL Broad Based Gilt Index	10	IN0020180488	07.32% CGL 2024	28-Jan-24	7.32%	0.69%
CRISIL Broad Based Gilt Index	11	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	0.60%
CRISIL Broad Based Gilt Index	12	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	0.65%
CRISIL Broad Based Gilt Index	13	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	0.82%
CRISIL Broad Based Gilt Index	14	IN0020190396	06.18% CGL 2024	4-Nov-24	6.18%	0.92%
CRISIL Broad Based Gilt Index	15	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	0.90%
CRISIL Broad Based Gilt Index	16	IN0020220128	06.89% CGL 2025	16-Jan-25	6.89%	0.14%
CRISIL Broad Based Gilt Index	17	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	1.04%
CRISIL Broad Based Gilt Index	18	IN0020200112	05.22% CGL 2025	15-Jun-25	5.22%	1.36%
CRISIL Broad Based Gilt Index	19	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	1.04%
CRISIL Broad Based Gilt Index	20	IN0020030071	05.97% CGL 2025	25-Sep-25	5.97%	0.19%
CRISIL Broad Based Gilt Index	21	IN0020200278	05.15% CGL 2025	9-Nov-25	5.15%	1.34%
CRISIL Broad Based Gilt Index	22	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	1.37%
CRISIL Broad Based Gilt Index	23	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	0.69%
CRISIL Broad Based Gilt Index	24	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	1.72%
CRISIL Broad Based Gilt Index	25	IN0020120039	08.33% CGL 2026	9-Jul-26	8.33%	1.00%
CRISIL Broad Based Gilt Index	26	IN0020160035	06.97% CGL 2026	6-Sep-26	6.97%	1.03%
CRISIL Broad Based Gilt Index	27	IN0020010081	10.18% CGL 2026	11-Sep-26	10.18%	0.17%
CRISIL Broad Based Gilt Index	28	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	0.93%
CRISIL Broad Based Gilt Index	29	IN0020140060	08.15% CGL 2026 - New 12 Year Govt. Stock	24-Nov-26	8.15%	0.96%
CRISIL Broad Based Gilt Index	30	IN0020060078	08.24% CGL 2027 (Recapitalised Bond)	15-Feb-27	8.24%	1.28%

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CRISIL Broad Based Gilt Index	31	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	1.39%
CRISIL Broad Based Gilt Index	32	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	1.64%
CRISIL Broad Based Gilt Index	33	IN0020070036	08.26% CGL 2027 (Recaptalised Bond)	2-Aug-27	8.26%	1.13%
CRISIL Broad Based Gilt Index	34	IN0020070069	08.28% CGL 2027 (Recaptalised Bond)	21-Sep-27	8.28%	1.06%
CRISIL Broad Based Gilt Index	35	IN0020020247	06.01% CGL 2028	25-Mar-28	6.01%	0.17%
CRISIL Broad Based Gilt Index	36	IN0020170174	07.17% CGL 2028	8-Jan-28	7.17%	1.33%
CRISIL Broad Based Gilt Index	37	IN0020220136	07.10% GOVT STOCK (SGrB-Sovereign Green Bonds) 2028	27-Jan-28	7.10%	0.09%
CRISIL Broad Based Gilt Index	38	IN0020140011	08.60% CGL 2028 -New 14 Year Bond.	2-Jun-28	8.60%	1.22%
CRISIL Broad Based Gilt Index	39	IN0020030022	06.13% CGL 2028	4-Jun-28	6.13%	0.13%
CRISIL Broad Based Gilt Index	40	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	20-Mar-29	7.59%	1.53%
CRISIL Broad Based Gilt Index	41	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	1.51%
CRISIL Broad Based Gilt Index	42	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	1.76%
CRISIL Broad Based Gilt Index	43	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	1.32%
CRISIL Broad Based Gilt Index	44	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	1.38%
CRISIL Broad Based Gilt Index	45	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	1.48%
CRISIL Broad Based Gilt Index	46	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	1.16%
CRISIL Broad Based Gilt Index	47	IN0020200070	05.79% CGL 2030	11-May-30	5.79%	1.29%
CRISIL Broad Based Gilt Index	48	IN0020200153	05.77% CGL 2030	3-Aug-30	5.77%	1.42%
CRISIL Broad Based Gilt Index	49	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	0.71%
CRISIL Broad Based Gilt Index	50	IN0020200294	05.85% CGL 2030	1-Dec-30	5.85%	1.37%
CRISIL Broad Based Gilt Index	51	IN0020110055	08.97% CGL 2030	5-Dec-30	8.97%	1.04%
CRISIL Broad Based Gilt Index	52	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	1.71%

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CRISIL Broad Based Gilt Index	53	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	1.26%
CRISIL Broad Based Gilt Index	54	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	1.80%
CRISIL Broad Based Gilt Index	55	IN0020060086	08.28% CGL 2032 (Recaptalised Bond)	15-Feb-32	8.28%	1.29%
CRISIL Broad Based Gilt Index	56	IN0020070044	08.32% CGL 2032 (Recaptalised Bond)	2-Aug-32	8.32%	1.03%
CRISIL Broad Based Gilt Index	57	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	1.71%
CRISIL Broad Based Gilt Index	58	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	1.62%
CRISIL Broad Based Gilt Index	59	IN0020220144	07.29% GOVT STOCK (SGrB-Sovereign Green Bonds) 2033	27-Jan-33	7.29%	0.09%
CRISIL Broad Based Gilt Index	60	IN0020220151	07.26% CGL 2033	6-Feb-33	7.26%	0.28%
CRISIL Broad Based Gilt Index	61	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	1.54%
CRISIL Broad Based Gilt Index	62	IN0020140052	08.24% CGL 2033 (New 19 year bond)	10-Nov-33	8.24%	1.15%
CRISIL Broad Based Gilt Index	63	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	1.11%
CRISIL Broad Based Gilt Index	64	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	1.17%
CRISIL Broad Based Gilt Index	65	IN0020200096	06.19% CGL 2034	16-Sep-34	6.19%	1.46%
CRISIL Broad Based Gilt Index	66	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	1.20%
CRISIL Broad Based Gilt Index	67	IN0020200245	6.22% CGL 2035	16-Mar-35	6.22%	1.30%
CRISIL Broad Based Gilt Index	68	IN0020210020	06.64% CGL 2035	16-Jun-35	6.64%	1.67%
CRISIL Broad Based Gilt Index	69	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	1.14%
CRISIL Broad Based Gilt Index	70	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	1.77%
CRISIL Broad Based Gilt Index	71	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	1.72%
CRISIL Broad Based Gilt Index	72	IN0020060045	08.33% CGL 2036	7-Jun-36	8.33%	0.99%
CRISIL Broad Based Gilt Index	73	IN0020220102	07.41% CGL 2036	19-Dec-36	7.41%	0.63%
CRISIL Broad Based Gilt Index	74	IN0020080050	06.83% CGL 2039	19-Jan-39	6.83%	0.15%

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CRISIL Broad Based Gilt Index	75	IN0020190024	07.62% CGL 2039	15-Sep-39	7.62%	0.44%
CRISIL Broad Based Gilt Index	76	IN0020100031	08.30% CGL 2040	2-Jul-40	8.30%	1.07%
CRISIL Broad Based Gilt Index	77	IN0020110063	08.83% CGL 2041	12-Dec-41	8.83%	1.06%
CRISIL Broad Based Gilt Index	78	IN0020120062	08.30% CGL 2042	31-Dec-42	8.30%	1.22%
CRISIL Broad Based Gilt Index	79	IN0020190040	07.69% CGL 2043	17-Jun-43	7.69%	0.43%
CRISIL Broad Based Gilt Index	80	IN0020130079	09.23% CGL 2043 -New 30 Year Bond.	23-Dec-43	9.23%	0.92%
CRISIL Broad Based Gilt Index	81	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	1-Dec-44	8.17%	1.12%
CRISIL Broad Based Gilt Index	82	IN0020150044	08.13% CGL 2045	22-Jun-45	8.13%	1.13%
CRISIL Broad Based Gilt Index	83	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	1.15%
CRISIL Broad Based Gilt Index	84	IN0020190032	07.72% CGL 2049	15-Jun-49	7.72%	0.97%
CRISIL Broad Based Gilt Index	85	IN0020200054	07.16% CGL 2050	20-Sep-50	7.16%	1.15%
CRISIL Broad Based Gilt Index	86	IN0020200252	6.67% CGL 2050	17-Dec-50	6.67%	1.72%
CRISIL Broad Based Gilt Index	87	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	0.63%
CRISIL Broad Based Gilt Index	88	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	1.69%
CRISIL Broad Based Gilt Index	89	IN0020220086	07.36% CGL 2052	12-Sep-52	7.36%	1.22%
CRISIL Broad Based Gilt Index	90	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	1.16%
CRISIL Broad Based Gilt Index	91	IN0020190057	07.63% CGL 2059	17-Jun-59	7.63%	0.96%
CRISIL Broad Based Gilt Index	92	IN0020200039	07.19% CGL 2060	15-Sep-60	7.19%	1.13%
CRISIL Broad Based Gilt Index	93	IN0020200187	06.80% CGL 2060	15-Dec-60	6.80%	1.17%
CRISIL Broad Based Gilt Index	94	IN0020200401	06.76% CGL 2061	22-Feb-61	6.76%	1.70%
CRISIL Broad Based Gilt Index	95	IN0020210202	06.95% CGL 2061	16-Dec-61	6.95%	1.71%
CRISIL Broad Based Gilt Index	96	IN0020220094	07.40% CGL 2062	19-Sep-62	7.40%	1.15%

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CRISIL Broad Based Long Term Gilt Index	1	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	3.67%
CRISIL Broad Based Long Term Gilt Index	2	IN0020140052	08.24% CGL 2033 (New 19 year bond)	10-Nov-33	8.24%	2.74%
CRISIL Broad Based Long Term Gilt Index	3	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	2.64%
CRISIL Broad Based Long Term Gilt Index	4	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	2.79%
CRISIL Broad Based Long Term Gilt Index	5	IN0020200096	06.19% CGL 2034	16-Sep-34	6.19%	3.49%
CRISIL Broad Based Long Term Gilt Index	6	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	2.86%
CRISIL Broad Based Long Term Gilt Index	7	IN0020200245	6.22% CGL 2035	16-Mar-35	6.22%	3.10%
CRISIL Broad Based Long Term Gilt Index	8	IN0020210020	06.64% CGL 2035	16-Jun-35	6.64%	4.00%
CRISIL Broad Based Long Term Gilt Index	9	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	2.73%
CRISIL Broad Based Long Term Gilt Index	10	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	4.22%
CRISIL Broad Based Long Term Gilt Index	11	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	4.10%
CRISIL Broad Based Long Term Gilt Index	12	IN0020060045	08.33% CGL 2036	7-Jun-36	8.33%	2.37%
CRISIL Broad Based Long Term Gilt Index	13	IN0020220102	07.41% CGL 2036	19-Dec-36	7.41%	1.51%
CRISIL Broad Based Long Term Gilt Index	14	IN0020080050	06.83% CGL 2039	19-Jan-39	6.83%	0.36%
CRISIL Broad Based Long Term Gilt Index	15	IN0020190024	07.62% CGL 2039	15-Sep-39	7.62%	1.05%
CRISIL Broad Based Long Term Gilt Index	16	IN0020100031	08.30% CGL 2040	2-Jul-40	8.30%	2.56%
CRISIL Broad Based Long Term Gilt Index	17	IN0020110063	08.83% CGL 2041	12-Dec-41	8.83%	2.52%
CRISIL Broad Based Long Term Gilt Index	18	IN0020120062	08.30% CGL 2042	31-Dec-42	8.30%	2.91%
CRISIL Broad Based Long Term Gilt Index	19	IN0020190040	07.69% CGL 2043	17-Jun-43	7.69%	1.02%
CRISIL Broad Based Long Term Gilt Index	20	IN0020130079	09.23% CGL 2043 -New 30 Year Bond.	23-Dec-43	9.23%	2.19%
CRISIL Broad Based Long Term Gilt Index	21	IN0020140078	08.17% CGL 2044 (New 30 Years Govt. Stock)	1-Dec-44	8.17%	2.67%
CRISIL Broad Based Long Term Gilt Index	22	IN0020150044	08.13% CGL 2045	22-Jun-45	8.13%	2.70%

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CRISIL Broad Based Long Term Gilt Index	23	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	2.75%
CRISIL Broad Based Long Term Gilt Index	24	IN0020190032	07.72% CGL 2049	15-Jun-49	7.72%	2.31%
CRISIL Broad Based Long Term Gilt Index	25	IN0020200054	07.16% CGL 2050	20-Sep-50	7.16%	2.75%
CRISIL Broad Based Long Term Gilt Index	26	IN0020200252	6.67% CGL 2050	17-Dec-50	6.67%	4.10%
CRISIL Broad Based Long Term Gilt Index	27	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	1.51%
CRISIL Broad Based Long Term Gilt Index	28	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	4.03%
CRISIL Broad Based Long Term Gilt Index	29	IN0020220086	07.36% CGL 2052	12-Sep-52	7.36%	2.92%
CRISIL Broad Based Long Term Gilt Index	30	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	2.78%
CRISIL Broad Based Long Term Gilt Index	31	IN0020190057	07.63% CGL 2059	17-Jun-59	7.63%	2.30%
CRISIL Broad Based Long Term Gilt Index	32	IN0020200039	07.19% CGL 2060	15-Sep-60	7.19%	2.71%
CRISIL Broad Based Long Term Gilt Index	33	IN0020200187	06.80% CGL 2060	15-Dec-60	6.80%	2.78%
CRISIL Broad Based Long Term Gilt Index	34	IN0020200401	06.76% CGL 2061	22-Feb-61	6.76%	4.06%
CRISIL Broad Based Long Term Gilt Index	35	IN0020210202	06.95% CGL 2061	16-Dec-61	6.95%	4.08%
CRISIL Broad Based Long Term Gilt Index	36	IN0020220094	07.40% CGL 2062	19-Sep-62	7.40%	2.74%
CRISIL Broad Based Medium Term Gilt Index	1	IN0020020247	06.01% CGL 2028	25-Mar-28	6.01%	0.61%
CRISIL Broad Based Medium Term Gilt Index	2	IN0020140011	08.60% CGL 2028 -New 14 Year Bond.	2-Jun-28	8.60%	4.33%
CRISIL Broad Based Medium Term Gilt Index	3	IN0020030022	06.13% CGL 2028	4-Jun-28	6.13%	0.45%
CRISIL Broad Based Medium Term Gilt Index	4	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	20-Mar-29	7.59%	5.42%
CRISIL Broad Based Medium Term Gilt Index	5	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	5.33%
CRISIL Broad Based Medium Term Gilt Index	6	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	6.22%
CRISIL Broad Based Medium Term Gilt Index	7	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	4.68%
CRISIL Broad Based Medium Term Gilt Index	8	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	4.88%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Medium Term Gilt Index	9	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	5.25%
CRISIL Broad Based Medium Term Gilt Index	10	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	4.12%
CRISIL Broad Based Medium Term Gilt Index	11	IN0020200070	05.79% CGL 2030	11-May-30	5.79%	4.55%
CRISIL Broad Based Medium Term Gilt Index	12	IN0020200153	05.77% CGL 2030	3-Aug-30	5.77%	5.01%
CRISIL Broad Based Medium Term Gilt Index	13	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	2.52%
CRISIL Broad Based Medium Term Gilt Index	14	IN0020200294	05.85% CGL 2030	1-Dec-30	5.85%	4.86%
CRISIL Broad Based Medium Term Gilt Index	15	IN0020110055	08.97% CGL 2030	5-Dec-30	8.97%	3.67%
CRISIL Broad Based Medium Term Gilt Index	16	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	6.04%
CRISIL Broad Based Medium Term Gilt Index	17	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	4.44%
CRISIL Broad Based Medium Term Gilt Index	18	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	6.36%
CRISIL Broad Based Medium Term Gilt Index	19	IN0020060086	08.28% CGL 2032 (Recaptalised Bond)	15-Feb-32	8.28%	4.55%
CRISIL Broad Based Medium Term Gilt Index	20	IN0020070044	08.32% CGL 2032 (Recaptalised Bond)	2-Aug-32	8.32%	3.65%
CRISIL Broad Based Medium Term Gilt Index	21	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	6.03%
CRISIL Broad Based Medium Term Gilt Index	22	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	5.73%
CRISIL Broad Based Medium Term Gilt Index	23	IN0020220144	07.29% GOVT STOCK (SGrB-Sovereign Green Bonds) 2033	27-Jan-33	7.29%	0.33%
CRISIL Broad Based Medium Term Gilt Index	24	IN0020220151	07.26% CGL 2033	6-Feb-33	7.26%	0.98%
CRISIL Broad Based Short Term Gilt Index	1	IN0020030014	06.30% CGL 2023	9-Apr-23	6.30%	0.49%
CRISIL Broad Based Short Term Gilt Index	2	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	1.07%
CRISIL Broad Based Short Term Gilt Index	3	IN0020210046	04.26% CGL 2023	17-May-23	4.26%	1.50%
CRISIL Broad Based Short Term Gilt Index	4	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	2.55%
CRISIL Broad Based Short Term Gilt Index	4	IN0020030055	06.17% CGL 2023	12-Jun-23	6.17%	0.46%
CRISIL Broad Based Short Term Gilt Index	5	IN0020200211	04.48% CGL 2023	2-Nov-23	4.48%	2.08%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Short Term Gilt Index	6	IN0020210210	04.56% CGL 2023	29-Nov-23	4.56%	1.25%
CRISIL Broad Based Short Term Gilt Index	7	IN0020130061	08.83% CGL 2023	25-Nov-23	8.83%	2.18%
CRISIL Broad Based Short Term Gilt Index	8	IN0020150010	07.68% CGL 2023	15-Dec-23	7.68%	3.04%
CRISIL Broad Based Short Term Gilt Index	9	IN0020180488	07.32% CGL 2024	28-Jan-24	7.32%	2.30%
CRISIL Broad Based Short Term Gilt Index	10	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	2.02%
CRISIL Broad Based Short Term Gilt Index	11	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	2.16%
CRISIL Broad Based Short Term Gilt Index	12	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	2.74%
CRISIL Broad Based Short Term Gilt Index	13	IN0020190396	06.18% CGL 2024	4-Nov-24	6.18%	3.07%
CRISIL Broad Based Short Term Gilt Index	14	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	3.01%
CRISIL Broad Based Short Term Gilt Index	15	IN0020220128	06.89% CGL 2025	16-Jan-25	6.89%	0.46%
CRISIL Broad Based Short Term Gilt Index	16	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	3.47%
CRISIL Broad Based Short Term Gilt Index	17	IN0020200112	05.22% CGL 2025	15-Jun-25	5.22%	4.55%
CRISIL Broad Based Short Term Gilt Index	18	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	3.47%
CRISIL Broad Based Short Term Gilt Index	19	IN0020030071	05.97% CGL 2025	25-Sep-25	5.97%	0.64%
CRISIL Broad Based Short Term Gilt Index	20	IN0020200278	05.15% CGL 2025	9-Nov-25	5.15%	4.49%
CRISIL Broad Based Short Term Gilt Index	21	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	4.59%
CRISIL Broad Based Short Term Gilt Index	22	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	2.33%
CRISIL Broad Based Short Term Gilt Index	23	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	5.77%
CRISIL Broad Based Short Term Gilt Index	24	IN0020120039	08.33% CGL 2026	9-Jul-26	8.33%	3.36%
CRISIL Broad Based Short Term Gilt Index	25	IN0020160035	06.97% CGL 2026	6-Sep-26	6.97%	3.46%
CRISIL Broad Based Short Term Gilt Index	26	IN0020010081	10.18% CGL 2026	11-Sep-26	10.18%	0.58%
CRISIL Broad Based Short Term Gilt Index	27	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	3.13%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL Broad Based Short Term Gilt Index	28	IN0020140060	08.15% CGL 2026 - New 12 Year Govt.Stock	24-Nov-26	8.15%	3.20%
CRISIL Broad Based Short Term Gilt Index	29	IN0020060078	08.24% CGL 2027 (Recapitalised Bond)	15-Feb-27	8.24%	4.30%
CRISIL Broad Based Short Term Gilt Index	30	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	4.67%
CRISIL Broad Based Short Term Gilt Index	31	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	5.48%
CRISIL Broad Based Short Term Gilt Index	32	IN0020070036	08.26% CGL 2027 (Recapitalised Bond)	2-Aug-27	8.26%	3.77%
CRISIL Broad Based Short Term Gilt Index	33	IN0020070069	08.28% CGL 2027 (Recapitalised Bond)	21-Sep-27	8.28%	3.55%
CRISIL Broad Based Short Term Gilt Index	34	IN0020170174	07.17% CGL 2028	8-Jan-28	7.17%	4.46%
CRISIL Broad Based Short Term Gilt Index	35	IN0020220136	07.10% GOVT STOCK (SGrB-Sovereign Green Bonds) 2028	27-Jan-28	7.10%	0.31%
CRISIL 10 Year Gilt Index	1	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	100.00%
CRISIL upto 91 Day CD Index-A	1	INE238A167Y3	Axis Bank Ltd.	3-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	2	INE238A161Z3	Axis Bank Ltd.	7-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	3	INE238A162Z1	Axis Bank Ltd.	8-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	4	INE238A163Z9	Axis Bank Ltd.	9-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	5	INE238AD6256	Axis Bank Ltd.	20-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	6	INE238AD6264	Axis Bank Ltd.	21-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	7	INE028A16DD9	Bank of Baroda	13-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	8	INE028A16DE7	Bank of Baroda	20-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	9	INE476A16SV0	Canara Bank	2-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	10	INE476A16TR6	Canara Bank	10-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	11	INE476A16SX6	Canara Bank	14-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	12	INE476A16TS4	Canara Bank	17-Mar-23	-	2.17%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CD Index-A	13	INE476 A16TT2	Canara Bank	21-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	14	INE514 E16BY0	Export Import Bank Of India	17-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	15	INE514 E16BZ7	Export Import Bank Of India	24-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	16	INE040 A16CX4	HDFC Bank Ltd.	6-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	17	INE237 A169N3	Kotak Mahindra Bank Ltd.	14-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	18	INE237 A166R0	Kotak Mahindra Bank Ltd.	20-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	19	INE237 A16000	Kotak Mahindra Bank Ltd.	21-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	20	INE237 A167R8	Kotak Mahindra Bank Ltd.	29-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	21	INE261 F16678	National Bank for Agriculture & Rural Development	7-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	22	INE556 F16945	Small Industries Development Bank Of India	3-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	23	INE556 F16952	Small Industries Development Bank Of India	23-Mar-23	-	2.17%
CRISIL upto 91 Day CD Index-A	24	INE238 AD6272	Axis Bank Ltd.	28-Apr-23	-	2.27%
CRISIL upto 91 Day CD Index-A	25	INE028 A16CV3	Bank of Baroda	10-Apr-23	-	2.27%
CRISIL upto 91 Day CD Index-A	26	INE476 A16TX4	Canara Bank	3-Apr-23	-	2.27%
CRISIL upto 91 Day CD Index-A	27	INE476 A16UP8	Canara Bank	5-Apr-23	-	2.27%
CRISIL upto 91 Day CD Index-A	28	INE476 A16UT0	Canara Bank	17-Apr-23	-	2.27%
CRISIL upto 91 Day CD Index-A	29	INE476 A16UV6	Canara Bank	24-Apr-23	-	2.27%
CRISIL upto 91 Day CD Index-A	30	INE040 A16DR4	HDFC Bank Ltd.	3-Apr-23	-	2.27%
CRISIL upto 91 Day CD Index-A	31	INE040 A16DG7	HDFC Bank Ltd.	13-Apr-23	-	2.27%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CD Index-A	32	INE237 A1620 6	Kotak Mahindra Bank Ltd.	28-Apr-23	-	2.27%
CRISIL upto 91 Day CD Index-A	33	INE237 A1610 8	Kotak Mahindra Bank Ltd.	21-Apr-23	-	2.27%
CRISIL upto 91 Day CD Index-A	34	INE062 A16473	State Bank of India	3-Apr-23	-	2.27%
CRISIL upto 91 Day CD Index-A	35	INE238 AD624 9	Axis Bank Ltd.	15-May-23	-	2.27%
CRISIL upto 91 Day CD Index-A	36	INE238 AD631 4	Axis Bank Ltd.	31-May-23	-	2.27%
CRISIL upto 91 Day CD Index-A	37	INE028 A16CW 1	Bank of Baroda	5-May-23	-	2.27%
CRISIL upto 91 Day CD Index-A	38	INE476 A16UY 0	Canara Bank	4-May-23	-	2.27%
CRISIL upto 91 Day CD Index-A	39	INE476 A16UZ7	Canara Bank	8-May-23	-	2.27%
CRISIL upto 91 Day CD Index-A	40	INE514 E16BS2	Export Import Bank Of India	19-May-23	-	2.27%
CRISIL upto 91 Day CD Index-A	41	INE040 A16DF9	HDFC Bank Ltd.	15-May-23	-	2.27%
CRISIL upto 91 Day CD Index-A	42	INE040 A16DP 8	HDFC Bank Ltd.	5-May-23	-	2.27%
CRISIL upto 91 Day CD Index-A	43	INE237 A163P1	Kotak Mahindra Bank Ltd.	15-May-23	-	2.27%
CRISIL upto 91 Day CD Index-A	44	INE237 A1640 2	Kotak Mahindra Bank Ltd.	31-May-23	-	2.27%
CRISIL upto 91 Day CD Index-A	45	INE556 F16960	Small Industries Development Bank Of India	30-May-23	-	2.27%
CRISIL upto 91 Day CD Index-B	1	INE949 L16BI6	AU Small Finance Bank Ltd.	1-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	2	INE949 L16BK2	AU Small Finance Bank Ltd.	2-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	3	INE949 L16BO4	AU Small Finance Bank Ltd.	23-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	4	INE457 A16IL2	BANK OF MAHARASHTRA	8-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	5	INE457 A16IH0	BANK OF MAHARASHTRA	13-Mar-23	-	2.78%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CD Index-B	6	INE545 U16384	Bandhan Bank Ltd.	15-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	7	INE092 T16TO8	IDFC First Bank Ltd.	3-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	8	INE092 T16TP5	IDFC First Bank Ltd.	6-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	9	INE092 T16TR1	IDFC First Bank Ltd.	8-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	10	INE092 T16TQ3	IDFC First Bank Ltd.	9-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	11	INE092 T16TS9	IDFC First Bank Ltd.	13-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	12	INE092 T16TM 2	IDFC First Bank Ltd.	24-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	13	INE562 A16LG3	Indian Bank	6-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	14	INE095 A16O6 0	IndusInd Bank Ltd.	6-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	15	INE095 A16O7 8	IndusInd Bank Ltd.	15-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	16	INE692 A16FP1	Union Bank Of India	3-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	17	INE692 A16FQ 9	Union Bank Of India	14-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	18	INE692 A16FR7	Union Bank Of India	15-Mar-23	-	2.78%
CRISIL upto 91 Day CD Index-B	19	INE457 A16IM 0	BANK OF MAHARASHTRA	3-Apr-23	-	2.08%
CRISIL upto 91 Day CD Index-B	20	INE457 A16IN8	BANK OF MAHARASHTRA	5-Apr-23	-	2.08%
CRISIL upto 91 Day CD Index-B	21	INE457 A16II8	BANK OF MAHARASHTRA	17-Apr-23	-	2.08%
CRISIL upto 91 Day CD Index-B	22	INE457 A16IO6	BANK OF MAHARASHTRA	28-Apr-23	-	2.08%
CRISIL upto 91 Day CD Index-B	23	INE092 T16TT7	IDFC First Bank Ltd.	3-Apr-23	-	2.08%
CRISIL upto 91 Day CD Index-B	24	INE092 T16TU5	IDFC First Bank Ltd.	5-Apr-23	-	2.08%
CRISIL upto 91 Day CD Index-B	25	INE092 T16UE7	IDFC First Bank Ltd.	28-Apr-23	-	2.08%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CD Index-B	26	INE092 T16UD 9	IDFC First Bank Ltd.	27-Apr-23	-	2.08%
CRISIL upto 91 Day CD Index-B	27	INE562 A16LJ7	Indian Bank	5-Apr-23	-	2.08%
CRISIL upto 91 Day CD Index-B	28	INE095 A16P77	IndusInd Bank Ltd.	13-Apr-23	-	2.08%
CRISIL upto 91 Day CD Index-B	29	INE095 A16Q0 1	IndusInd Bank Ltd.	26-Apr-23	-	2.08%
CRISIL upto 91 Day CD Index-B	30	INE095 A16Q1 9	IndusInd Bank Ltd.	28-Apr-23	-	2.08%
CRISIL upto 91 Day CD Index-B	31	INE457 A16IQ1	BANK OF MAHARASHTRA	4-May-23	-	3.57%
CRISIL upto 91 Day CD Index-B	32	INE457 A16IS7	BANK OF MAHARASHTRA	12-May-23	-	3.57%
CRISIL upto 91 Day CD Index-B	33	INE171 A16KE0	Federal Bank Ltd.	15-May-23	-	3.57%
CRISIL upto 91 Day CD Index-B	34	INE171 A16KP6	Federal Bank Ltd.	17-May-23	-	3.57%
CRISIL upto 91 Day CD Index-B	35	INE092 T16UF4	IDFC First Bank Ltd.	22-May-23	-	3.57%
CRISIL upto 91 Day CD Index-B	36	INE095 A16P93	IndusInd Bank Ltd.	31-May-23	-	3.57%
CRISIL upto 91 Day CD Index-B	37	INE160 A16MY 7	Punjab National Bank	18-May-23	-	3.57%
CRISIL upto 365 Day CD index-A	1	INE556 F16AC6	Small Industries Development Bank Of India	14-Feb-24	-	0.65%
CRISIL upto 365 Day CD index-A	2	INE237 A163S5	Kotak Mahindra Bank Ltd.	13-Feb-24	-	0.65%
CRISIL upto 365 Day CD index-A	3	INE238 AD632 2	Axis Bank Ltd.	8-Feb-24	-	0.65%
CRISIL upto 365 Day CD index-A	4	INE261 F16694	National Bank for Agriculture & Rural Development	6-Feb-24	-	0.65%
CRISIL upto 365 Day CD index-A	5	INE040 A16DT0	HDFC Bank Ltd.	5-Feb-24	-	0.65%
CRISIL upto 365 Day CD index-A	6	INE556 F16AF9	Small Industries Development Bank Of India	31-Jan-24	-	0.65%
CRISIL upto 365 Day CD index-A	7	INE261 F16686	National Bank for Agriculture & Rural Development	23-Jan-24	-	0.65%
CRISIL upto 365 Day CD index-A	8	INE238 AD630 6	Axis Bank Ltd.	19-Jan-24	-	0.65%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CD index-A	9	INE237 A160S1	Kotak Mahindra Bank Ltd.	17-Jan-24	-	0.65%
CRISIL upto 365 Day CD index-A	10	INE238 AD628 0	Axis Bank Ltd.	11-Jan-24	-	0.65%
CRISIL upto 365 Day CD index-A	11	INE237 A168R6	Kotak Mahindra Bank Ltd.	11-Jan-24	-	0.65%
CRISIL upto 365 Day CD index-A	12	INE556 F16AE2	Small Industries Development Bank Of India	11-Jan-24	-	0.65%
CRISIL upto 365 Day CD index-A	13	INE040 A16DS2	HDFC Bank Ltd.	10-Jan-24		0.65%
CRISIL upto 365 Day CD index-A	14	INE090 A163Z6	ICICI Bank Ltd.	10-Jan-24		0.65%
CRISIL upto 365 Day CD index-A	15	INE090 A162Z8	ICICI Bank Ltd.	29-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	16	INE237 A165R2	Kotak Mahindra Bank Ltd.	27-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	17	INE028 A16DC 1	Bank of Baroda	20-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	18	INE476 A16UL7	Canara Bank	15-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	19	INE040 A16DO 1	HDFC Bank Ltd.	14-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	20	INE237 A161R1	Kotak Mahindra Bank Ltd.	13-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	21	INE090 A161Z0	ICICI Bank Ltd.	12-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	22	INE237 A164R5	Kotak Mahindra Bank Ltd.	11-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	23	INE238 AD621 5	Axis Bank Ltd.	6-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	24	INE237 A162R9	Kotak Mahindra Bank Ltd.	6-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	25	INE556 F16AD4	Small Industries Development Bank Of India	6-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	26	INE238 AD620 7	Axis Bank Ltd.	5-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	27	INE476 A16UN 3	Canara Bank	4-Dec-23		0.65%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CD index-A	28	INE238 AD619 9	Axis Bank Ltd.	1-Dec-23		0.65%
CRISIL upto 365 Day CD index-A	29	INE028 A16CZ4	Bank of Baroda	30-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	30	INE090 A16OZ2	ICICI Bank Ltd.	30-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	31	INE238 AD617 3	Axis Bank Ltd.	29-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	32	INE238 AD615 7	Axis Bank Ltd.	23-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	33	INE556 F16AB8	Small Industries Development Bank Of India	21-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	34	INE090 A169Y6	ICICI Bank Ltd.	17-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	35	INE238 AD614 0	Axis Bank Ltd.	15-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	36	INE028 A16CY7	Bank of Baroda	15-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	37	INE040 A16DQ 6	HDFC Bank Ltd.	15-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	38	INE090 A168Y8	ICICI Bank Ltd.	15-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	39	INE237 A16OR3	Kotak Mahindra Bank Ltd.	15-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	40	INE238 AD611 6	Axis Bank Ltd.	2-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	41	INE040 A16DN 3	HDFC Bank Ltd.	2-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	42	INE090 A167Y0	ICICI Bank Ltd.	2-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	43	INE237 A168Q 8	Kotak Mahindra Bank Ltd.	2-Nov-23		0.65%
CRISIL upto 365 Day CD index-A	44	INE040 A16DM 5	HDFC Bank Ltd.	17-Oct-23		0.65%
CRISIL upto 365 Day CD index-A	45	INE238 AD610 8	Axis Bank Ltd.	10-Oct-23		0.65%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CD index-A	46	INE238 AD609 0	Axis Bank Ltd.	6-Oct-23		0.65%
CRISIL upto 365 Day CD index-A	47	INE090 A163Y9	ICICI Bank Ltd.	3-Oct-23		0.65%
CRISIL upto 365 Day CD index-A	48	INE090 A162Y1	ICICI Bank Ltd.	29-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	49	INE237 A166Q 2	Kotak Mahindra Bank Ltd.	19-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	50	INE090 A166Y2	ICICI Bank Ltd.	15-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	51	INE028 A16DA 5	Bank of Baroda	12-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	52	INE040 A16DK 9	HDFC Bank Ltd.	12-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	53	INE237 A165Q 4	Kotak Mahindra Bank Ltd.	12-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	54	INE556 F16AA0	Small Industries Development Bank Of India	12-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	55	INE062 A16465	State Bank of India	12-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	56	INE090 A161Y3	ICICI Bank Ltd.	11-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	57	INE237 A163Q 9	Kotak Mahindra Bank Ltd.	8-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	58	INE238 AD602 5	Axis Bank Ltd.	7-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	59	INE237 A164Q 7	Kotak Mahindra Bank Ltd.	7-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	60	INE237 A162Q 1	Kotak Mahindra Bank Ltd.	1-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	61	INE556 F16994	Small Industries Development Bank Of India	1-Sep-23		0.65%
CRISIL upto 365 Day CD index-A	62	INE237 A162S7	Kotak Mahindra Bank Ltd.	31-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	63	INE476 A16UR 4	Canara Bank	30-Aug-23		0.65%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CD index-A	64	INE514 E16CD2	Export Import Bank Of India	29-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	65	INE556 F16986	Small Industries Development Bank Of India	29-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	66	INE476 A16UQ6	Canara Bank	28-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	67	INE476 A16TW6	Canara Bank	23-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	68	INE476 A16TV8	Canara Bank	18-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	69	INE237 A160Q5	Kotak Mahindra Bank Ltd.	18-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	70	INE028 A16CT7	Bank of Baroda	17-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	71	INE514 E16CC4	Export Import Bank Of India	17-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	72	INE237 A169P8	Kotak Mahindra Bank Ltd.	17-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	73	INE040 A16DI3	HDFC Bank Ltd.	14-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	74	INE040 A16DJ1	HDFC Bank Ltd.	11-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	75	INE237 A168P0	Kotak Mahindra Bank Ltd.	11-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	76	INE090 A169X8	ICICI Bank Ltd.	7-Aug-23		0.65%
CRISIL upto 365 Day CD index-A	77	INE090 A160Y5	ICICI Bank Ltd.	31-Jul-23		0.65%
CRISIL upto 365 Day CD index-A	78	INE476 A16TU0	Canara Bank	27-Jul-23		0.65%
CRISIL upto 365 Day CD index-A	79	INE237 A167P2	Kotak Mahindra Bank Ltd.	27-Jul-23	-	0.65%
CRISIL upto 365 Day CD index-A	80	INE090 A168X0	ICICI Bank Ltd.	25-Jul-23	-	0.65%
CRISIL upto 365 Day CD index-A	81	INE237 A161S9	Kotak Mahindra Bank Ltd.	24-Jul-23	-	0.65%
CRISIL upto 365 Day CD index-A	82	INE238 AD6041	Axis Bank Ltd.	19-Jul-23	-	0.65%
CRISIL upto 365 Day CD index-A	83	INE090 A164Y7	ICICI Bank Ltd.	19-Jul-23	-	0.65%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CD index-A	84	INE237 A167Q 0	Kotak Mahindra Bank Ltd.	19-Jul-23	-	0.65%
CRISIL upto 365 Day CD index-A	85	INE040 A16DH 5	HDFC Bank Ltd.	17-Jul-23	-	0.65%
CRISIL upto 365 Day CD index-A	86	INE237 A166P4	Kotak Mahindra Bank Ltd.	14-Jul-23	-	0.65%
CRISIL upto 365 Day CD index-A	87	INE237 A163R7	Kotak Mahindra Bank Ltd.	7-Jul-23	-	0.65%
CRISIL upto 365 Day CD index-A	88	INE476 A16UO 1	Canara Bank	3-Jul-23	-	0.65%
CRISIL upto 365 Day CD index-A	89	INE238 AD622 3	Axis Bank Ltd.	30-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	90	INE090 A167X2	ICICI Bank Ltd.	30-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	91	INE090 A165Y4	ICICI Bank Ltd.	28-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	92	INE237 A162P3	Kotak Mahindra Bank Ltd.	26-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	93	INE238 AD618 1	Axis Bank Ltd.	22-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	94	INE514 E16CB6	Export Import Bank Of India	22-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	95	INE237 A169O 1	Kotak Mahindra Bank Ltd.	21-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	96	INE238 AD612 4	Axis Bank Ltd.	20-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	97	INE514 E16CA8	Export Import Bank Of India	20-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	98	INE238 AD601 7	Axis Bank Ltd.	16-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	99	INE040 A16DD 4	HDFC Bank Ltd.	15-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	100	INE238 AD633 0	Axis Bank Ltd.	14-Jun-23	-	0.65%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CD index-A	101	INE476A16UK9	Canara Bank	12-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	102	INE028A16DB3	Bank of Baroda	9-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	103	INE237A166O7	Kotak Mahindra Bank Ltd.	9-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	104	INE238AD6165	Axis Bank Ltd.	7-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	105	INE237A166S8	Kotak Mahindra Bank Ltd.	7-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	106	INE556F16978	Small Industries Development Bank Of India	7-Jun-23	-	0.65%
CRISIL upto 365 Day CD index-A	107	INE238AD6314	Axis Bank Ltd.	31-May-23	-	0.65%
CRISIL upto 365 Day CD index-A	108	INE237A164O2	Kotak Mahindra Bank Ltd.	31-May-23	-	0.65%
CRISIL upto 365 Day CD index-A	109	INE556F16960	Small Industries Development Bank Of India	30-May-23	-	0.65%
CRISIL upto 365 Day CD index-A	110	INE514E16BS2	Export Import Bank Of India	19-May-23	-	0.65%
CRISIL upto 365 Day CD index-A	111	INE238AD6249	Axis Bank Ltd.	15-May-23	-	0.65%
CRISIL upto 365 Day CD index-A	112	INE476A16UM5	Canara Bank	15-May-23	-	0.65%
CRISIL upto 365 Day CD index-A	113	INE040A16DF9	HDFC Bank Ltd.	15-May-23	-	0.65%
CRISIL upto 365 Day CD index-A	114	INE237A163P1	Kotak Mahindra Bank Ltd.	15-May-23	-	0.65%
CRISIL upto 365 Day CD index-A	115	INE476A16UZ7	Canara Bank	8-May-23	-	0.65%
CRISIL upto 365 Day CD index-A	116	INE028A16CW1	Bank of Baroda	5-May-23	-	0.65%
CRISIL upto 365 Day CD index-A	117	INE040A16DP8	HDFC Bank Ltd.	5-May-23	-	0.65%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	118	INE238AD6132	Axis Bank Ltd.	4-May-23	-	0.65%
CRISIL upto 365 Day CD index-A	119	INE476A16UY0	Canara Bank	4-May-23	-	0.65%
CRISIL upto 365 Day CD index-A	120	INE238AD6272	Axis Bank Ltd.	28-Apr-23	-	0.65%
CRISIL upto 365 Day CD index-A	121	INE237A16206	Kotak Mahindra Bank Ltd.	28-Apr-23	-	0.65%
CRISIL upto 365 Day CD index-A	122	INE476A16UV6	Canara Bank	24-Apr-23	-	0.65%
CRISIL upto 365 Day CD index-A	123	INE237A16108	Kotak Mahindra Bank Ltd.	21-Apr-23	-	0.65%
CRISIL upto 365 Day CD index-A	124	INE476A16UT0	Canara Bank	17-Apr-23	-	0.65%
CRISIL upto 365 Day CD index-A	125	INE476A16UU8	Canara Bank	13-Apr-23	-	0.65%
CRISIL upto 365 Day CD index-A	126	INE040A16DG7	HDFC Bank Ltd.	13-Apr-23	-	0.65%
CRISIL upto 365 Day CD index-A	127	INE028A16CV3	Bank of Baroda	10-Apr-23	-	0.65%
CRISIL upto 365 Day CD index-A	128	INE476A16UP8	Canara Bank	5-Apr-23	-	0.65%
CRISIL upto 365 Day CD index-A	129	INE476A16TX4	Canara Bank	3-Apr-23	-	0.65%
CRISIL upto 365 Day CD index-A	130	INE040A16DR4	HDFC Bank Ltd.	3-Apr-23	-	0.65%
CRISIL upto 365 Day CD index-A	131	INE062A16473	State Bank of India	3-Apr-23	-	0.65%
CRISIL upto 365 Day CD index-A	132	INE237A167R8	Kotak Mahindra Bank Ltd.	29-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	133	INE514E16BZ7	Export Import Bank Of India	24-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	134	INE556F16952	Small Industries Development Bank Of India	23-Mar-23	-	0.65%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CD index-A	135	INE238AD6264	Axis Bank Ltd.	21-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	136	INE476A16TT2	Canara Bank	21-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	137	INE237A16000	Kotak Mahindra Bank Ltd.	21-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	138	INE238AD6256	Axis Bank Ltd.	20-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	139	INE028A16DE7	Bank of Baroda	20-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	140	INE237A166R0	Kotak Mahindra Bank Ltd.	20-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	141	INE476A16TS4	Canara Bank	17-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	142	INE514E16BY0	Export Import Bank Of India	17-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	143	INE476A16SX6	Canara Bank	14-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	144	INE237A169N3	Kotak Mahindra Bank Ltd.	14-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	145	INE028A16DD9	Bank of Baroda	13-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	146	INE476A16TR6	Canara Bank	10-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	147	INE238A163Z9	Axis Bank Ltd.	9-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	148	INE238A162Z1	Axis Bank Ltd.	8-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	149	INE238A161Z3	Axis Bank Ltd.	7-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	150	INE261F16678	National Bank for Agriculture & Rural Development	7-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	151	INE040A16CX4	HDFC Bank Ltd.	6-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	152	INE238A167Y3	Axis Bank Ltd.	3-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	153	INE556F16945	Small Industries Development Bank Of India	3-Mar-23	-	0.65%
CRISIL upto 365 Day CD index-A	154	INE476A16SV0	Canara Bank	2-Mar-23	-	0.65%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CD index-B	1	INE095 A16S33	IndusInd Bank Ltd.	20-Feb-24	-	1.37%
CRISIL upto 365 Day CD index-B	2	INE160 A16MZ 4	Punjab National Bank	16-Feb-24	-	1.37%
CRISIL upto 365 Day CD index-B	3	INE692 A16FW 7	Union Bank Of India	9-Feb-24	-	1.37%
CRISIL upto 365 Day CD index-B	4	INE171 A16KO 9	Federal Bank Ltd.	5-Feb-24	-	1.37%
CRISIL upto 365 Day CD index-B	5	INE562 A16LK5	Indian Bank	5-Feb-24	-	1.37%
CRISIL upto 365 Day CD index-B	6	INE092 T16UC1	IDFC First Bank Ltd.	19-Jan-24	-	1.37%
CRISIL upto 365 Day CD index-B	7	INE095 A16S09	IndusInd Bank Ltd.	19-Jan-24	-	1.37%
CRISIL upto 365 Day CD index-B	8	INE692 A16FU1	Union Bank Of India	19-Jan-24	-	1.37%
CRISIL upto 365 Day CD index-B	9	INE092 T16UB3	IDFC First Bank Ltd.	17-Jan-24	-	1.37%
CRISIL upto 365 Day CD index-B	10	INE095 A16R91	IndusInd Bank Ltd.	10-Jan-24	-	1.37%
CRISIL upto 365 Day CD index-B	11	INE692 A16FT3	Union Bank Of India	10-Jan-24	-	1.37%
CRISIL upto 365 Day CD index-B	12	INE171 A16KM 3	Federal Bank Ltd.	5-Jan-24	-	1.37%
CRISIL upto 365 Day CD index-B	13	INE692 A16FS5	Union Bank Of India	20-Dec-23	-	1.37%
CRISIL upto 365 Day CD index-B	14	INE095 A16R83	IndusInd Bank Ltd.	15-Nov-23	-	1.37%
CRISIL upto 365 Day CD index-B	15	INE171 A16KJ9	Federal Bank Ltd.	13-Nov-23	-	1.37%
CRISIL upto 365 Day CD index-B	16	INE171 A16K11	Federal Bank Ltd.	23-Oct-23	-	1.37%
CRISIL upto 365 Day CD index-B	17	INE095 A16R26	IndusInd Bank Ltd.	18-Oct-23	-	1.37%
CRISIL upto 365 Day CD index-B	18	INE095 A16Q9 2	IndusInd Bank Ltd.	12-Oct-23	-	1.37%
CRISIL upto 365 Day CD index-B	19	INE095 A16R00	IndusInd Bank Ltd.	11-Oct-23	-	1.37%
CRISIL upto 365 Day CD index-B	20	INE095 A16Q8 4	IndusInd Bank Ltd.	9-Oct-23	-	1.37%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CD index-B	21	INE095 A16Q7 6	IndusInd Bank Ltd.	5-Oct-23	-	1.37%
CRISIL upto 365 Day CD index-B	22	INE095 A16R18	IndusInd Bank Ltd.	3-Oct-23	-	1.37%
CRISIL upto 365 Day CD index-B	23	INE545 U16426	Bandhan Bank Ltd.	29-Sep-23	-	1.37%
CRISIL upto 365 Day CD index-B	24	INE171 A16KH 3	Federal Bank Ltd.	13-Sep-23		1.37%
CRISIL upto 365 Day CD index-B	25	INE545 U16418	Bandhan Bank Ltd.	12-Sep-23		1.37%
CRISIL upto 365 Day CD index-B	26	INE171 A16KF7	Federal Bank Ltd.	7-Sep-23		1.37%
CRISIL upto 365 Day CD index-B	27	INE160 A16MO 8	Punjab National Bank	7-Sep-23		1.37%
CRISIL upto 365 Day CD index-B	28	INE095 A16Q3 5	IndusInd Bank Ltd.	5-Sep-23		1.37%
CRISIL upto 365 Day CD index-B	29	INE092 T16ST9	IDFC First Bank Ltd.	25-Aug-23		1.37%
CRISIL upto 365 Day CD index-B	30	INE092 T16SS1	IDFC First Bank Ltd.	24-Aug-23		1.37%
CRISIL upto 365 Day CD index-B	31	INE160 A16M M2	Punjab National Bank	24-Aug-23		1.37%
CRISIL upto 365 Day CD index-B	32	INE171 A16KD 2	Federal Bank Ltd.	17-Aug-23		1.37%
CRISIL upto 365 Day CD index-B	33	INE092 T16SR3	IDFC First Bank Ltd.	18-Jul-23		1.37%
CRISIL upto 365 Day CD index-B	34	INE171 A16KN 1	Federal Bank Ltd.	11-Jul-23		1.37%
CRISIL upto 365 Day CD index-B	35	INE095 A16P93	IndusInd Bank Ltd.	31-May-23		1.37%
CRISIL upto 365 Day CD index-B	36	INE095 A16Q2 7	IndusInd Bank Ltd.	26-May-23		1.37%
CRISIL upto 365 Day CD index-B	37	INE457 A16IF4	BANK OF MAHARASHTRA	23-May-23		1.37%
CRISIL upto 365 Day CD index-B	38	INE092 T16UF4	IDFC First Bank Ltd.	22-May-23		1.37%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CD index-B	39	INE160 A16MY 7	Punjab National Bank	18-May-23	-	1.37%
CRISIL upto 365 Day CD index-B	40	INE171 A16KP6	Federal Bank Ltd.	17-May-23	-	1.37%
CRISIL upto 365 Day CD index-B	41	INE171 A16KE0	Federal Bank Ltd.	15-May-23	-	1.37%
CRISIL upto 365 Day CD index-B	42	INE457 A16IS7	BANK OF MAHARASHTRA	12-May-23	-	1.37%
CRISIL upto 365 Day CD index-B	43	INE457 A16IQ1	BANK OF MAHARASHTRA	4-May-23	-	1.37%
CRISIL upto 365 Day CD index-B	44	INE457 A16IO6	BANK OF MAHARASHTRA	28-Apr-23	-	1.37%
CRISIL upto 365 Day CD index-B	45	INE092 T16UE7	IDFC First Bank Ltd.	28-Apr-23	-	1.37%
CRISIL upto 365 Day CD index-B	46	INE095 A16Q1 9	IndusInd Bank Ltd.	28-Apr-23	-	1.37%
CRISIL upto 365 Day CD index-B	47	INE092 T16UD 9	IDFC First Bank Ltd.	27-Apr-23	-	1.37%
CRISIL upto 365 Day CD index-B	48	INE095 A16Q0 1	IndusInd Bank Ltd.	26-Apr-23	-	1.37%
CRISIL upto 365 Day CD index-B	49	INE457 A16II8	BANK OF MAHARASHTRA	17-Apr-23	-	1.37%
CRISIL upto 365 Day CD index-B	50	INE095 A16P77	IndusInd Bank Ltd.	13-Apr-23	-	1.37%
CRISIL upto 365 Day CD index-B	51	INE457 A16IN8	BANK OF MAHARASHTRA	5-Apr-23	-	1.37%
CRISIL upto 365 Day CD index-B	52	INE092 T16TU5	IDFC First Bank Ltd.	5-Apr-23	-	1.37%
CRISIL upto 365 Day CD index-B	53	INE562 A16LJ7	Indian Bank	5-Apr-23	-	1.37%
CRISIL upto 365 Day CD index-B	54	INE457 A16IM 0	BANK OF MAHARASHTRA	3-Apr-23	-	1.37%
CRISIL upto 365 Day CD index-B	55	INE092 T16TT7	IDFC First Bank Ltd.	3-Apr-23	-	1.37%
CRISIL upto 365 Day CD index-B	56	INE092 T16TM 2	IDFC First Bank Ltd.	24-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	57	INE949 L16BO4	AU Small Finance Bank Ltd.	23-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	58	INE545 U16384	Bandhan Bank Ltd.	15-Mar-23	-	1.37%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CD index-B	59	INE095 A16O7 8	IndusInd Bank Ltd.	15-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	60	INE692 A16FR7	Union Bank Of India	15-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	61	INE692 A16FQ 9	Union Bank Of India	14-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	62	INE457 A16IH0	BANK OF MAHARASHTRA	13-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	63	INE092 T16TS9	IDFC First Bank Ltd.	13-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	64	INE092 T16TQ3	IDFC First Bank Ltd.	9-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	65	INE457 A16IL2	BANK OF MAHARASHTRA	8-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	66	INE092 T16TR1	IDFC First Bank Ltd.	8-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	67	INE092 T16TP5	IDFC First Bank Ltd.	6-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	68	INE562 A16LG3	Indian Bank	6-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	69	INE095 A16O6 0	IndusInd Bank Ltd.	6-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	70	INE092 T16TO8	IDFC First Bank Ltd.	3-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	71	INE692 A16FP1	Union Bank Of India	3-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	72	INE949 L16BK2	AU Small Finance Bank Ltd.	2-Mar-23	-	1.37%
CRISIL upto 365 Day CD index-B	73	INE949 L16BI6	AU Small Finance Bank Ltd.	1-Mar-23	-	1.37%
CRISIL upto 365 Day CD Index-C	1	INE008 A16U9 2	IDBI Bank Ltd.	8-Feb-24	-	4.76%
CRISIL upto 365 Day CD Index-C	2	INE735 W1648 6	Utkarsh Small Finance Bank Ltd.	26-Sep-23		4.76%
CRISIL upto 365 Day CD Index-C	3	INE551 W16BC 0	Ujjivan Small Finance Bank Ltd.	29-Jun-23		4.76%
CRISIL upto 365 Day CD Index-C	4	INE07P X16319	Sbm Bank (India) Ltd.	21-Jun-23		4.76%
CRISIL upto 365 Day CD Index-C	5	INE07P X16327	Sbm Bank (India) Ltd.	16-Jun-23		4.76%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CD Index-C	6	INE07P X16335	Sbm Bank (India) Ltd.	9-Jun-23		4.76%
CRISIL upto 365 Day CD Index-C	7	INE608 A16PQ 4	Punjab & Sind Bank	18-May-23		4.76%
CRISIL upto 365 Day CD Index-C	8	INE551 W16A M1	Ujjivan Small Finance Bank Ltd.	13-Apr-23		4.76%
CRISIL upto 365 Day CD Index-C	9	INE735 W1643 7	Utkarsh Small Finance Bank Ltd.	12-Apr-23		4.76%
CRISIL upto 365 Day CD Index-C	10	INE551 W16BB 2	Ujjivan Small Finance Bank Ltd.	29-Mar-23		4.76%
CRISIL upto 365 Day CD Index-C	11	INE608 A16PP6	Punjab & Sind Bank	27-Mar-23		4.76%
CRISIL upto 365 Day CD Index-C	12	INE528 G16W0 4	Yes Bank Ltd.	24-Mar-23		4.76%
CRISIL upto 365 Day CD Index-C	13	INE608 A16PO 9	Punjab & Sind Bank	23-Mar-23		4.76%
CRISIL upto 365 Day CD Index-C	14	INE168 A16MH 5	The Jammu & Kashmir Bank Ltd.	17-Mar-23		4.76%
CRISIL upto 365 Day CD Index-C	15	INE614 B16719	Karnataka Bank Ltd.	15-Mar-23	-	4.76%
CRISIL upto 365 Day CD Index-C	16	INE691 A16LC9	UCO Bank	15-Mar-23	-	4.76%
CRISIL upto 365 Day CD Index-C	17	INE735 W1647 8	Utkarsh Small Finance Bank Ltd.	10-Mar-23	-	4.76%
CRISIL upto 365 Day CD Index-C	18	INE528 G16W5 3	Yes Bank Ltd.	10-Mar-23	-	4.76%
CRISIL upto 365 Day CD Index-C	19	INE07P X16301	Sbm Bank (India) Ltd.	8-Mar-23	-	4.76%
CRISIL upto 365 Day CD Index-C	20	INE528 G16W4 6	Yes Bank Ltd.	6-Mar-23	-	4.76%
CRISIL upto 365 Day CD Index-C	21	INE528 G16W3 8	Yes Bank Ltd.	3-Mar-23	-	4.76%
CRISIL upto 365 Day CP Index-A	1	INE860 H14Z32	Aditya Birla Finance Ltd.	2-Mar-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	2	INE860 H14Z57	Aditya Birla Finance Ltd.	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	3	INE831 R14CLO	Aditya Birla Housing Finance Ltd.	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	4	INE891 K14LW7	Axis Finance Ltd.	29-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	5	INE110 O14880	Axis Securities Ltd.	15-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	6	INE110 O14906	Axis Securities Ltd.	24-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	7	INE296 A14UB5	Bajaj Finance Ltd.	10-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	8	INE296 A14UD1	Bajaj Finance Ltd.	31-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	9	INE01C 314247	Bajaj Financial Securities Ltd.	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	10	INE01C 314338	Bajaj Financial Securities Ltd.	21-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	11	INE01C 314262	Bajaj Financial Securities Ltd.	24-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	12	INE01C 314254	Bajaj Financial Securities Ltd.	29-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	13	INE704I 14GG9	Barclays Investments & Loans (India) Pvt. Ltd.	6-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	14	INE704I 14GD6	Barclays Investments & Loans (India) Pvt. Ltd.	7-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	15	INE704I 14GE4	Barclays Investments & Loans (India) Pvt. Ltd.	14-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	16	INE027 214340	Bob Financial Solutions Ltd.	23-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	17	INE027 214365	Bob Financial Solutions Ltd.	28-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	18	INE144 H14FI8	Deutsche Investments India Pvt. Ltd.	17-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	19	INE514 E14QT3	Export Import Bank Of India	1-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	20	INE514 E14QS5	Export Import Bank Of India	3-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	21	INE514 E14QU1	Export Import Bank Of India	24-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	22	INE535 H14II1	Fullerton India Credit Co. Ltd.	20-Mar-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	23	INE756I14CX3	HDB Financial Services Ltd.	17-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	24	INE539K14AW5	HDFC Credila Financial Services Ltd.	14-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	25	INE539K14AX3	HDFC Credila Financial Services Ltd.	27-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	26	INE790I14CG7	HSBC InvestDirect Financial Services (India) Ltd.	3-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	27	INE790I14CF9	HSBC InvestDirect Financial Services (India) Ltd.	7-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	28	INE790I14CM5	HSBC InvestDirect Financial Services (India) Ltd.	9-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	29	INE790I14CN3	HSBC InvestDirect Financial Services (India) Ltd.	21-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	30	INE700G14DV7	Hdfc Securities Ltd.	9-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	31	INE700G14DY1	Hdfc Securities Ltd.	13-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	32	INE700G14EA9	Hdfc Securities Ltd.	15-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	33	INE700G14EC5	Hdfc Securities Ltd.	27-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	34	INE267A14515	Hindustan Zinc Ltd.	28-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	35	INE267A14507	Hindustan Zinc Ltd.	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	36	INE001A14YI6	Housing Development Finance Corporation Ltd.	3-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	37	INE001A14ZX2	Housing Development Finance Corporation Ltd.	16-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	38	INE001A14ZW4	Housing Development Finance Corporation Ltd.	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	39	INE071G14EL2	ICICI Home Finance Co. Ltd.	6-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	40	INE071G14EJ6	ICICI Home Finance Co. Ltd.	14-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	41	INE071G14EK4	ICICI Home Finance Co. Ltd.	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	42	INE071G14EM0	ICICI Home Finance Co. Ltd.	27-Mar-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	43	INE763 G14OE 8	ICICI Securities Ltd.	8-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	44	INE763 G14NX 0	ICICI Securities Ltd.	10-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	45	INE763 G14LY2	ICICI Securities Ltd.	16-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	46	INE763 G14NI1	ICICI Securities Ltd.	17-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	47	INE763 G14OB 4	ICICI Securities Ltd.	27-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	48	INE975 F14XB7	Kotak Mahindra Investments Ltd.	15-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	49	INE975 F14XD3	Kotak Mahindra Investments Ltd.	24-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	50	INE916 D141C0	Kotak Mahindra Prime Ltd.	6-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	51	INE916 D141N 7	Kotak Mahindra Prime Ltd.	27-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	52	INE028 E14LG2	Kotak Securities Ltd.	6-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	53	INE028 E14LE7	Kotak Securities Ltd.	16-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	54	INE028 E14LF4	Kotak Securities Ltd.	22-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	55	INE027 E14ML 2	L&T Finance Ltd.	1-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	56	INE027 E14MM 0	L&T Finance Ltd.	6-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	57	INE027 E14MN 8	L&T Finance Ltd.	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	58	INE128 M1429 0	L&T Metro Rail (Hyderabad) Ltd.	10-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	59	INE128 M1433 2	L&T Metro Rail (Hyderabad) Ltd.	13-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	60	INE128 M1432 4	L&T Metro Rail (Hyderabad) Ltd.	20-Mar-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	61	INE128 M1430 8	L&T Metro Rail (Hyderabad) Ltd.	23-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	62	INE115 A14DV 1	LIC Housing Finance Ltd.	13-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	63	INE018 A14JF7	Larsen & Toubro Ltd.	29-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	64	INE0CC U14013	MINDSPACE BUSINESS PARKS REIT	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	65	INE774 D14RI6	Mahindra & Mahindra Financial Services Ltd.	6-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	66	INE774 D14RJ4	Mahindra & Mahindra Financial Services Ltd.	14-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	67	INE733 E14BJ2	NTPC	14-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	68	INE261 F14JH8	National Bank for Agriculture & Rural Development	14-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	69	INE870 H14NW 3	Network 18 Media & Invst. Ltd.	6-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	70	INE870 H14PB2	Network 18 Media & Invst. Ltd.	13-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	71	INE870 H14PE6	Network 18 Media & Invst. Ltd.	14-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	72	INE870 H14PG 1	Network 18 Media & Invst. Ltd.	17-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	73	INE870 H14PH 9	Network 18 Media & Invst. Ltd.	28-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	74	INE110 L14RN6	Reliance Jio Infocomm Ltd.	1-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	75	INE110 L14RLO	Reliance Jio Infocomm Ltd.	6-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	76	INE110 L14RQ9	Reliance Jio Infocomm Ltd.	24-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	77	INE929 O14925	Reliance Retail Ventures Ltd.	13-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	78	INE929 O14941	Reliance Retail Ventures Ltd.	17-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	79	INE929 O14933	Reliance Retail Ventures Ltd.	27-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	80	INE018 E14PIO	SBI Cards & Payment Services Ltd.	23-Mar-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	81	INE212 K14080	Sbicap Securities Ltd.	15-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	82	INE550 X14987	Sharekhan Financial Services Pvt. Ltd.	1-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	83	INE550 X14995	Sharekhan Financial Services Pvt. Ltd.	3-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	84	INE550 X14953	Sharekhan Financial Services Pvt. Ltd.	15-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	85	INE211 H14476	Sharekhan Ltd.	3-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	86	INE211 H14419	Sharekhan Ltd.	7-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	87	INE070 A14687	Shree Cement Ltd.	13-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	88	INE070 A14695	Shree Cement Ltd.	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	89	INE941 D14337	Sikka Ports & Terminals Ltd.	6-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	90	INE556 F14IG5	Small Industries Development Bank Of India	10-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	91	INE556 F14II1	Small Industries Development Bank Of India	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	92	INE403 G14QH 9	Standard Chartered Capital Ltd.	9-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	93	INE403 G14QB 2	Standard Chartered Capital Ltd.	10-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	94	INE403 G14QJ5	Standard Chartered Capital Ltd.	15-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	95	INE403 G14PI9	Standard Chartered Capital Ltd.	21-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	96	INE660 A14WP 8	Sundaram Finance Ltd.	23-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	97	INE660 A14WQ 6	Sundaram Finance Ltd.	28-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	98	INE660 A14WY 0	Sundaram Finance Ltd.	29-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	99	INE886 H14HF6	TV18 Broadcast Ltd.	6-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	100	INE886 H14HG 4	TV18 Broadcast Ltd.	7-Mar-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	101	INE886H14HX9	TV18 Broadcast Ltd.	13-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	102	INE306N14UH2	Tata Capital Financial Services Ltd.	15-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	103	INE306N14UI0	Tata Capital Financial Services Ltd.	24-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	104	INE306N14VG2	Tata Capital Financial Services Ltd.	27-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	105	INE033L14MG5	Tata Capital Housing Finance Ltd.	2-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	106	INE976I14NJ3	Tata Capital Ltd.	7-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	107	INE976I14NE4	Tata Capital Ltd.	21-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	108	INE857Q14998	Tata Cleantech Capital Ltd.	6-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	109	INE481G14DT8	Ultratech Cement Ltd.	17-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-A	110	INE891K14LX5	Axis Finance Ltd.	8-Feb-24	-	0.31%
CRISIL upto 365 Day CP Index-A	111	INE296A14UE9	Bajaj Finance Ltd.	19-Jan-24	-	0.31%
CRISIL upto 365 Day CP Index-A	112	INE704I14GT2	Barclays Investments & Loans (India) Pvt. Ltd.	28-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	113	INE704I14GU0	Barclays Investments & Loans (India) Pvt. Ltd.	12-Jan-24	-	0.31%
CRISIL upto 365 Day CP Index-A	114	INE704I14GV8	Barclays Investments & Loans (India) Pvt. Ltd.	23-Jan-24	-	0.31%
CRISIL upto 365 Day CP Index-A	115	INE001A14ZZ7	Housing Development Finance Corporation Ltd.	26-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	116	INE001A14A12	Housing Development Finance Corporation Ltd.	29-Jan-24	-	0.31%
CRISIL upto 365 Day CP Index-A	117	INE001A14A46	Housing Development Finance Corporation Ltd.	12-Feb-24	-	0.31%
CRISIL upto 365 Day CP Index-A	118	INE763G14OH1	ICICI Securities Ltd.	10-Jan-24	-	0.31%
CRISIL upto 365 Day CP Index-A	119	INE763G14OO7	ICICI Securities Ltd.	31-Jan-24	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	120	INE916D141W8	Kotak Mahindra Prime Ltd.	2-Jan-24	-	0.31%
CRISIL upto 365 Day CP Index-A	121	INE916D141Y4	Kotak Mahindra Prime Ltd.	5-Jan-24	-	0.31%
CRISIL upto 365 Day CP Index-A	122	INE916D142A2	Kotak Mahindra Prime Ltd.	29-Jan-24	-	0.31%
CRISIL upto 365 Day CP Index-A	123	INE115A14ED7	LIC Housing Finance Ltd.	18-Jan-24	-	0.31%
CRISIL upto 365 Day CP Index-A	124	INE115A14EF2	LIC Housing Finance Ltd.	6-Feb-24	-	0.31%
CRISIL upto 365 Day CP Index-A	125	INE116F14158	Panatone Finvest Ltd.	22-Jan-24	-	0.31%
CRISIL upto 365 Day CP Index-A	126	INE211H14534	Sharekhan Ltd.	16-Jan-24	-	0.31%
CRISIL upto 365 Day CP Index-A	127	INE211H14542	Sharekhan Ltd.	18-Jan-24	-	0.31%
CRISIL upto 365 Day CP Index-A	128	INE860H14Z81	Aditya Birla Finance Ltd.	28-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	129	INE110O14914	Axis Securities Ltd.	24-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	130	INE296A14TC5	Bajaj Finance Ltd.	28-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	131	INE01C314353	Bajaj Financial Securities Ltd.	17-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	132	INE377Y14983	Bajaj Housing Finance Ltd.	25-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	133	INE790I14CP8	HSBC InvestDirect Financial Services (India) Ltd.	10-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	134	INE790I14CL7	HSBC InvestDirect Financial Services (India) Ltd.	17-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	135	INE790I14CR4	HSBC InvestDirect Financial Services (India) Ltd.	21-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	136	INE700G14EF8	Hdfc Securities Ltd.	17-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	137	INE267A14549	Hindustan Zinc Ltd.	26-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	138	INE001A14YR7	Housing Development Finance Corporation Ltd.	26-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	139	INE763G14OD0	ICICI Securities Ltd.	6-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	140	INE763G14ON9	ICICI Securities Ltd.	28-Apr-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	14 1	INE849 D14HA 4	ICICI Securities Primary Dealership Ltd.	13-Apr- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	14 2	INE975 F14XR3	Kotak Mahindra Investments Ltd.	3-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	14 3	INE916 D141S6	Kotak Mahindra Prime Ltd.	3-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	14 4	INE916 D141D8	Kotak Mahindra Prime Ltd.	5-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	14 5	INE028 E14LH0	Kotak Securities Ltd.	26-Apr- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	14 6	INE027 E14NS5	L&T Finance Ltd.	13-Apr- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	14 7	INE027 E14MS 7	L&T Finance Ltd.	21-Apr- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	14 8	INE128 M1434 0	L&T Metro Rail (Hyderabad) Ltd.	11-Apr- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	14 9	INE115 A14EE5	LIC Housing Finance Ltd.	28-Apr- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	15 0	INE774 D14RB1	Mahindra & Mahindra Financial Services Ltd.	28-Apr- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	15 1	INE261 F14JI6	National Bank for Agriculture & Rural Development	3-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	15 2	INE261 F14JM8	National Bank for Agriculture & Rural Development	28-Apr- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	15 3	INE261 F14JL0	National Bank for Agriculture & Rural Development	24-Apr- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	15 4	INE870 H14PK3	Network 18 Media & Invst. Ltd.	28-Apr- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	15 5	INE211 H14567	Sharekhan Ltd.	20-Apr- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	15 6	INE556 F14IP6	Small Industries Development Bank Of India	3-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	15 7	INE403 G14PU 4	Standard Chartered Capital Ltd.	7-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	15 8	INE403 G14QC 0	Standard Chartered Capital Ltd.	12-Apr- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	15 9	INE403 G14QD 8	Standard Chartered Capital Ltd.	13-Apr- 23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	160	INE403G14QK3	Standard Chartered Capital Ltd.	21-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	161	INE886H14HZ4	TV18 Broadcast Ltd.	25-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	162	INE306N14VJ6	Tata Capital Financial Services Ltd.	28-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	163	INE976I14NN5	Tata Capital Ltd.	24-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	164	INE692Q14AR9	Toyota Financial Services India Ltd.	27-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-A	165	INE860H14Y82	Aditya Birla Finance Ltd.	2-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	166	INE860H14Z08	Aditya Birla Finance Ltd.	31-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	167	INE110O14922	Axis Securities Ltd.	4-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	168	INE296A14TX1	Bajaj Finance Ltd.	23-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	169	INE296A14TY9	Bajaj Finance Ltd.	29-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	170	INE704I14GN5	Barclays Investments & Loans (India) Pvt. Ltd.	16-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	171	INE704I14GJ3	Barclays Investments & Loans (India) Pvt. Ltd.	30-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	172	INE704I14GY2	Barclays Investments & Loans (India) Pvt. Ltd.	9-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	173	INE144H14FK4	Deutsche Investments India Pvt. Ltd.	2-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	174	INE144H14FL2	Deutsche Investments India Pvt. Ltd.	15-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	175	INE790I14CO1	HSBC InvestDirect Financial Services (India) Ltd.	22-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	176	INE700G14EJ0	Hdfc Securities Ltd.	2-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	177	INE700G14EL6	Hdfc Securities Ltd.	15-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	178	INE001A14YV9	Housing Development Finance Corporation Ltd.	17-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	179	INE001A14YW7	Housing Development Finance Corporation Ltd.	18-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	180	INE763G14OF5	ICICI Securities Ltd.	9-May-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	181	INE763G14OR0	ICICI Securities Ltd.	10-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	182	INE00V214080	John Deere Financial India Pvt. Ltd.	12-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	183	INE975F14XM4	Kotak Mahindra Investments Ltd.	4-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	184	INE916D141F3	Kotak Mahindra Prime Ltd.	5-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	185	INE027E14NG0	L&T Finance Ltd.	4-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	186	INE027E14NU1	L&T Finance Ltd.	26-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	187	INE128M14357	L&T Metro Rail (Hyderabad) Ltd.	11-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	188	INE115A14DY5	LIC Housing Finance Ltd.	15-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	189	INE115A14DZ2	LIC Housing Finance Ltd.	31-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	190	INE774D14RM8	Mahindra & Mahindra Financial Services Ltd.	18-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	191	INE774D14RK2	Mahindra & Mahindra Financial Services Ltd.	23-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	192	INE733E14AZ0	NTPC	4-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	193	INE261F14JN6	National Bank for Agriculture & Rural Development	3-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	194	INE870H14PM9	Network 18 Media & Invst. Ltd.	9-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	195	INE929O14958	Reliance Retail Ventures Ltd.	11-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	196	INE941D14352	Sikka Ports & Terminals Ltd.	15-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	197	INE403G14PW0	Standard Chartered Capital Ltd.	12-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	198	INE403G14PT6	Standard Chartered Capital Ltd.	19-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	199	INE403G14PX8	Standard Chartered Capital Ltd.	26-May-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	200	INE403G14QM9	Standard Chartered Capital Ltd.	16-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	201	INE660A14WR4	Sundaram Finance Ltd.	31-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	202	INE886H14IA5	TV18 Broadcast Ltd.	9-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	203	INE306N14VE7	Tata Capital Financial Services Ltd.	29-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	204	INE306N14VN8	Tata Capital Financial Services Ltd.	15-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	205	INE976I14NH7	Tata Capital Ltd.	31-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	206	INE857Q14915	Tata Cleantech Capital Ltd.	23-May-23	-	0.31%
CRISIL upto 365 Day CP Index-A	207	INE860H14Z40	Aditya Birla Finance Ltd.	7-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	208	INE860H14Z73	Aditya Birla Finance Ltd.	13-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	209	INE296A14TG6	Bajaj Finance Ltd.	22-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	210	INE296A14TH4	Bajaj Finance Ltd.	23-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	211	INE704I14GP0	Barclays Investments & Loans (India) Pvt. Ltd.	2-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	212	INE704I14GQ8	Barclays Investments & Loans (India) Pvt. Ltd.	7-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	213	INE535H14IO9	Fullerton India Credit Co. Ltd.	1-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	214	INE535H14IJ9	Fullerton India Credit Co. Ltd.	23-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	215	INE790I14CQ6	HSBC InvestDirect Financial Services (India) Ltd.	20-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	216	INE001A14ZC6	Housing Development Finance Corporation Ltd.	15-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	217	INE001A14ZD4	Housing Development Finance Corporation Ltd.	20-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	218	INE001A14ZB8	Housing Development Finance Corporation Ltd.	27-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	219	INE763G14OG3	ICICI Securities Ltd.	20-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	220	INE975F14XU7	Kotak Mahindra Investments Ltd.	12-Jun-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	221	INE975 F14XX1	Kotak Mahindra Investments Ltd.	27-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	222	INE975 F14XG6	Kotak Mahindra Investments Ltd.	28-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	223	INE916 D141H9	Kotak Mahindra Prime Ltd.	5-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	224	INE916 D141K3	Kotak Mahindra Prime Ltd.	5-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	225	INE027 E14MY5	L&T Finance Ltd.	5-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	226	INE027 E14NX5	L&T Finance Ltd.	9-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	227	INE027 E14NH8	L&T Finance Ltd.	12-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	228	INE027 E14NA3	L&T Finance Ltd.	19-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	229	INE027 E14NB1	L&T Finance Ltd.	23-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	230	INE027 E14NE5	L&T Finance Ltd.	5-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	231	INE115 A14DT5	LIC Housing Finance Ltd.	20-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	232	INE115 A14EA3	LIC Housing Finance Ltd.	12-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	233	INE774 D14RL0	Mahindra & Mahindra Financial Services Ltd.	2-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	234	INE774 D14RN6	Mahindra & Mahindra Financial Services Ltd.	9-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	235	INE261 F14JJ4	National Bank for Agriculture & Rural Development	7-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	236	INE211 H14526	Sharekhan Ltd.	13-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	237	INE556 F14IQ4	Small Industries Development Bank Of India	12-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	238	INE403 G14QI7	Standard Chartered Capital Ltd.	6-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	239	INE403 G14QA4	Standard Chartered Capital Ltd.	9-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-A	240	INE403 G14PZ3	Standard Chartered Capital Ltd.	15-Jun-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	24 1	INE660 A14WS 2	Sundaram Finance Ltd.	23-Jun- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	24 2	INE660 A14W W4	Sundaram Finance Ltd.	7-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	24 3	INE306 N14UL4	Tata Capital Financial Services Ltd.	27-Jun- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	24 4	INE033 L14MC 4	Tata Capital Housing Finance Ltd.	20-Jun- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	24 5	INE976I 14NF1	Tata Capital Ltd.	13-Jun- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	24 6	INE860 H14Z99	Aditya Birla Finance Ltd.	10-Aug- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	24 7	INE704I 14GR6	Barclays Investments & Loans (India) Pvt. Ltd.	20-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	24 8	INE704I 14GX4	Barclays Investments & Loans (India) Pvt. Ltd.	3-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-A	24 9	INE704I 14GF1	Barclays Investments & Loans (India) Pvt. Ltd.	29-Aug- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	25 0	INE144 H14FJ6	Deutsche Investments India Pvt. Ltd.	24-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	25 1	INE144 H14FM 0	Deutsche Investments India Pvt. Ltd.	11-Aug- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	25 2	INE535 H14IK7	Fullerton India Credit Co. Ltd.	14-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	25 3	INE535 H14IL5	Fullerton India Credit Co. Ltd.	25-Aug- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	25 4	INE535 H14IN1	Fullerton India Credit Co. Ltd.	30-Aug- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	25 5	INE539 K14AU 9	HDFC Credila Financial Services Ltd.	30-Aug- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	25 6	INE001 A14ZE2	Housing Development Finance Corporation Ltd.	25-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	25 7	INE001 A14ZH5	Housing Development Finance Corporation Ltd.	11-Aug- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	25 8	INE001 A14ZI3	Housing Development Finance Corporation Ltd.	25-Aug- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	25 9	INE001 A14ZJ1	Housing Development Finance Corporation Ltd.	29-Aug- 23	-	0.31%
CRISIL upto 365 Day CP Index-A	26 0	INE001 A14ZK9	Housing Development Finance Corporation Ltd.	30-Aug- 23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	261	INE975 F14XZ6	Kotak Mahindra Investments Ltd.	14-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	262	INE975 F14XW3	Kotak Mahindra Investments Ltd.	24-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	263	INE916 D141J5	Kotak Mahindra Prime Ltd.	7-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-A	264	INE027 E14NF2	L&T Finance Ltd.	14-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	265	INE115 A14DU3	LIC Housing Finance Ltd.	11-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-A	266	INE774 D14RH8	Mahindra & Mahindra Financial Services Ltd.	24-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-A	267	INE116 F14141	Panatone Finvest Ltd.	25-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-A	268	INE843 N14011	Simto investment company Ltd.	31-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	269	INE843 N14029	Simto investment company Ltd.	31-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-A	270	INE306 N14UQ3	Tata Capital Financial Services Ltd.	21-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	271	INE306 N14UU5	Tata Capital Financial Services Ltd.	30-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-A	272	INE306 N14VM0	Tata Capital Financial Services Ltd.	8-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-A	273	INE857 Q14949	Tata Cleantech Capital Ltd.	14-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-A	274	INE857 Q14956	Tata Cleantech Capital Ltd.	8-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-A	275	INE857 Q14972	Tata Cleantech Capital Ltd.	30-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-A	276	INE891 K14LV9	Axis Finance Ltd.	22-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	277	INE296 A14TP7	Bajaj Finance Ltd.	18-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	278	INE296 A14TS1	Bajaj Finance Ltd.	11-Oct-23	-	0.31%
CRISIL upto 365 Day CP Index-A	279	INE01C 314304	Bajaj Financial Securities Ltd.	5-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	280	INE704I 14GM7	Barclays Investments & Loans (India) Pvt. Ltd.	10-Nov-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	281	INE535H14IM3	Fullerton India Credit Co. Ltd.	7-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	282	INE001A14ZM5	Housing Development Finance Corporation Ltd.	11-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	283	INE001A14ZL7	Housing Development Finance Corporation Ltd.	28-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	284	INE001A14ZN3	Housing Development Finance Corporation Ltd.	12-Oct-23	-	0.31%
CRISIL upto 365 Day CP Index-A	285	INE001A14ZR4	Housing Development Finance Corporation Ltd.	13-Oct-23	-	0.31%
CRISIL upto 365 Day CP Index-A	286	INE001A14ZQ6	Housing Development Finance Corporation Ltd.	18-Oct-23	-	0.31%
CRISIL upto 365 Day CP Index-A	287	INE001A14ZT0	Housing Development Finance Corporation Ltd.	23-Nov-23	-	0.31%
CRISIL upto 365 Day CP Index-A	288	INE001A14ZU8	Housing Development Finance Corporation Ltd.	28-Nov-23	-	0.31%
CRISIL upto 365 Day CP Index-A	289	INE001A14ZV6	Housing Development Finance Corporation Ltd.	5-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	290	INE001A14ZY0	Housing Development Finance Corporation Ltd.	11-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	291	INE763G14ND2	ICICI Securities Ltd.	5-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	292	INE763G14NP6	ICICI Securities Ltd.	2-Nov-23	-	0.31%
CRISIL upto 365 Day CP Index-A	293	INE763G14NQ4	ICICI Securities Ltd.	14-Nov-23	-	0.31%
CRISIL upto 365 Day CP Index-A	294	INE763G14NT8	ICICI Securities Ltd.	15-Nov-23	-	0.31%
CRISIL upto 365 Day CP Index-A	295	INE975F14XY9	Kotak Mahindra Investments Ltd.	27-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	296	INE975F14XS1	Kotak Mahindra Investments Ltd.	21-Nov-23	-	0.31%
CRISIL upto 365 Day CP Index-A	297	INE975F14XV5	Kotak Mahindra Investments Ltd.	11-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	298	INE916D141P2	Kotak Mahindra Prime Ltd.	22-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	299	INE916D141Q0	Kotak Mahindra Prime Ltd.	5-Oct-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	300	INE027E14NW7	L&T Finance Ltd.	30-Nov-23	-	0.31%
CRISIL upto 365 Day CP Index-A	301	INE027E14NY3	L&T Finance Ltd.	4-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	302	INE027E14NZ0	L&T Finance Ltd.	19-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	303	INE115A14DW9	LIC Housing Finance Ltd.	12-Oct-23	-	0.31%
CRISIL upto 365 Day CP Index-A	304	INE115A14EB1	LIC Housing Finance Ltd.	12-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	305	INE115A14EC9	LIC Housing Finance Ltd.	21-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	306	INE733E14BI4	NTPC	10-Oct-23	-	0.31%
CRISIL upto 365 Day CP Index-A	307	INE110L14RD7	Reliance Jio Infocomm Ltd.	29-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	308	INE550X14AA1	Sharekhan Financial Services Pvt. Ltd.	12-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	309	INE211H14500	Sharekhan Ltd.	14-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	310	INE843N14037	Simto investment company Ltd.	29-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	311	INE843N14045	Simto investment company Ltd.	27-Oct-23	-	0.31%
CRISIL upto 365 Day CP Index-A	312	INE403G14QF3	Standard Chartered Capital Ltd.	8-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	313	INE403G14QE6	Standard Chartered Capital Ltd.	15-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	314	INE403G14QG1	Standard Chartered Capital Ltd.	14-Nov-23	-	0.31%
CRISIL upto 365 Day CP Index-A	315	INE660A14WX2	Sundaram Finance Ltd.	8-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	316	INE306N14UV3	Tata Capital Financial Services Ltd.	15-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-A	317	INE306N14UZ4	Tata Capital Financial Services Ltd.	18-Oct-23	-	0.31%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-A	318	INE306N14VA5	Tata Capital Financial Services Ltd.	20-Oct-23	-	0.31%
CRISIL upto 365 Day CP Index-A	319	INE306N14VB3	Tata Capital Financial Services Ltd.	10-Nov-23	-	0.31%
CRISIL upto 365 Day CP Index-A	320	INE306N14VC1	Tata Capital Financial Services Ltd.	21-Nov-23	-	0.31%
CRISIL upto 365 Day CP Index-A	321	INE976I14NK1	Tata Capital Ltd.	15-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	322	INE976I14NL9	Tata Capital Ltd.	19-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-A	323	INE857Q14AA4	Tata Cleantech Capital Ltd.	22-Dec-23	-	0.31%
CRISIL upto 365 Day CP Index-B	1	INE769A14767	Aarti Industries Ltd.	14-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	2	INE742F14QX9	Adani Ports & Special Economic Zone Ltd.	27-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	3	INE901L14AI4	Alembic Pharmaceuticals Ltd.	6-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	4	INE087M14AL4	Bahadur Chand Investments Pvt. Ltd.	2-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	5	INE087M14AQ3	Bahadur Chand Investments Pvt. Ltd.	9-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	6	INE257A14862	Bharat Heavy Electricals Ltd.	27-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	7	INE472A14MU9	Blue Star Ltd.	1-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	8	INE472A14MV7	Blue Star Ltd.	14-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	9	INE472A14MW5	Blue Star Ltd.	20-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	10	INE472A14MX3	Blue Star Ltd.	28-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	11	INE050A14713	Bombay Burmah Trading Corporation Ltd.	29-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	12	INE477A14BV9	CanFin Homes Ltd.	8-Mar-23	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-B	13	INE477 A14BZ0	CanFin Homes Ltd.	23-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	14	INE477 A14CB9	CanFin Homes Ltd.	30-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	15	INE015 Y14369	Carat Lane Trading Pvt. Ltd.	3-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	16	INE015 Y14385	Carat Lane Trading Pvt. Ltd.	16-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	17	INE015 Y14419	Carat Lane Trading Pvt. Ltd.	28-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	18	INE482 A14BM8	Ceat Ltd.	10-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	19	INE482 A14BK2	Ceat Ltd.	15-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	20	INE482 A14BN6	Ceat Ltd.	23-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	21	INE482 A14BJ4	Ceat Ltd.	28-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	22	INE055 A14JK9	Century Textiles & Industries Ltd.	27-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	23	INE055 A14JI3	Century Textiles & Industries Ltd.	29-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	24	INE121 A14TV5	Cholamandalam Investment & Finance Co. Ltd.	20-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	25	INE121 A14UO8	Cholamandalam Investment & Finance Co. Ltd.	29-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	26	INE299 U14011	Crompton Greaves Consumer Electricals Ltd.	16-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	27	INE755 K14EQ1	Dalmia Cement (Bharat) Ltd.	9-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	28	INE755 K14ER9	Dalmia Cement (Bharat) Ltd.	21-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	29	INE982 D14AL5	Godrej & Boyce Manufacturing Co. Ltd.	27-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	30	INE850 D14NU8	Godrej Agrovet Ltd.	2-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	31	INE850 D14NP8	Godrej Agrovet Ltd.	3-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	32	INE850 D14NQ6	Godrej Agrovet Ltd.	16-Mar-23	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-B	33	INE850D14NY0	Godrej Agrovvet Ltd.	24-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	34	INE02KN14036	Godrej Finance Ltd.	24-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	35	INE02JD14237	Godrej Housing Finance Ltd.	13-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	36	INE02JD14245	Godrej Housing Finance Ltd.	23-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	37	INE233A14XB2	Godrej Industries Ltd.	2-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	38	INE233A14XD8	Godrej Industries Ltd.	3-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	39	INE233A14XF3	Godrej Industries Ltd.	15-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	40	INE484J14PP8	Godrej Properties Ltd.	2-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	41	INE484J14PL7	Godrej Properties Ltd.	13-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	42	INE484J14PR4	Godrej Properties Ltd.	17-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	43	INE484J14PU8	Godrej Properties Ltd.	27-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	44	INE484J14PY0	Godrej Properties Ltd.	29-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	45	INE957N14FV4	Hero Fincorp Ltd.	6-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	46	INE957N14FX0	Hero Fincorp Ltd.	10-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	47	INE957N14FW2	Hero Fincorp Ltd.	15-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	48	INE957N14FY8	Hero Fincorp Ltd.	21-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	49	INE871K14349	Hindustan Media Ventures Ltd.	27-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	50	INE501G14CW9	Ht Media Ltd.	28-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	51	INE248U14MA3	IIFL Wealth Prime Ltd.	28-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	52	INE823G14835	J. K. Cement Ltd.	15-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	53	INE823G14850	J. K. Cement Ltd.	21-Mar-23	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-B	54	INE523 H14Z15	JM Financial Products Ltd.	15-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	55	INE523 H140F6	JM Financial Products Ltd.	20-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	56	INE012I 14NU4	JM Financial Services Pvt. Ltd.	13-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	57	INE012I 14OD8	JM Financial Services Pvt. Ltd.	28-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	58	INE012I 14OC0	JM Financial Services Pvt. Ltd.	29-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	59	INE121 E14243	JSW Energy Ltd.	21-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	60	INE0BY 014128	Jubilant Ingrevia Ltd.	30-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	61	INE824 H14KC8	Julius Baer Capital (India) Pvt. Ltd.	6-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	62	INE824 H14KF1	Julius Baer Capital (India) Pvt. Ltd.	15-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	63	INE824 H14KM 7	Julius Baer Capital (India) Pvt. Ltd.	17-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	64	INE824 H14KN 5	Julius Baer Capital (India) Pvt. Ltd.	24-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	65	INE824 H14KH 7	Julius Baer Capital (India) Pvt. Ltd.	28-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	66	INE884 B14440	Kirloskar Ferrous Industries Ltd.	8-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	67	INE338I 14EB2	Motilal Oswal Financial Services Ltd.	6-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	68	INE338I 14DR0	Motilal Oswal Financial Services Ltd.	7-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	69	INE338I 14DY6	Motilal Oswal Financial Services Ltd.	13-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	70	INE338I 14DS8	Motilal Oswal Financial Services Ltd.	17-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	71	INE338I 14EC0	Motilal Oswal Financial Services Ltd.	21-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	72	INE01 WN146 29	Motilal Oswal Finvest Ltd.	10-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	73	INE01 WN146 37	Motilal Oswal Finvest Ltd.	13-Mar-23	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	74	INE01WN14660	Motilal Oswal Finvest Ltd.	21-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	75	INE613R14100	Net Magic IT Services Pvt. Ltd.	8-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	76	INE091A14DG5	Nirma Ltd.	7-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	77	INE091A14DH3	Nirma Ltd.	15-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	78	INE118D14696	Nuvoco Vistas Corporation Ltd.	14-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	79	INE516Y14CD0	Piramal Capital & Housing Finance Ltd.	2-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	80	INE516Y14BZ5	Piramal Capital & Housing Finance Ltd.	15-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	81	INE516Y14BX0	Piramal Capital & Housing Finance Ltd.	20-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	82	INE140A14Y24	Piramal Enterprises Ltd.	6-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	83	INE140A14W34	Piramal Enterprises Ltd.	13-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	84	INE140A14W59	Piramal Enterprises Ltd.	15-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	85	INE140A14W67	Piramal Enterprises Ltd.	20-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	86	INE140A14U85	Piramal Enterprises Ltd.	24-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	87	INE140A14T70	Piramal Enterprises Ltd.	27-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	88	INE140A14X17	Piramal Enterprises Ltd.	28-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	89	INE511C14UW9	Poonawalla Fincorp Ltd.	29-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	90	INE891D14WQ1	Redington (India) Ltd.	8-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	91	INE891D14WL2	Redington (India) Ltd.	13-Mar-23	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-B	92	INE891 D14WT 5	Redington (India) Ltd.	16-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	93	INE891 D14WN 8	Redington (India) Ltd.	24-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	94	INE647 A14AB1	SRF Ltd.	6-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	95	INE647 A14AD 7	SRF Ltd.	20-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	96	INE647 A14AC9	SRF Ltd.	22-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	97	INE432 R14170	Shriram Housing Finance Ltd.	29-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	98	INE343 H14154	Solar Industries India Ltd.	24-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	99	INE089 C14CJ1	Sterlite Technologies Ltd.	2-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	100	INE089 C14CK9	Sterlite Technologies Ltd.	13-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	101	INE089 C14CL7	Sterlite Technologies Ltd.	30-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	102	INE667 F14GA7	Sundaram Home Finance Ltd.	20-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	103	INE729 N14HI0	TVS Credit Services Ltd.	7-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	104	INE729 N14HJ8	TVS Credit Services Ltd.	15-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	105	INE245 A14HI4	Tata Power Co. Ltd.	1-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	106	INE245 A14HH 6	Tata Power Co. Ltd.	14-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	107	INE245 A14HK0	Tata Power Co. Ltd.	20-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	108	INE245 A14HL8	Tata Power Co. Ltd.	24-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	109	INE607 M1498 8	Tata Power Renewable Energy Ltd.	10-Mar-23	-	0.40%
CRISIL upto 365 Day CP Index-B	110	INE607 M14AB 0	Tata Power Renewable Energy Ltd.	22-Mar-23	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-B	11 1	INE607 M14AA 2	Tata Power Renewable Energy Ltd.	24-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	11 2	INE725 H14AT2	Tata Projects Ltd.	9-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	11 3	INE081 A14DS1	Tata Steel Ltd.	13-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	11 4	INE081 A14DT9	Tata Steel Ltd.	21-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	11 5	INE069 P14257	Tata Value Homes Ltd.	24-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	11 6	INE331 A14M W3	The Ramco Cements Ltd.	3-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	11 7	INE331 A14MX 1	The Ramco Cements Ltd.	6-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	11 8	INE849 A14114	Trent Ltd.	9-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	11 9	INE628 A14HA 8	UPL Ltd.	1-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	12 0	INE628 A14HC4	UPL Ltd.	14-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	12 1	INE628 A14HE0	UPL Ltd.	23-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	12 2	INE628 A14GZ7	UPL Ltd.	29-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	12 3	INE628 A14HG 5	UPL Ltd.	20-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	12 4	INE205 A14W M9	Vedanta Ltd.	7-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	12 5	INE205 A14XG9	Vedanta Ltd.	15-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	12 6	INE205 A14WA 4	Vedanta Ltd.	21-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	12 7	INE205 A14WC 0	Vedanta Ltd.	28-Mar- 23	-	0.40%
CRISIL upto 365 Day CP Index-B	12 8	INE087 M14AY 7	Bahadur Chand Investments Pvt. Ltd.	2-Feb-24	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-B	129	INE087M14AX9	Bahadur Chand Investments Pvt. Ltd.	6-Feb-24	-	0.40%
CRISIL upto 365 Day CP Index-B	130	INE957N14GT6	Hero Fincorp Ltd.	7-Feb-24	-	0.40%
CRISIL upto 365 Day CP Index-B	131	INE248U14MP1	IIFL Wealth Prime Ltd.	30-Jan-24	-	0.40%
CRISIL upto 365 Day CP Index-B	132	INE01WN14710	Motilal Oswal Finvest Ltd.	2-Jan-24	-	0.40%
CRISIL upto 365 Day CP Index-B	133	INE140A14Y57	Piramal Enterprises Ltd.	8-Jan-24	-	0.40%
CRISIL upto 365 Day CP Index-B	134	INE477A14CC7	CanFin Homes Ltd.	28-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	135	INE015Y14401	Carat Lane Trading Pvt. Ltd.	12-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	136	INE482A14BL0	Ceat Ltd.	13-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	137	INE121A14UR1	Cholamandalam Investment & Finance Co. Ltd.	24-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	138	INE121A14US9	Cholamandalam Investment & Finance Co. Ltd.	28-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	139	INE289B14IG2	Gic Housing Finance Ltd.	12-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	140	INE289B14IH0	Gic Housing Finance Ltd.	20-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	141	INE850D14NV6	Godrej Agrovet Ltd.	27-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	142	INE02JD14088	Godrej Housing Finance Ltd.	12-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	143	INE233A14XK3	Godrej Industries Ltd.	17-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	144	INE484J14QA8	Godrej Properties Ltd.	17-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	145	INE484J14QB6	Godrej Properties Ltd.	25-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	146	INE248U14MM8	IIFL Wealth Prime Ltd.	17-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	147	INE248U14MR7	IIFL Wealth Prime Ltd.	28-Apr-23	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-B	148	INE466L14BO4	lifel Wealth Management Ltd.	27-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	149	INE466L14BP1	lifel Wealth Management Ltd.	28-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	150	INE012I14OF3	JM Financial Services Pvt. Ltd.	25-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	151	INE824H14JJ5	Julius Baer Capital (India) Pvt. Ltd.	10-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	152	INE824H14KJ3	Julius Baer Capital (India) Pvt. Ltd.	12-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	153	INE824H14KO3	Julius Baer Capital (India) Pvt. Ltd.	28-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	154	INE338I14EA4	Motilal Oswal Financial Services Ltd.	28-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	155	INE05C614295	Nlc Tamil Nadu Power Ltd.	12-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	156	INE05C614303	Nlc Tamil Nadu Power Ltd.	25-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	157	INE140A14Y65	Piramal Enterprises Ltd.	27-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	158	INE140A14Z15	Piramal Enterprises Ltd.	10-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	159	INE245A14HM6	Tata Power Co. Ltd.	24-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	160	INE245A14HN4	Tata Power Co. Ltd.	13-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	161	INE607M14996	Tata Power Renewable Energy Ltd.	20-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	162	INE725H14AW6	Tata Projects Ltd.	13-Apr-23	-	0.40%
CRISIL upto 365 Day CP Index-B	163	INE403D14411	Bharti Telecom Ltd.	31-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	164	INE472A14MR5	Blue Star Ltd.	9-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	165	INE050A14721	Bombay Burmah Trading Corporation Ltd.	2-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	166	INE121A14UU5	Cholamandalam Investment & Finance Co. Ltd.	10-May-23	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-B	167	INE850D14OA8	Godrej Agrovet Ltd.	12-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	168	INE233A14XQ0	Godrej Industries Ltd.	2-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	169	INE233A14XV0	Godrej Industries Ltd.	15-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	170	INE957N14GN9	Hero Fincorp Ltd.	16-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	171	INE957N14GD0	Hero Fincorp Ltd.	18-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	172	INE957N14GR0	Hero Fincorp Ltd.	31-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	173	INE248U14MQ9	IIFL Wealth Prime Ltd.	3-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	174	INE248U14MT3	IIFL Wealth Prime Ltd.	12-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	175	INE466L14BQ9	Iifl Wealth Management Ltd.	12-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	176	INE523H14OC3	JM Financial Products Ltd.	22-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	177	INE824H14JQ0	Julius Baer Capital (India) Pvt. Ltd.	4-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	178	INE824H14JU2	Julius Baer Capital (India) Pvt. Ltd.	8-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	179	INE824H14JW8	Julius Baer Capital (India) Pvt. Ltd.	9-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	180	INE824H14KQ8	Julius Baer Capital (India) Pvt. Ltd.	12-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	181	INE338I14ED8	Motilal Oswal Financial Services Ltd.	19-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	182	INE338I14EH9	Motilal Oswal Financial Services Ltd.	11-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	183	INE01WN14744	Motilal Oswal Finvest Ltd.	3-May-23	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-B	184	INE01WN14751	Motilal Oswal Finvest Ltd.	8-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	185	INE163N14287	ONGC Petro Additions Ltd.	10-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	186	INE516Y14CE8	Piramal Capital & Housing Finance Ltd.	31-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	187	INE140A14V76	Piramal Enterprises Ltd.	11-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	188	INE140A14X74	Piramal Enterprises Ltd.	31-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	189	INE140A14Z07	Piramal Enterprises Ltd.	4-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	190	INE343H14147	Solar Industries India Ltd.	20-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	191	INE667F14GD1	Sundaram Home Finance Ltd.	10-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	192	INE725H14AY2	Tata Projects Ltd.	25-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	193	INE628A14HF7	UPL Ltd.	4-May-23	-	0.40%
CRISIL upto 365 Day CP Index-B	194	INE087M14AS9	Bahadur Chand Investments Pvt. Ltd.	3-Jul-23	-	0.40%
CRISIL upto 365 Day CP Index-B	195	INE087M14AR1	Bahadur Chand Investments Pvt. Ltd.	7-Jul-23	-	0.40%
CRISIL upto 365 Day CP Index-B	196	INE403D14437	Bharti Telecom Ltd.	15-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	197	INE477A14CA1	CanFin Homes Ltd.	23-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	198	INE121A14UC3	Cholamandalam Investment & Finance Co. Ltd.	6-Jul-23	-	0.40%
CRISIL upto 365 Day CP Index-B	199	INE484J14PW4	Godrej Properties Ltd.	29-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	200	INE957N14GS8	Hero Fincorp Ltd.	5-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	201	INE957N14GE8	Hero Fincorp Ltd.	7-Jul-23	-	0.40%
CRISIL upto 365 Day CP Index-B	202	INE957N14GF5	Hero Fincorp Ltd.	12-Jul-23	-	0.40%
CRISIL upto 365 Day CP Index-B	203	INE800X14119	Hero Housing Finance Ltd.	22-Jun-23	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-B	204	INE248U14LH0	IIFL Wealth Prime Ltd.	26-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	205	INE523H140B5	JM Financial Products Ltd.	22-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	206	INE012I14NM1	JM Financial Services Pvt. Ltd.	2-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	207	INE012I14NZ3	JM Financial Services Pvt. Ltd.	16-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	208	INE012I14OB2	JM Financial Services Pvt. Ltd.	27-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	209	INE338I14DZ3	Motilal Oswal Financial Services Ltd.	6-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	210	INE338I14EF3	Motilal Oswal Financial Services Ltd.	30-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	211	INE01WN14694	Motilal Oswal Finvest Ltd.	9-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	212	INE01WN14728	Motilal Oswal Finvest Ltd.	30-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	213	INE667F14GC3	Sundaram Home Finance Ltd.	8-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	214	INE628A14HD2	UPL Ltd.	14-Jun-23	-	0.40%
CRISIL upto 365 Day CP Index-B	215	INE04TA14279	Volkswagen India Pvt. Ltd.	13-Jul-23	-	0.40%
CRISIL upto 365 Day CP Index-B	216	INE087M14AT7	Bahadur Chand Investments Pvt. Ltd.	7-Aug-23	-	0.40%
CRISIL upto 365 Day CP Index-B	217	INE121A14UD1	Cholamandalam Investment & Finance Co. Ltd.	4-Aug-23	-	0.40%
CRISIL upto 365 Day CP Index-B	218	INE02JD14146	Godrej Housing Finance Ltd.	29-Aug-23	-	0.40%
CRISIL upto 365 Day CP Index-B	219	INE248U14MG0	IIFL Wealth Prime Ltd.	20-Jul-23	-	0.40%
CRISIL upto 365 Day CP Index-B	220	INE523H140A7	JM Financial Products Ltd.	24-Jul-23	-	0.40%
CRISIL upto 365 Day CP Index-B	221	INE523H14Z98	JM Financial Products Ltd.	22-Aug-23	-	0.40%
CRISIL upto 365 Day CP Index-B	222	INE824H14IU4	Julius Baer Capital (India) Pvt. Ltd.	16-Aug-23	-	0.40%
CRISIL upto 365 Day CP Index-B	223	INE824H14IY6	Julius Baer Capital (India) Pvt. Ltd.	24-Aug-23	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	224	INE163K14119	Phoenix ARC Pvt. Ltd.	24-Jul-23	-	0.40%
CRISIL upto 365 Day CP Index-B	225	INE140A14X90	Piramal Enterprises Ltd.	31-Jul-23	-	0.40%
CRISIL upto 365 Day CP Index-B	226	INE140A14Z23	Piramal Enterprises Ltd.	9-Aug-23	-	0.40%
CRISIL upto 365 Day CP Index-B	227	INE725H14AX4	Tata Projects Ltd.	20-Jul-23	-	0.40%
CRISIL upto 365 Day CP Index-B	228	INE205A14WR8	Vedanta Ltd.	17-Jul-23	-	0.40%
CRISIL upto 365 Day CP Index-B	229	INE087M14AU5	Bahadur Chand Investments Pvt. Ltd.	5-Sep-23	-	0.40%
CRISIL upto 365 Day CP Index-B	230	INE087M14AV3	Bahadur Chand Investments Pvt. Ltd.	15-Sep-23	-	0.40%
CRISIL upto 365 Day CP Index-B	231	INE02JD14153	Godrej Housing Finance Ltd.	7-Sep-23	-	0.40%
CRISIL upto 365 Day CP Index-B	232	INE02JD14187	Godrej Housing Finance Ltd.	2-Nov-23	-	0.40%
CRISIL upto 365 Day CP Index-B	233	INE02JD14195	Godrej Housing Finance Ltd.	15-Nov-23	-	0.40%
CRISIL upto 365 Day CP Index-B	234	INE957N14GM1	Hero Fincorp Ltd.	17-Nov-23	-	0.40%
CRISIL upto 365 Day CP Index-B	235	INE957N14GP4	Hero Fincorp Ltd.	12-Dec-23	-	0.40%
CRISIL upto 365 Day CP Index-B	236	INE957N14GQ2	Hero Fincorp Ltd.	21-Dec-23	-	0.40%
CRISIL upto 365 Day CP Index-B	237	INE248U14LZ2	IIFL Wealth Prime Ltd.	3-Oct-23	-	0.40%
CRISIL upto 365 Day CP Index-B	238	INE523H14Z72	JM Financial Products Ltd.	8-Sep-23	-	0.40%
CRISIL upto 365 Day CP Index-B	239	INE523H140E9	JM Financial Products Ltd.	10-Oct-23	-	0.40%
CRISIL upto 365 Day CP Index-B	240	INE012I14NV2	JM Financial Services Pvt. Ltd.	11-Sep-23	-	0.40%
CRISIL upto 365 Day CP Index-B	241	INE012I14OA4	JM Financial Services Pvt. Ltd.	15-Dec-23	-	0.40%
CRISIL upto 365 Day CP Index-B	242	INE824H14JA4	Julius Baer Capital (India) Pvt. Ltd.	7-Sep-23	-	0.40%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-B	243	INE01WN14686	Motilal Oswal Finvest Ltd.	6-Dec-23	-	0.40%
CRISIL upto 365 Day CP Index-B	244	INE516Y14CC2	Piramal Capital & Housing Finance Ltd.	22-Dec-23	-	0.40%
CRISIL upto 365 Day CP Index-B	245	INE140A14Y08	Piramal Enterprises Ltd.	15-Sep-23	-	0.40%
CRISIL upto 365 Day CP Index-B	246	INE140A14W91	Piramal Enterprises Ltd.	12-Oct-23	-	0.40%
CRISIL upto 365 Day CP Index-B	247	INE140A14Y81	Piramal Enterprises Ltd.	27-Oct-23	-	0.40%
CRISIL upto 365 Day CP Index-B	248	INE432R14188	Shriram Housing Finance Ltd.	30-Oct-23	-	0.40%
CRISIL upto 365 Day CP Index-B	249	INE667F14GB5	Sundaram Home Finance Ltd.	1-Dec-23	-	0.40%
CRISIL upto 365 Day CP Index-C	1	INE423A14SG8	Adani Enterprises Ltd.	1-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	2	INE423A14QX7	Adani Enterprises Ltd.	7-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	3	INE423A14PD1	Adani Enterprises Ltd.	8-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	4	INE423A14QY5	Adani Enterprises Ltd.	13-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	5	INE423A14PH2	Adani Enterprises Ltd.	20-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	6	INE423A14SN4	Adani Enterprises Ltd.	21-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	7	INE423A14SE3	Adani Enterprises Ltd.	23-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	8	INE423A14PS9	Adani Enterprises Ltd.	27-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	9	INE423A14PO8	Adani Enterprises Ltd.	28-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	10	INE423A14PL4	Adani Enterprises Ltd.	29-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	11	INE423A14SF0	Adani Enterprises Ltd.	31-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	12	INE03W114351	Arka Fincap Ltd.	23-Mar-23	-	0.80%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-C	13	INE03W114344	Arka Fincap Ltd.	27-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	14	INE03W114328	Arka Fincap Ltd.	29-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	15	INE563J14989	Astec Lifesciences Ltd.	10-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	16	INE563J14AA3	Astec Lifesciences Ltd.	29-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	17	INE412L14274	Creamline Dairy Products Ltd.	10-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	18	INE412L14282	Creamline Dairy Products Ltd.	24-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	19	INE804I14VI2	ECL Finance Ltd.	6-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	20	INE804I14VS1	ECL Finance Ltd.	28-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	21	INE523L14237	Edelweiss Broking Ltd.	14-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	22	INE523L14179	Edelweiss Broking Ltd.	17-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	23	INE523L14260	Edelweiss Broking Ltd.	27-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	24	INE657N14TM0	Edelweiss Rural & Corporate Services Ltd.	3-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	25	INE657N14TN8	Edelweiss Rural & Corporate Services Ltd.	9-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	26	INE531F14CY4	Edelweiss Securities Ltd.	1-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	27	INE007N14DC3	Fedbank Financial Services Ltd.	2-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	28	INE007N14DD1	Fedbank Financial Services Ltd.	3-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	29	INE02FN14143	IGH Holdings Pvt. Ltd.	20-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	30	INE265J14BB1	JM Financial Asset Reconstruction Co. Ltd.	16-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	31	INE389H14IY0	KEC International Ltd.	2-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	32	INE389H14IZ7	KEC International Ltd.	3-Mar-23	-	0.80%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-C	33	INE389 H14JC4	KEC International Ltd.	15-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	34	INE389 H14JD2	KEC International Ltd.	17-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	35	INE389 H14JI1	KEC International Ltd.	24-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	36	INE296 G14107	Muthoot Capital Services Ltd.	30-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	37	INE460 M14370	Sembcorp Energy India Ltd.	31-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	38	INE751 F14434	Tata International Ltd.	23-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	39	INE751 F14426	Tata International Ltd.	28-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	40	INE601 U14IC7	Tata Motors Finance Ltd.	23-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	41	INE517 B14883	Tata Teleservices (Maharashtra) Ltd.	10-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	42	INE037 E14AH4	Tata Teleservices Ltd.	10-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	43	INE508 G14BZ9	Time Technoplast Ltd.	3-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	44	INE508 G14CC6	Time Technoplast Ltd.	14-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	45	INE508 G14CB8	Time Technoplast Ltd.	17-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	46	INE508 G14CS2	Time Technoplast Ltd.	23-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	47	INE508 G14DA8	Time Technoplast Ltd.	24-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	48	INE508 G14CY0	Time Technoplast Ltd.	27-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	49	INE508 G14CU8	Time Technoplast Ltd.	28-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	50	INE723 X14CX2	Trust Investment Advisors Pvt. Ltd.	1-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	51	INE723 X14CZ7	Trust Investment Advisors Pvt. Ltd.	6-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	52	INE723 X14CL7	Trust Investment Advisors Pvt. Ltd.	21-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	53	INE723 X14CR4	Trust Investment Advisors Pvt. Ltd.	27-Mar-23	-	0.80%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-C	54	INE723 X14DC4	Trust Investment Advisors Pvt. Ltd.	29-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	55	INE192 B14596	Welspun India Ltd.	14-Mar-23	-	0.80%
CRISIL upto 365 Day CP Index-C	56	INE423 A14SM6	Adani Enterprises Ltd.	22-Jan-24	-	0.80%
CRISIL upto 365 Day CP Index-C	57	INE02F N14168	IGH Holdings Pvt. Ltd.	29-Dec-23	-	0.80%
CRISIL upto 365 Day CP Index-C	58	INE191 H14454	PVR Ltd.	25-Jan-24	-	0.80%
CRISIL upto 365 Day CP Index-C	59	INE460 M14388	Sembcorp Energy India Ltd.	29-Dec-23	-	0.80%
CRISIL upto 365 Day CP Index-C	60	INE909 H14PA0	TMF Holdings Ltd.	10-Jan-24	-	0.80%
CRISIL upto 365 Day CP Index-C	61	INE601 U14IX3	Tata Motors Finance Ltd.	12-Jan-24	-	0.80%
CRISIL upto 365 Day CP Index-C	62	INE601 U14IY1	Tata Motors Finance Ltd.	17-Jan-24	-	0.80%
CRISIL upto 365 Day CP Index-C	63	INE601 U14JC5	Tata Motors Finance Ltd.	9-Feb-24	-	0.80%
CRISIL upto 365 Day CP Index-C	64	INE423 A14SH6	Adani Enterprises Ltd.	11-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	65	INE423 A14SR5	Adani Enterprises Ltd.	27-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	66	INE03 W114369	Arka Fincap Ltd.	28-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	67	INE563J 14AC9	Astec Lifesciences Ltd.	28-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	68	INE804I 14VT9	ECL Finance Ltd.	25-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	69	INE918 K14868	Edelweiss Finance & Investments Ltd.	18-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	70	INE531 F14CT4	Edelweiss Securities Ltd.	19-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	71	INE531 F14CU2	Edelweiss Securities Ltd.	27-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	72	INE02F N14150	IGH Holdings Pvt. Ltd.	10-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	73	INE301 A14HU0	Raymond Ltd.	28-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	74	INE601 U14JA9	Tata Motors Finance Ltd.	19-Apr-23	-	0.80%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-C	75	INE601 U14II4	Tata Motors Finance Ltd.	28-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	76	INE508 G14DB 6	Time Technoplast Ltd.	25-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	77	INE723 X14DE0	Trust Investment Advisors Pvt. Ltd.	3-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	78	INE723 X14DF7	Trust Investment Advisors Pvt. Ltd.	10-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	79	INE723 X14DA8	Trust Investment Advisors Pvt. Ltd.	28-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	80	INE723 X14DI1	Trust Investment Advisors Pvt. Ltd.	6-Apr-23	-	0.80%
CRISIL upto 365 Day CP Index-C	81	INE01E Q14042	Adani Capital Pvt. Ltd.	19-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	82	INE423 A14QE 7	Adani Enterprises Ltd.	17-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	83	INE865 C14IO1	Aditya Birla Money Ltd.	8-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	84	INE090 L14CI0	Birla Group Holdings Pvt. Ltd.	9-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	85	INE412 L14290	Creamline Dairy Products Ltd.	8-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	86	INE523 L14138	Edelweiss Broking Ltd.	3-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	87	INE523 L14146	Edelweiss Broking Ltd.	4-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	88	INE523 L14294	Edelweiss Broking Ltd.	10-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	89	INE531 F14CZ1	Edelweiss Securities Ltd.	10-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	90	INE477 S14BH0	Tata Motors Finance Solutions Ltd.	23-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	91	INE517 B14891	Tata Teleservices (Maharashtra) Ltd.	4-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	92	INE037 E14AJ0	Tata Teleservices Ltd.	4-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	93	INE508 G14DC 4	Time Technoplast Ltd.	4-May-23	-	0.80%
CRISIL upto 365 Day CP Index-C	94	INE423 A14QL2	Adani Enterprises Ltd.	14-Jun-23	-	0.80%
CRISIL upto 365 Day CP Index-C	95	INE423 A14QP 3	Adani Enterprises Ltd.	26-Jun-23	-	0.80%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 365 Day CP Index-C	96	INE423 A14QZ2	Adani Enterprises Ltd.	13-Jul-23	-	0.80%
CRISIL upto 365 Day CP Index-C	97	INE523 L14278	Edelweiss Broking Ltd.	27-Jun-23	-	0.80%
CRISIL upto 365 Day CP Index-C	98	INE523 L14286	Edelweiss Broking Ltd.	3-Jul-23	-	0.80%
CRISIL upto 365 Day CP Index-C	99	INE531 F14DA2	Edelweiss Securities Ltd.	12-Jul-23	-	0.80%
CRISIL upto 365 Day CP Index-C	100	INE007 N14DJ8	Fedbank Financial Services Ltd.	15-Jun-23	-	0.80%
CRISIL upto 365 Day CP Index-C	101	INE601 U14IV7	Tata Motors Finance Ltd.	26-Jun-23	-	0.80%
CRISIL upto 365 Day CP Index-C	102	INE423 A14SO2	Adani Enterprises Ltd.	24-Jul-23	-	0.80%
CRISIL upto 365 Day CP Index-C	103	INE046 W14087	Muthoot Microfin Ltd.	31-Jul-23	-	0.80%
CRISIL upto 365 Day CP Index-C	104	INE909 H14OW7	TMF Holdings Ltd.	24-Aug-23	-	0.80%
CRISIL upto 365 Day CP Index-C	105	INE601 U14IO2	Tata Motors Finance Ltd.	14-Jul-23	-	0.80%
CRISIL upto 365 Day CP Index-C	106	INE601 U14IK0	Tata Motors Finance Ltd.	19-Jul-23	-	0.80%
CRISIL upto 365 Day CP Index-C	107	INE601 U14IL8	Tata Motors Finance Ltd.	20-Jul-23	-	0.80%
CRISIL upto 365 Day CP Index-C	108	INE601 U14IM6	Tata Motors Finance Ltd.	10-Aug-23	-	0.80%
CRISIL upto 365 Day CP Index-C	109	INE601 U14IN4	Tata Motors Finance Ltd.	11-Aug-23	-	0.80%
CRISIL upto 365 Day CP Index-C	110	INE601 U14IP9	Tata Motors Finance Ltd.	17-Aug-23	-	0.80%
CRISIL upto 365 Day CP Index-C	111	INE601 U14IQ7	Tata Motors Finance Ltd.	21-Aug-23	-	0.80%
CRISIL upto 365 Day CP Index-C	112	INE601 U14IR5	Tata Motors Finance Ltd.	24-Aug-23	-	0.80%
CRISIL upto 365 Day CP Index-C	113	INE423 A14SP9	Adani Enterprises Ltd.	25-Oct-23	-	0.80%
CRISIL upto 365 Day CP Index-C	114	INE531 F14DB0	Edelweiss Securities Ltd.	6-Nov-23	-	0.80%
CRISIL upto 365 Day CP Index-C	115	INE02F N14119	IGH Holdings Pvt. Ltd.	13-Oct-23	-	0.80%
CRISIL upto 365 Day CP Index-C	116	INE02F N14127	IGH Holdings Pvt. Ltd.	18-Oct-23	-	0.80%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	117	INE02FN14135	IGH Holdings Pvt. Ltd.	20-Oct-23	-	0.80%
CRISIL upto 365 Day CP Index-C	118	INE909H14OX5	TMF Holdings Ltd.	2-Nov-23	-	0.80%
CRISIL upto 365 Day CP Index-C	119	INE909H14OZ0	TMF Holdings Ltd.	15-Nov-23	-	0.80%
CRISIL upto 365 Day CP Index-C	120	INE601U14IS3	Tata Motors Finance Ltd.	2-Nov-23	-	0.80%
CRISIL upto 365 Day CP Index-C	121	INE601U14IT1	Tata Motors Finance Ltd.	10-Nov-23	-	0.80%
CRISIL upto 365 Day CP Index-C	122	INE601U14IU9	Tata Motors Finance Ltd.	15-Nov-23	-	0.80%
CRISIL upto 365 Day CP Index-C	123	INE517B14925	Tata Teleservices (Maharashtra) Ltd.	10-Nov-23	-	0.80%
CRISIL upto 365 Day CP Index-C	124	INE037E14AI2	Tata Teleservices Ltd.	10-Nov-23	-	0.80%
CRISIL upto 365 Day CP Index-C	125	INE508G14CT0	Time Technoplast Ltd.	20-Oct-23	-	0.80%
CRISIL upto 91 Day CP Index-A	1	INE860H14Z32	Aditya Birla Finance Ltd.	2-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	2	INE860H14Z57	Aditya Birla Finance Ltd.	20-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	3	INE831R14CLO	Aditya Birla Housing Finance Ltd.	20-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	4	INE891K14LW7	Axis Finance Ltd.	29-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	5	INE110O14880	Axis Securities Ltd.	15-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	6	INE110O14906	Axis Securities Ltd.	24-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	7	INE296A14UB5	Bajaj Finance Ltd.	10-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	8	INE296A14UD1	Bajaj Finance Ltd.	31-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	9	INE01C314338	Bajaj Financial Securities Ltd.	21-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	10	INE704I14GE4	Barclays Investments & Loans (India) Pvt. Ltd.	14-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	11	INE027214340	Bob Financial Solutions Ltd.	23-Mar-23	-	0.63%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CP Index-A	12	INE027214365	Bob Financial Solutions Ltd.	28-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	13	INE144H14FI8	Deutsche Investments India Pvt. Ltd.	17-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	14	INE514E14QT3	Export Import Bank Of India	1-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	15	INE514E14QS5	Export Import Bank Of India	3-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	16	INE514E14QU1	Export Import Bank Of India	24-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	17	INE539K14AW5	HDFC Credila Financial Services Ltd.	14-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	18	INE539K14AX3	HDFC Credila Financial Services Ltd.	27-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	19	INE790I14CG7	HSBC InvestDirect Financial Services (India) Ltd.	3-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	20	INE790I14CM5	HSBC InvestDirect Financial Services (India) Ltd.	9-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	21	INE790I14CN3	HSBC InvestDirect Financial Services (India) Ltd.	21-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	22	INE700G14DV7	Hdfc Securities Ltd.	9-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	23	INE700G14DY1	Hdfc Securities Ltd.	13-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	24	INE700G14EA9	Hdfc Securities Ltd.	15-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	25	INE700G14EC5	Hdfc Securities Ltd.	27-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	26	INE267A14515	Hindustan Zinc Ltd.	28-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	27	INE267A14507	Hindustan Zinc Ltd.	20-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	28	INE001A14YI6	Housing Development Finance Corporation Ltd.	3-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	29	INE001A14ZX2	Housing Development Finance Corporation Ltd.	16-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	30	INE001A14ZW4	Housing Development Finance Corporation Ltd.	20-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	31	INE071G14EL2	ICICI Home Finance Co. Ltd.	6-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	32	INE071G14EJ6	ICICI Home Finance Co. Ltd.	14-Mar-23	-	0.63%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	33	INE071G14EK4	ICICI Home Finance Co. Ltd.	20-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	34	INE071G14EM0	ICICI Home Finance Co. Ltd.	27-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	35	INE763G14OE8	ICICI Securities Ltd.	8-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	36	INE763G14NX0	ICICI Securities Ltd.	10-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	37	INE763G14LY2	ICICI Securities Ltd.	16-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	38	INE763G14NI1	ICICI Securities Ltd.	17-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	39	INE763G14OB4	ICICI Securities Ltd.	27-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	40	INE916D141N7	Kotak Mahindra Prime Ltd.	27-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	41	INE028E14LG2	Kotak Securities Ltd.	6-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	42	INE028E14LE7	Kotak Securities Ltd.	16-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	43	INE028E14LF4	Kotak Securities Ltd.	22-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	44	INE027E14ML2	L&T Finance Ltd.	1-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	45	INE128M14290	L&T Metro Rail (Hyderabad) Ltd.	10-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	46	INE128M14332	L&T Metro Rail (Hyderabad) Ltd.	13-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	47	INE128M14324	L&T Metro Rail (Hyderabad) Ltd.	20-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	48	INE128M14308	L&T Metro Rail (Hyderabad) Ltd.	23-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	49	INE115A14DV1	LIC Housing Finance Ltd.	13-Mar-23	-	0.63%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CP Index-A	50	INE018 A14JF7	Larsen & Toubro Ltd.	29-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	51	INE0CC U14013	MINDSPACE BUSINESS PARKS REIT	20-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	52	INE774 D14RI6	Mahindra & Mahindra Financial Services Ltd.	6-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	53	INE774 D14RJ4	Mahindra & Mahindra Financial Services Ltd.	14-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	54	INE733 E14BJ2	NTPC	14-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	55	INE261 F14JH8	National Bank for Agriculture & Rural Development	14-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	56	INE870 H14PB2	Network 18 Media & Invst. Ltd.	13-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	57	INE870 H14PE6	Network 18 Media & Invst. Ltd.	14-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	58	INE870 H14PG 1	Network 18 Media & Invst. Ltd.	17-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	59	INE870 H14PH 9	Network 18 Media & Invst. Ltd.	28-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	60	INE110 L14RN6	Reliance Jio Infocomm Ltd.	1-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	61	INE110 L14RLO	Reliance Jio Infocomm Ltd.	6-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	62	INE110 L14RQ9	Reliance Jio Infocomm Ltd.	24-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	63	INE929 O14925	Reliance Retail Ventures Ltd.	13-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	64	INE929 O14941	Reliance Retail Ventures Ltd.	17-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	65	INE929 O14933	Reliance Retail Ventures Ltd.	27-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	66	INE212 K14080	Sbicap Securities Ltd.	15-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	67	INE550 X14987	Sharekhan Financial Services Pvt. Ltd.	1-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	68	INE550 X14995	Sharekhan Financial Services Pvt. Ltd.	3-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	69	INE211 H14476	Sharekhan Ltd.	3-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	70	INE070 A14687	Shree Cement Ltd.	13-Mar-23	-	0.63%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	71	INE070A14695	Shree Cement Ltd.	20-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	72	INE941D14337	Sikka Ports & Terminals Ltd.	6-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	73	INE556F14IG5	Small Industries Development Bank Of India	10-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	74	INE556F14II1	Small Industries Development Bank Of India	20-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	75	INE403G14QH9	Standard Chartered Capital Ltd.	9-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	76	INE403G14QJ5	Standard Chartered Capital Ltd.	15-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	77	INE660A14WP8	Sundaram Finance Ltd.	23-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	78	INE660A14WY0	Sundaram Finance Ltd.	29-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	79	INE886H14HF6	TV18 Broadcast Ltd.	6-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	80	INE886H14HX9	TV18 Broadcast Ltd.	13-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	81	INE306N14UH2	Tata Capital Financial Services Ltd.	15-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	82	INE306N14VG2	Tata Capital Financial Services Ltd.	27-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	83	INE033L14MG5	Tata Capital Housing Finance Ltd.	2-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	84	INE976I14NJ3	Tata Capital Ltd.	7-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	85	INE857Q14998	Tata Cleantech Capital Ltd.	6-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	86	INE481G14DT8	Ultratech Cement Ltd.	17-Mar-23	-	0.63%
CRISIL upto 91 Day CP Index-A	87	INE110O14914	Axis Securities Ltd.	24-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	88	INE01C314353	Bajaj Financial Securities Ltd.	17-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	89	INE790I14CP8	HSBC InvestDirect Financial Services (India) Ltd.	10-Apr-23	-	0.84%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CP Index-A	90	INE790114CR4	HSBC InvestDirect Financial Services (India) Ltd.	21-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	91	INE700G14EF8	Hdfc Securities Ltd.	17-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	92	INE267A14549	Hindustan Zinc Ltd.	26-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	93	INE763G14OD0	ICICI Securities Ltd.	6-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	94	INE763G14ON9	ICICI Securities Ltd.	28-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	95	INE849D14HA4	ICICI Securities Primary Dealership Ltd.	13-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	96	INE975F14XR3	Kotak Mahindra Investments Ltd.	3-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	97	INE028E14LH0	Kotak Securities Ltd.	26-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	98	INE027E14NS5	L&T Finance Ltd.	13-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	99	INE027E14MS7	L&T Finance Ltd.	21-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	100	INE128M14340	L&T Metro Rail (Hyderabad) Ltd.	11-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	101	INE115A14EE5	LIC Housing Finance Ltd.	28-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	102	INE774D14RB1	Mahindra & Mahindra Financial Services Ltd.	28-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	103	INE261F14JI6	National Bank for Agriculture & Rural Development	3-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	104	INE261F14JM8	National Bank for Agriculture & Rural Development	28-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	105	INE261F14JL0	National Bank for Agriculture & Rural Development	24-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	106	INE870H14PK3	Network 18 Media & Invst. Ltd.	28-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	107	INE211H14567	Sharekhan Ltd.	20-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	108	INE556F14IP6	Small Industries Development Bank Of India	3-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	109	INE403G14QD8	Standard Chartered Capital Ltd.	13-Apr-23	-	0.84%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CP Index-A	110	INE403G14QK3	Standard Chartered Capital Ltd.	21-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	111	INE886H14HZ4	TV18 Broadcast Ltd.	25-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	112	INE306N14VJ6	Tata Capital Financial Services Ltd.	28-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	113	INE976I14NN5	Tata Capital Ltd.	24-Apr-23	-	0.84%
CRISIL upto 91 Day CP Index-A	114	INE860H14Y82	Aditya Birla Finance Ltd.	2-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	115	INE110O14922	Axis Securities Ltd.	4-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	116	INE704I14GY2	Barclays Investments & Loans (India) Pvt. Ltd.	9-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	117	INE144H14FK4	Deutsche Investments India Pvt. Ltd.	2-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	118	INE144H14FL2	Deutsche Investments India Pvt. Ltd.	15-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	119	INE700G14EJ0	Hdfc Securities Ltd.	2-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	120	INE700G14EL6	Hdfc Securities Ltd.	15-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	121	INE763G14OR0	ICICI Securities Ltd.	10-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	122	INE975F14XM4	Kotak Mahindra Investments Ltd.	4-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	123	INE027E14NG0	L&T Finance Ltd.	4-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	124	INE128M14357	L&T Metro Rail (Hyderabad) Ltd.	11-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	125	INE261F14JN6	National Bank for Agriculture & Rural Development	3-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	126	INE870H14PM9	Network 18 Media & Invst. Ltd.	9-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	127	INE929O14958	Reliance Retail Ventures Ltd.	11-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	128	INE941D14352	Sikka Ports & Terminals Ltd.	15-May-23	-	1.26%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CP Index-A	129	INE403G14QM9	Standard Chartered Capital Ltd.	16-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	130	INE886H14IA5	TV18 Broadcast Ltd.	9-May-23	-	1.26%
CRISIL upto 91 Day CP Index-A	131	INE306N14VN8	Tata Capital Financial Services Ltd.	15-May-23	-	1.26%
CRISIL upto 91 Day CP Index-B	1	INE742F14QX9	Adani Ports & Special Economic Zone Ltd.	27-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	2	INE901L14AI4	Alembic Pharmaceuticals Ltd.	6-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	3	INE087M14AL4	Bahadur Chand Investments Pvt. Ltd.	2-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	4	INE257A14862	Bharat Heavy Electricals Ltd.	27-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	5	INE472A14MU9	Blue Star Ltd.	1-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	6	INE472A14MV7	Blue Star Ltd.	14-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	7	INE472A14MW5	Blue Star Ltd.	20-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	8	INE472A14MX3	Blue Star Ltd.	28-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	9	INE050A14713	Bombay Burmah Trading Corporation Ltd.	29-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	10	INE477A14BV9	CanFin Homes Ltd.	8-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	11	INE477A14BZ0	CanFin Homes Ltd.	23-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	12	INE477A14CB9	CanFin Homes Ltd.	30-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	13	INE015Y14369	Carat Lane Trading Pvt. Ltd.	3-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	14	INE015Y14385	Carat Lane Trading Pvt. Ltd.	16-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	15	INE015Y14419	Carat Lane Trading Pvt. Ltd.	28-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	16	INE482A14BM8	Ceat Ltd.	10-Mar-23	-	0.52%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CP Index-B	17	INE482 A14BK2	Ceat Ltd.	15-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	18	INE482 A14BN6	Ceat Ltd.	23-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	19	INE482 A14BJ4	Ceat Ltd.	28-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	20	INE055 A14JK9	Century Textiles & Industries Ltd.	27-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	21	INE055 A14JI3	Century Textiles & Industries Ltd.	29-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	22	INE121 A14TV5	Cholamandalam Investment & Finance Co. Ltd.	20-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	23	INE121 A14UO8	Cholamandalam Investment & Finance Co. Ltd.	29-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	24	INE755 K14EQ1	Dalmia Cement (Bharat) Ltd.	9-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	25	INE755 K14ER9	Dalmia Cement (Bharat) Ltd.	21-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	26	INE982 D14AL5	Godrej & Boyce Manufacturing Co. Ltd.	27-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	27	INE850 D14NU8	Godrej Agrovet Ltd.	2-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	28	INE850 D14NP8	Godrej Agrovet Ltd.	3-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	29	INE850 D14NQ6	Godrej Agrovet Ltd.	16-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	30	INE850 D14NY0	Godrej Agrovet Ltd.	24-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	31	INE02K N14036	Godrej Finance Ltd.	24-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	32	INE02J D14237	Godrej Housing Finance Ltd.	13-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	33	INE02J D14245	Godrej Housing Finance Ltd.	23-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	34	INE233 A14XB2	Godrej Industries Ltd.	2-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	35	INE233 A14XD8	Godrej Industries Ltd.	3-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	36	INE233 A14XF3	Godrej Industries Ltd.	15-Mar-23	-	0.52%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	37	INE484J14PP8	Godrej Properties Ltd.	2-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	38	INE484J14PL7	Godrej Properties Ltd.	13-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	39	INE484J14PR4	Godrej Properties Ltd.	17-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	40	INE484J14PU8	Godrej Properties Ltd.	27-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	41	INE484J14PY0	Godrej Properties Ltd.	29-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	42	INE957N14FY8	Hero Fincorp Ltd.	21-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	43	INE871K14349	Hindustan Media Ventures Ltd.	27-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	44	INE501G14CW9	Ht Media Ltd.	28-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	45	INE823G14835	J. K. Cement Ltd.	15-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	46	INE823G14850	J. K. Cement Ltd.	21-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	47	INE012I14NU4	JM Financial Services Pvt. Ltd.	13-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	48	INE012I14OD8	JM Financial Services Pvt. Ltd.	28-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	49	INE012I14OC0	JM Financial Services Pvt. Ltd.	29-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	50	INE121E14243	JSW Energy Ltd.	21-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	51	INE0BY014128	Jubilant Ingrevia Ltd.	30-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	52	INE824H14KC8	Julius Baer Capital (India) Pvt. Ltd.	6-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	53	INE824H14KF1	Julius Baer Capital (India) Pvt. Ltd.	15-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	54	INE824H14KM7	Julius Baer Capital (India) Pvt. Ltd.	17-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	55	INE824H14KN5	Julius Baer Capital (India) Pvt. Ltd.	24-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	56	INE824H14KH7	Julius Baer Capital (India) Pvt. Ltd.	28-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	57	INE338I14EB2	Motilal Oswal Financial Services Ltd.	6-Mar-23	-	0.52%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CP Index-B	58	INE338I14DY6	Motilal Oswal Financial Services Ltd.	13-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	59	INE338I14EC0	Motilal Oswal Financial Services Ltd.	21-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	60	INE01WN14637	Motilal Oswal Finvest Ltd.	13-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	61	INE01WN14660	Motilal Oswal Finvest Ltd.	21-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	62	INE091A14DG5	Nirma Ltd.	7-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	63	INE091A14DH3	Nirma Ltd.	15-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	64	INE118D14696	Nuvoco Vistas Corporation Ltd.	14-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	65	INE516Y14CD0	Piramal Capital & Housing Finance Ltd.	2-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	66	INE516Y14BZ5	Piramal Capital & Housing Finance Ltd.	15-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	67	INE140A14W59	Piramal Enterprises Ltd.	15-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	68	INE140A14W67	Piramal Enterprises Ltd.	20-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	69	INE140A14U85	Piramal Enterprises Ltd.	24-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	70	INE140A14X17	Piramal Enterprises Ltd.	28-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	71	INE511C14UW9	Poonawalla Fincorp Ltd.	29-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	72	INE891D14WQ1	Redington (India) Ltd.	8-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	73	INE891D14WL2	Redington (India) Ltd.	13-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	74	INE891D14WT5	Redington (India) Ltd.	16-Mar-23	-	0.52%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CP Index-B	75	INE891 D14WN 8	Redington (India) Ltd.	24-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	76	INE647 A14AB1	SRF Ltd.	6-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	77	INE647 A14AD 7	SRF Ltd.	20-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	78	INE647 A14AC9	SRF Ltd.	22-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	79	INE343 H14154	Solar Industries India Ltd.	24-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	80	INE089 C14CJ1	Sterlite Technologies Ltd.	2-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	81	INE089 C14CK9	Sterlite Technologies Ltd.	13-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	82	INE089 C14CL7	Sterlite Technologies Ltd.	30-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	83	INE667 F14GA7	Sundaram Home Finance Ltd.	20-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	84	INE729 N14HI0	TVS Credit Services Ltd.	7-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	85	INE729 N14HJ8	TVS Credit Services Ltd.	15-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	86	INE245 A14HI4	Tata Power Co. Ltd.	1-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	87	INE245 A14HH 6	Tata Power Co. Ltd.	14-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	88	INE245 A14HK0	Tata Power Co. Ltd.	20-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	89	INE245 A14HL8	Tata Power Co. Ltd.	24-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	90	INE607 M1498 8	Tata Power Renewable Energy Ltd.	10-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	91	INE607 M14AB 0	Tata Power Renewable Energy Ltd.	22-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	92	INE607 M14AA 2	Tata Power Renewable Energy Ltd.	24-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	93	INE081 A14DS1	Tata Steel Ltd.	13-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	94	INE081 A14DT9	Tata Steel Ltd.	21-Mar-23	-	0.52%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	95	INE331A14MW3	The Ramco Cements Ltd.	3-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	96	INE331A14MX1	The Ramco Cements Ltd.	6-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	97	INE849A14114	Trent Ltd.	9-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	98	INE628A14HA8	UPL Ltd.	1-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	99	INE628A14HC4	UPL Ltd.	14-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	100	INE628A14HE0	UPL Ltd.	23-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	101	INE628A14HG5	UPL Ltd.	20-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	102	INE205A14WM9	Vedanta Ltd.	7-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	103	INE205A14XG9	Vedanta Ltd.	15-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	104	INE205A14WA4	Vedanta Ltd.	21-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	105	INE205A14WC0	Vedanta Ltd.	28-Mar-23	-	0.52%
CRISIL upto 91 Day CP Index-B	106	INE477A14CC7	CanFin Homes Ltd.	28-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	107	INE015Y14401	Carat Lane Trading Pvt. Ltd.	12-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	108	INE482A14BL0	Ceat Ltd.	13-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	109	INE121A14UR1	Cholamandalam Investment & Finance Co. Ltd.	24-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	110	INE121A14US9	Cholamandalam Investment & Finance Co. Ltd.	28-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	111	INE289B14IG2	Gic Housing Finance Ltd.	12-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	112	INE289B14IH0	Gic Housing Finance Ltd.	20-Apr-23	-	0.95%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL upto 91 Day CP Index-B	113	INE850D14NV6	Godrej Agrovet Ltd.	27-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	114	INE233A14XK3	Godrej Industries Ltd.	17-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	115	INE484J14QA8	Godrej Properties Ltd.	17-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	116	INE484J14QB6	Godrej Properties Ltd.	25-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	117	INE248U14MM8	IIFL Wealth Prime Ltd.	17-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	118	INE248U14MR7	IIFL Wealth Prime Ltd.	28-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	119	INE466L14BO4	lifl Wealth Management Ltd.	27-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	120	INE466L14BP1	lifl Wealth Management Ltd.	28-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	121	INE012I14OF3	JM Financial Services Pvt. Ltd.	25-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	122	INE824H14KJ3	Julius Baer Capital (India) Pvt. Ltd.	12-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	123	INE824H14KO3	Julius Baer Capital (India) Pvt. Ltd.	28-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	124	INE05C614295	Nlc Tamil Nadu Power Ltd.	12-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	125	INE05C614303	Nlc Tamil Nadu Power Ltd.	25-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	126	INE140A14Y65	Piramal Enterprises Ltd.	27-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	127	INE140A14Z15	Piramal Enterprises Ltd.	10-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	128	INE245A14HM6	Tata Power Co. Ltd.	24-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	129	INE245A14HN4	Tata Power Co. Ltd.	13-Apr-23	-	0.95%
CRISIL upto 91 Day CP Index-B	130	INE472A14MR5	Blue Star Ltd.	9-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	131	INE050A14721	Bombay Burmah Trading Corporation Ltd.	2-May-23	-	1.34%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	132	INE121A14UU5	Cholamandalam Investment & Finance Co. Ltd.	10-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	133	INE850D14OA8	Godrej Agrovet Ltd.	12-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	134	INE233A14XQ0	Godrej Industries Ltd.	2-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	135	INE233A14XV0	Godrej Industries Ltd.	15-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	136	INE248U14MQ9	IIFL Wealth Prime Ltd.	3-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	137	INE248U14MT3	IIFL Wealth Prime Ltd.	12-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	138	INE466L14BQ9	Iifl Wealth Management Ltd.	12-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	139	INE824H14KQ8	Julius Baer Capital (India) Pvt. Ltd.	12-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	140	INE338I14EH9	Motilal Oswal Financial Services Ltd.	11-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	141	INE01WN14744	Motilal Oswal Fininvest Ltd.	3-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	142	INE01WN14751	Motilal Oswal Fininvest Ltd.	8-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	143	INE163N14287	ONGC Petro Additions Ltd.	10-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	144	INE140A14Z07	Piramal Enterprises Ltd.	4-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	145	INE667F14GD1	Sundaram Home Finance Ltd.	10-May-23	-	1.34%
CRISIL upto 91 Day CP Index-B	146	INE628A14HF7	UPL Ltd.	4-May-23	-	1.34%
CRISIL Gilt 2027 Index	1	IN0020060078	Central Government	15-Feb-27	8.24%	18.35%
CRISIL Gilt 2027 Index	2	IN0020170026	Central Government	15-May-27	6.79%	23.09%
CRISIL Gilt 2027 Index	3	IN0020220037	Central Government	20-Jun-27	7.38%	56.56%
CRISIL Gilt 2027 Index	4	IN002022X478	Central Government	25-May-23	0.00%	0.67%

Index	Sr. No	ISIN	Issuer/Security Name	Redemption Date*	Co up on	Index Weigh ts
CRISIL Gilt 2027 Index	5	IN002022X460	Central Government	18-May-23	0.00%	0.67%
CRISIL Gilt 2027 Index	6	IN002022X452	Central Government	11-May-23	0.00%	0.67%
CRISIL Gilt 2028 Index	1	IN0020070069	Central Government	21-Sep-27	8.28%	42.83%
CRISIL Gilt 2028 Index	2	IN0020170174	Central Government	8-Jan-28	7.17%	55.17%
CRISIL Gilt 2028 Index	3	IN002022X478	Central Government	25-May-23	0.00%	0.67%
CRISIL Gilt 2028 Index	4	IN002022X460	Central Government	18-May-23	0.00%	0.67%
CRISIL Gilt 2028 Index	5	IN002022X452	Central Government	11-May-23	0.00%	0.67%

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

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

Portfolio Parameters – 01 March 2023

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Composite CD Index	0.4566	0.4236	7.72%	0.4566
CRISIL Composite CP Index	0.2693	0.2487	8.10%	0.2693
CRISIL Composite T-Bill Index	0.5173	0.4825	7.11%	0.5173
CRISIL Composite Bond Fund Index	8.7074	5.0470	7.77%	5.3059
CRISIL Short Term Bond Fund Index	2.1917	1.8301	7.96%	1.9582
CRISIL Liquid Fund Index	0.1113	0.1037	7.23%	0.1113
CRISIL Low Duration Debt Index	0.7416	0.6611	7.94%	0.7133
CRISIL Ultra Short Term Debt Index	0.4358	0.3978	7.88%	0.4293
CRISIL Money Market Index	0.3875	0.3596	7.74%	0.3875
CRISIL Medium Term Debt Index	4.0723	3.2268	8.01%	3.4706
CRISIL Medium To Long Term Debt Index	7.6093	5.4240	7.73%	5.7223
CRISIL Long Term Debt Index	15.8272	7.9834	7.74%	8.4007
CRISIL Corporate Bond Composite Index	4.7371	3.3969	8.00%	3.6403
CRISIL Long Term Corporate Bond Index	8.8926	5.8629	7.97%	6.2768

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Medium Term Corporate Bond Index	3.7813	3.0644	8.05%	3.2965
CRISIL Short Term Corporate Bond Index	1.4062	1.2288	7.97%	1.3253
CRISIL Composite Credit Risk Index	3.7685	2.7867	9.38%	2.9847
CRISIL Medium Term Credit Risk Index	2.4274	1.9710	9.41%	2.1140
CRISIL Banking and PSU Debt Index	5.8824	3.2588	7.79%	3.4969
CRISIL Short Term Credit Risk Index	1.2542	1.0795	9.05%	1.1652
CRISIL Dynamic Debt Index	8.2168	4.9789	7.77%	5.2499
CRISIL Composite AA Long Term Bond Index	7.6496	5.1259	9.31%	5.5791
CRISIL Composite AA Medium Term Bond Index	3.9003	3.0369	10.16%	3.2833
CRISIL Composite AA Short Term Bond Index	1.3056	1.1202	9.10%	1.2101
CRISIL FPI Index	8.3133	5.0823	7.87%	5.3837
CRISIL Money Market Index-Insurance	0.5711	0.5303	7.57%	0.5711
CRISIL Liquid Fund AI Index	0.1106	0.1031	7.18%	0.1106
CRISIL Liquid Fund BI Index	0.1108	0.1032	7.27%	0.1108
CRISIL Low Duration Fund AI Index	0.7648	0.6824	7.71%	0.7358
CRISIL Low Duration Fund BI Index	0.6704	0.5959	7.96%	0.6431
CRISIL Low Duration Fund CI Index	0.6142	0.5423	8.25%	0.5859
CRISIL Short Duration Fund AII Index	2.0934	1.7394	7.75%	1.8597
CRISIL Short Duration Fund BII Index	2.0363	1.7082	8.30%	1.8273
CRISIL Short Duration Fund CII Index	1.8317	1.5000	10.16%	1.5919
CRISIL Medium Duration Fund AIII Index	4.0403	3.2150	7.85%	3.4499
CRISIL Medium Duration Fund BIII Index	4.2445	3.3048	8.42%	3.5601
CRISIL Medium Duration Fund CIII Index	4.2888	3.2521	10.49%	3.4801
CRISIL Medium to Long Duration Fund AIII Index	7.2445	5.2232	7.68%	5.5059
CRISIL Medium to Long Duration Fund BIII Index	6.4406	4.5610	8.48%	4.8936

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Medium to Long Duration Fund CIII Index	6.6952	4.5844	9.92%	4.9476
CRISIL Long Duration Fund AIII Index	16.4516	8.1716	7.69%	8.5843
CRISIL Credit Risk Fund CII Index	1.5133	1.2823	9.74%	1.3674
CRISIL Credit Risk Fund CIII Index	4.1536	3.1694	9.91%	3.3702
CRISIL Corporate Bond Fund BII Index	1.7167	1.4849	8.26%	1.5893
CRISIL Corporate Bond Fund BIII Index	3.7642	2.9874	8.38%	3.2251
CRISIL Dynamic Bond Fund AIII Index	8.9645	5.4058	7.67%	5.6952
CRISIL Dynamic Bond Fund BIII Index	6.7846	4.5975	8.48%	4.9315
CRISIL Dynamic Bond Fund CIII Index	7.0392	4.6209	9.92%	4.9854
CRISIL Money Market Fund AI Index	0.3147	0.2922	7.48%	0.3147
CRISIL Money Market Fund BI Index	0.3641	0.3381	7.59%	0.3641
CRISIL Money Market Fund CI Index	0.2833	0.2624	7.96%	0.2833
CRISIL Ultra Short Duration Fund AI Index	0.3398	0.3153	7.66%	0.3398
CRISIL Ultra Short Duration Fund BI Index	0.3436	0.3174	7.87%	0.3428
CRISIL Ultra Short Duration Fund CI Index	0.2776	0.2561	8.11%	0.2771
CRISIL AAA Long Term Bond Index	9.7182	6.3185	7.91%	6.7661
CRISIL AAA Medium Term Bond Index	3.8357	3.1024	7.93%	3.3487
CRISIL AAA Short Term Bond Index	1.4650	1.2760	7.88%	1.3768
CRISIL AA Long Term Bond Index	7.0933	4.7343	9.51%	5.1747
CRISIL AA Medium Term Bond Index	3.8845	3.0077	10.95%	3.2548
CRISIL AA Short Term Bond Index	1.1533	0.9893	9.11%	1.0763
CRISIL AA and AA+ Long Term Bond Index	8.4715	5.7019	8.49%	6.1795
CRISIL AA and AA+ Medium Term Bond Index	3.9825	3.1221	9.19%	3.3824

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL AA and AA+ Short Term Bond Index	1.5293	1.3122	9.11%	1.4136
CRISIL AA+ Long Term Bond Index	8.9238	5.9493	8.35%	6.4442
CRISIL AA+ Medium Term Bond Index	3.8188	2.9979	8.49%	3.2517
CRISIL AA+ Short Term Bond Index	1.4978	1.2983	8.42%	1.3983
CRISIL AA- Long Term Bond Index	5.6274	3.9476	11.72%	4.3134
CRISIL AA- Medium Term Bond Index	4.0630	3.1621	11.03%	3.3954
CRISIL AA- Short Term Bond Index	1.2164	1.0211	10.29%	1.0981
CRISIL Medium to Long Term Banking Debt Index	24.7025	9.2282	8.38%	10.0046
CRISIL Short Term Banking Debt Index	1.4168	1.2238	8.66%	1.3281
CRISIL Medium to Long Term PSU Debt Index	8.4514	5.3931	7.76%	5.7817
CRISIL Short Term PSU Debt Index	0.8400	0.7435	7.80%	0.8015
CRISIL A Medium To Long Term Bond Index	5.4579	3.7226	11.28%	3.8147
CRISIL A Medium Term Bond Index	3.9785	2.8264	12.30%	2.9748
CRISIL A Short Term Bond Index	1.2637	1.0352	11.56%	1.1063
CRISIL AAA up to 1 Year Short Term Bond Index	0.2800	0.2596	7.80%	0.2800
CRISIL AAA 1 to 3 Year Short Term Bond Index	1.8625	1.6150	7.89%	1.7426
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	0.4218	0.3843	8.77%	0.4170
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1.8960	1.6096	9.16%	1.7401
CRISIL 10 Year Gilt Index	8.8877	6.5028	7.46%	6.7453
CRISIL Dynamic Gilt Index	10.7992	5.9081	7.42%	6.1280
CRISIL Long Term Gilt Index	23.4599	10.1005	7.45%	10.4767
CRISIL Medium Term Gilt Index	7.3591	5.5430	7.44%	5.7493
CRISIL Short Term Gilt Index	3.2388	2.7808	7.37%	2.8837
CRISIL Composite Gilt Index	13.4343	7.0236	7.43%	7.2850
CRISIL 1 Month CD Index	0.0658	0.0612	7.33%	0.0658
CRISIL 2 Month CD Index	0.1362	0.1265	7.65%	0.1362
CRISIL 3 Month CD Index	0.2186	0.2031	7.62%	0.2186

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL 6 Month CD Index	0.4688	0.4352	7.72%	0.4688
CRISIL 1 Year CD Index	0.9422	0.8732	7.90%	0.9422
CRISIL 1 Month CP Index	0.0682	0.0635	7.47%	0.0682
CRISIL 2 Month CP Index	0.1397	0.1292	8.16%	0.1397
CRISIL 3 Month CP Index	0.1996	0.1850	7.91%	0.1996
CRISIL 6 Month CP Index	0.4210	0.3881	8.51%	0.4210
CRISIL 1 Year CP Index	0.8862	0.8138	8.91%	0.8862
CRISIL 10 Year SDL Index	9.7986	6.6967	7.71%	6.9547
CRISIL 1 Month T-Bill Index	0.0822	0.0772	6.43%	0.0822
CRISIL 2 Month T-Bill Index	0.1616	0.1514	6.79%	0.1616
CRISIL 91 day T-Bill Index	0.2356	0.2204	6.88%	0.2356
CRISIL 182 day T-bill index	0.4849	0.4522	7.24%	0.4849
CRISIL 1 Year T-Bill Index	0.9836	0.9165	7.32%	0.9836
CRISIL Overnight Index	0.0027	0.0026	6.60%	0.0027
CRISIL Broad Based Gilt Index	12.2036	6.4405	7.41%	6.6799
CRISIL Broad Based Long Term Gilt Index	22.0387	9.8900	7.44%	10.2578
CRISIL Broad Based Medium Term Gilt Index	7.6168	5.6486	7.44%	5.8589
CRISIL Broad Based Short Term Gilt Index	2.7496	2.3514	7.34%	2.4383
CRISIL Up to 91-Day CD Index	0.0989	0.0920	7.29%	0.0989
CRISIL Up to 91-Day CP Index	0.0976	0.0905	7.62%	0.0976
CRISIL upto 91 Day CD Index-A	0.1006	0.0937	7.19%	0.1006
CRISIL upto 91 Day CD Index-B	0.0967	0.0898	7.41%	0.0967
CRISIL upto 365 Day CD index-A	0.4296	0.3987	7.57%	0.4296
CRISIL upto 365 Day CD index-B	0.3720	0.3449	7.65%	0.3720
CRISIL upto 365 Day CD Index-C	0.1735	0.1606	7.75%	0.1735
CRISIL upto 365 Day CP Index-A	0.2821	0.2611	7.75%	0.2821
CRISIL upto 365 Day CP Index-B	0.1898	0.1750	7.97%	0.1898
CRISIL upto 365 Day CP Index-C	0.2430	0.2235	8.53%	0.2430
CRISIL upto 91 Day CP Index-A	0.0946	0.0878	7.54%	0.0946
CRISIL upto 91 Day CP Index-B	0.0981	0.0908	7.81%	0.0981

Portfolio Parameters are as on 01 March 2023

Composite Index Weights

The composite indices weights are arrived at keeping in mind the issuance trends, amount outstanding, duration constraints, general asset allocation trends and other constraints defined by the regulations.

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
CRISIL Composite CD Index	CRISIL 2 Month CD Index	9.00%	9.00%
	CRISIL 3 Month CD Index	44.00%	44.00%
	CRISIL 6 Month CD Index	20.00%	20.00%
	CRISIL 1 Year CD Index	27.00%	27.00%
CRISIL Composite CP Index	CRISIL 2 Month CP Index	16.00%	16.00%
	CRISIL 3 Month CP Index	65.00%	65.00%
	CRISIL 6 Month CP Index	11.00%	11.00%
	CRISIL 1 Year CP Index	8.00%	8.00%
CRISIL Composite T-Bill Index	CRISIL 91 Day T-Bill Index	41.00%	41.00%
	CRISIL 182 Day T-Bill Index	32.00%	32.00%
	CRISIL 1 Year T-Bill Index	27.00%	27.00%
CRISIL Composite Bond Fund Index	CRISIL Composite Gilt Index	45.00%	45.00%
	CRISIL AAA Long Term Bond Index	17.00%	17.00%
	CRISIL AAA Medium Term Bond Index	11.00%	11.00%
	CRISIL AAA Short Term Bond Index	20.00%	20.00%
	CRISIL AA and AA+ Long Term Bond Index	2.00%	2.00%
	CRISIL AA and AA+ Medium Term Bond Index	2.00%	2.00%
	CRISIL AA and AA+ Short Term Bond Index	3.00%	3.00%
CRISIL Short Term Bond Fund Index	CRISIL Short Term Gilt Index	15.00%	15.00%
	CRISIL AAA up to 1 Year Short Term Bond Index	12.00%	12.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	19.00%	19.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	4.00%	4.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5.00%	5.00%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AAA Medium Term Bond Index	27.00%	27.00%
	CRISIL AA and AA+ Medium Term Bond Index	3.00%	3.00%
	CRISIL Composite CD Index	2.00%	6.00%
	CRISIL Composite CP Index	13.00%	9.00%
CRISIL Liquid Fund Index	CRISIL Overnight Fund AI Index	15.00%	15.00%
	CRISIL Up to 91-Day CD Index	10.00%	26.00%
	CRISIL Up to 91-Day CP Index	55.00%	39.00%
	CRISIL 91 day T-Bill Index	20.00%	20.00%
CRISIL Low Duration Debt Index	CRISIL AAA up to 1 Year Short Term Bond Index	6.00%	6.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	17.00%	17.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2.00%	2.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5.00%	5.00%
	CRISIL 1 Year T-Bill Index	10.00%	10.00%
	CRISIL Composite CD Index	9.00%	24.00%
	CRISIL Composite CP Index	51.00%	36.00%
CRISIL Ultra Short Term Debt Index	CRISIL Composite CD Index	12.00%	31.00%
	CRISIL Composite CP Index	66.00%	47.00%
	CRISIL Composite T-Bill Index	10.00%	10.00%
	CRISIL AAA up to 1 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	4.00%	4.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2.00%	2.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1.00%	1.00%
CRISIL Money Market Index	CRISIL Composite CD Index	11.00%	30.00%
	CRISIL Composite CP Index	64.00%	45.00%
	CRISIL Composite T-Bill Index	25.00%	25.00%
CRISIL Medium Term Debt Index	CRISIL Short Term Gilt Index	10.00%	10.00%
	CRISIL AAA Long Term Bond Index	4.00%	4.00%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AA and AA+ Long Term Bond Index	1.00%	1.00%
	CRISIL AAA Medium Term Bond Index	75.00%	75.00%
	CRISIL AA and AA+ Medium Term Bond Index	10.00%	10.00%
CRISIL Medium To Long Term Debt Index	CRISIL Medium Term Gilt Index	50.00%	50.00%
	CRISIL AAA Long Term Bond Index	31.00%	31.00%
	CRISIL AA and AA+ Long Term Bond Index	4.00%	4.00%
	CRISIL AAA Medium Term Bond Index	13.00%	13.00%
	CRISIL AA and AA+ Medium Term Bond Index	2.00%	2.00%
CRISIL Long Term Debt Index	CRISIL Long Term Gilt Index	45.00%	45.00%
	CRISIL AAA Long Term Bond Index	49.00%	49.00%
	CRISIL AA and AA+ Long Term Bond Index	6.00%	6.00%
CRISIL Corporate Bond Composite Index	CRISIL AAA Long Term Bond Index	29.00%	29.00%
	CRISIL AAA Medium Term Bond Index	18.00%	18.00%
	CRISIL AAA Short Term Bond Index	32.00%	32.00%
	CRISIL AA+ Long Term Bond Index	2.00%	2.00%
	CRISIL AA+ Medium Term Bond Index	2.00%	2.00%
	CRISIL AA+ Short Term Bond Index	2.00%	2.00%
	CRISIL AA- Long Term Bond Index	0.30%	0.30%
	CRISIL AA- Medium Term Bond Index	0.60%	0.60%
	CRISIL AA- Short Term Bond Index	0.60%	0.60%
	CRISIL AA Long Term Bond Index	0.40%	0.40%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AA Medium Term Bond Index	1.40%	1.40%
	CRISIL AA Short Term Bond Index	1.70%	1.70%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Long Term Corporate Bond Index	CRISIL AAA Long Term Bond Index	81.00%	81.00%
	CRISIL AA+ Long Term Bond Index	4.00%	4.00%
	CRISIL AA- Long Term Bond Index	1.00%	1.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
	CRISIL AA Long Term Bond Index	4.00%	4.00%
CRISIL Medium Term Corporate Bond Index	CRISIL AAA Medium Term Bond Index	81.00%	81.00%
	CRISIL AA+ Medium Term Bond Index	4.00%	4.00%
	CRISIL AA- Medium Term Bond Index	2.00%	2.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
	CRISIL AA Medium Term Bond Index	3.00%	3.00%
CRISIL Short Term Corporate Bond Index	CRISIL AAA Short Term Bond Index	74.00%	74.00%
	CRISIL AA+ Short Term Bond Index	11.00%	11.00%
	CRISIL AA- Short Term Bond Index	2.00%	2.00%
	CRISIL 1 Year T-Bill Index	10.00%	10.00%
	CRISIL AA Short Term Bond Index	3.00%	3.00%
CRISIL Composite Credit Risk Index	CRISIL AAA Long Term Bond Index	10.00%	10.00%
	CRISIL AAA Medium Term Bond Index	7.00%	7.00%
	CRISIL AAA Short Term Bond Index	10.00%	10.00%
	CRISIL AA+ Long Term Bond Index	1.00%	1.00%
	CRISIL AA+ Medium Term Bond Index	1.00%	1.00%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AA+ Short Term Bond Index	1.00%	1.00%
	CRISIL AA- Long Term Bond Index	4.00%	4.00%
	CRISIL AA- Medium Term Bond Index	4.00%	4.00%
	CRISIL AA- Short Term Bond Index	7.00%	7.00%
	CRISIL AA Long Term Bond Index	4.00%	4.00%
	CRISIL AA Medium Term Bond Index	15.50%	15.50%
	CRISIL AA Short Term Bond Index	15.50%	15.50%
	CRISIL A Medium to Long Term Bond Index	6.00%	6.00%
	CRISIL A Short Term Bond Index	4.00%	4.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Medium Term Credit Risk Index	CRISIL AAA Medium Term Bond Index	10.00%	10.00%
	CRISIL AAA Short Term Bond Index	17.40%	17.40%
	CRISIL AA Medium Term Bond Index	16.30%	16.30%
	CRISIL A Medium term Bond Index	2.50%	2.50%
	CRISIL A Short Term Bond Index	7.50%	7.50%
	CRISIL AA+ Medium Term Bond Index	0.60%	0.60%
	CRISIL AA+ Short Term Bond Index	2.00%	2.00%
	CRISIL AA- Medium Term Bond Index	6.50%	6.50%
	CRISIL AA- Short Term Bond Index	11.10%	11.10%
	CRISIL AA Short Term Bond Index	16.10%	16.10%
CRISIL Short Term Gilt Index	10.00%	10.00%	
CRISIL Banking and PSU Debt Index	CRISIL Medium to Long Term PSU Debt Index	32.50%	32.50%
	CRISIL Short Term PSU Debt Index	32.50%	32.50%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL Medium To Long Term Banking Debt Index	10.00%	10.00%
	CRISIL Composite CD Index	15.00%	15.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Short Term Credit Risk Index	CRISIL AAA Short Term Bond Index	26.00%	26.00%
	CRISIL AA+ Short Term Bond Index	4.00%	4.00%
	CRISIL AA- Short Term Bond Index	19.00%	19.00%
	CRISIL AA Short Term Bond Index	31.00%	31.00%
	CRISIL A Short Term Bond Index	10.00%	10.00%
	CRISIL 1 Year T-Bill Index	10.00%	10.00%
CRISIL Dynamic Debt Index	CRISIL Dynamic Gilt Index	45.00%	45.00%
	CRISIL AAA Long Term Bond Index	24.00%	24.00%
	CRISIL AA and AA+ Long Term Bond Index	3.00%	3.00%
	CRISIL AAA Medium Term Bond Index	13.00%	13.00%
	CRISIL AA and AA+ Medium Term Bond Index	2.00%	2.00%
	CRISIL AAA Short Term Bond Index	10.00%	10.00%
	CRISIL AA and AA+ Short Term Bond Index	3.00%	3.00%
CRISIL Composite AA Long Term Bond Index	CRISIL AA+ Long Term Bond Index	40.00%	40.00%
	CRISIL AA Long Term Bond Index	48.00%	48.00%
	CRISIL AA- Long Term Bond Index	12.00%	12.00%
CRISIL Composite AA Medium Term Bond Index	CRISIL AA+ Medium Term Bond Index	33.00%	33.00%
	CRISIL AA Medium Term Bond Index	46.00%	46.00%
	CRISIL AA- Medium Term Bond Index	21.00%	21.00%
CRISIL Composite AA Short Term Bond Index	CRISIL AA+ Short Term Bond Index	40.00%	40.00%
	CRISIL AA Short Term Bond Index	37.00%	37.00%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AA- Short Term Bond Index	23.00%	23.00%
CRISIL FPI Index	CRISIL Composite Gilt Index	29.00%	29.00%
	CRISIL AAA Long Term Bond Index	32.00%	32.00%
	CRISIL AAA Medium Term Bond Index	17.00%	17.00%
	CRISIL AAA Short Term Bond Index	12.00%	12.00%
	CRISIL AA and AA+ Long Term Bond Index	4.00%	4.00%
	CRISIL AA and AA+ Medium Term Bond Index	2.00%	2.00%
	CRISIL AA and AA+ Short Term Bond Index	4.00%	4.00%
CRISIL Money Market Index- Insurance	CRISIL 6 Month CD Index	7.00%	7.00%
	CRISIL 1 Year CD Index	3.00%	3.00%
	CRISIL 6 Month CP Index	17.00%	17.00%
	CRISIL 1 Year CP Index	8.00%	8.00%
	CRISIL 182 Day T-Bill Index	25.00%	25.00%
	CRISIL 1 Year T-Bill Index	25.00%	25.00%
	CRISIL Overnight Fund AI Index	15.00%	15.00%
CRISIL Liquid Fund AI Index	CRISIL upto 91 Day CP Index-A	55.00%	39.00%
	CRISIL Overnight Fund AI Index	15.00%	15.00%
	CRISIL 91 day T-Bill Index	20.00%	20.00%
	CRISIL upto 91 Day CD Index-A	10.00%	26.00%
CRISIL Liquid Fund BI Index	CRISIL upto 91 Day CP Index-A	25.00%	17.40%
	CRISIL upto 91 Day CD Index-B	5.00%	14.40%
	CRISIL upto 91 Day CP Index-B	31.00%	21.60%
	CRISIL 91 day T-Bill Index	20.00%	20.00%
	CRISIL Overnight Fund AI Index	15.00%	15.00%
	CRISIL upto 91 Day CD Index-A	4.00%	11.60%
CRISIL Low Duration Fund AI Index	CRISIL AAA up to 1 Year Short Term Bond Index	15.02%	15.02%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	24.23%	24.23%
	CRISIL upto 365 Day CD index-A	7.63%	20.30%
	CRISIL upto 365 Day CP Index-A	43.12%	30.45%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL 1 Year T-Bill Index	10.00%	10.00%
CRISIL Low Duration Fund BI Index	CRISIL AAA up to 1 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	5.15%	5.15%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	13.35%	13.35%
	CRISIL upto 365 Day CD index-A	4.00%	11.60%
	CRISIL upto 365 Day CP Index-A	25.00%	17.40%
	CRISIL upto 365 Day CD index-B	5.00%	12.80%
	CRISIL upto 365 Day CP Index-B	27.00%	19.20%
	CRISIL 1 Year T-Bill Index	10.50%	10.50%
	CRISIL Low Duration Fund CI Index	CRISIL AAA up to 1 Year Short Term Bond Index	1.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index		4.00%	4.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index		1.00%	1.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index		15.00%	15.00%
CRISIL upto 365 Day CD index-B		1.00%	1.20%
CRISIL upto 365 Day CP Index-B		2.00%	1.80%
CRISIL upto 365 Day CD Index-C		10.00%	26.40%
CRISIL upto 365 Day CP Index-C		56.00%	39.60%
CRISIL 1 Year T-Bill Index		10.00%	10.00%
CRISIL Short Duration Fund All Index	CRISIL upto 365 Day CD index-A	5.00%	11.20%
	CRISIL upto 365 Day CP Index-A	23.01%	16.81%
	CRISIL AAA up to 1 Year Short Term Bond Index	16.18%	16.18%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AAA Medium Term Bond Index	35.81%	35.81%
	CRISIL Short Term Gilt Index	15.00%	15.00%
CRISIL Short Duration Fund BII Index	CRISIL upto 365 Day CD index-A	1.04%	2.60%
	CRISIL upto 365 Day CP Index-A	5.45%	3.89%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL upto 365 Day CD index-B	2.74%	6.86%
	CRISIL upto 365 Day CP Index-B	14.41%	10.29%
	CRISIL AAA up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3.61%	3.61%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	35.74%	35.74%
	CRISIL AAA Medium Term Bond Index	19.01%	19.01%
	CRISIL AA and AA+ Medium Term Bond Index	1.00%	1.00%
	CRISIL Short Term Gilt Index	15.00%	15.00%
CRISIL Short Duration Fund CII Index	CRISIL upto 365 Day CD index-B	1.00%	2.52%
	CRISIL upto 365 Day CP Index-B	5.30%	3.78%
	CRISIL upto 365 Day CD Index-C	1.00%	2.48%
	CRISIL upto 365 Day CP Index-C	5.20%	3.72%
	CRISIL AAA up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	4.00%	4.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AA- Short Term Bond Index	1.00%	1.00%
	CRISIL AA- Medium Term Bond Index	11.40%	11.40%
	CRISIL A Short Term Bond Index	51.10%	51.10%
	CRISIL A Medium To Long Term Bond Index	1.00%	1.00%
	CRISIL AA and AA+ Medium Term Bond Index	1.00%	1.00%
CRISIL Short Term Gilt Index	15.00%	15.00%	
CRISIL Medium Duration Fund AIII Index	CRISIL AAA Long Term Bond Index	5.00%	5.00%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AAA Medium Term Bond Index	80.00%	80.00%
	CRISIL Short Term Gilt Index	15.00%	15.00%
CRISIL Medium Duration Fund BIII Index	CRISIL AAA Long Term Bond Index	3.00%	3.00%
	CRISIL AAA Medium Term Bond Index	41.00%	41.00%
	CRISIL AA and AA+ Long Term Bond Index	5.00%	5.00%
	CRISIL AA and AA+ Medium Term Bond Index	41.00%	41.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Medium Duration Fund CIII Index	CRISIL AAA Long Term Bond Index	1.00%	1.00%
	CRISIL AAA Medium Term Bond Index	5.00%	5.00%
	CRISIL AA and AA+ Long Term Bond Index	1.00%	1.00%
	CRISIL AA Medium Term Bond Index	33.00%	33.00%
	CRISIL AA+ Medium Term Bond Index	1.00%	1.00%
	CRISIL AA- Long Term Bond Index	9.00%	9.00%
	CRISIL AA- Medium Term Bond Index	30.00%	30.00%
	CRISIL A Medium To Long Term Bond Index	10.00%	10.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Medium to Long Duration Fund AIII Index	CRISIL AAA Long Term Bond Index	28.00%	28.00%
	CRISIL AAA Medium Term Bond Index	22.00%	22.00%
	CRISIL Medium Term Gilt Index	50.00%	50.00%
CRISIL Medium to Long Duration Fund BIII Index	CRISIL AAA Long Term Bond Index	27.00%	27.00%
	CRISIL AAA Medium Term Bond Index	8.00%	8.00%
	CRISIL AA and AA+ Long Term Bond Index	13.00%	13.00%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AA and AA+ Medium Term Bond Index	42.00%	42.00%
	CRISIL Medium Term Gilt Index	10.00%	10.00%
CRISIL Medium to Long Duration Fund CIII Index	CRISIL AAA Long Term Bond Index	4.00%	4.00%
	CRISIL AAA Medium Term Bond Index	1.00%	1.00%
	CRISIL AA+ Long Term Bond Index	1.00%	1.00%
	CRISIL AA Long Term Bond Index	50.00%	50.00%
	CRISIL AA- Long Term Bond Index	24.00%	24.00%
	CRISIL A Medium to Long Term Bond Index	10.00%	10.00%
	CRISIL Medium Term Gilt Index	10.00%	10.00%
	CRISIL Long Duration Fund AIII Index	CRISIL AAA Long Term Bond Index	51.00%
CRISIL Long Term Gilt Index		49.00%	49.00%
CRISIL Credit Risk Fund CII Index	CRISIL AAA Short Term Bond Index	5.00%	5.00%
	CRISIL AA+ Short Term Bond Index	25.00%	25.00%
	CRISIL AA Short Term Bond Index	3.00%	3.00%
	CRISIL AA- Short Term Bond Index	28.00%	28.00%
	CRISIL A Short Term Bond Index	29.00%	29.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Credit Risk Fund CIII Index	CRISIL AAA Medium Term Bond Index	5.00%	5.00%
	CRISIL AA+ Medium Term Bond Index	25.00%	25.00%
	CRISIL AA Medium Term Bond Index	11.00%	11.00%
	CRISIL AA- Medium Term Bond Index	30.00%	30.00%
	CRISIL A Medium to Long Term Bond Index	19.00%	19.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Corporate Bond Fund BII Index	CRISIL AAA 1 to 3 Year Short Term Bond Index	17.00%	17.00%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AA+ Short Term Bond Index	68.00%	68.00%
	CRISIL AA Short Term Bond Index	5.00%	5.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Corporate Bond Fund BIII Index	CRISIL AAA Medium Term Bond Index	10.50%	10.50%
	CRISIL AA+ Medium Term Bond Index	77.00%	77.00%
	CRISIL AA Medium Term Bond Index	2.50%	2.50%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Dynamic Bond Fund AIII Index	CRISIL AAA Long Term Bond Index	28.00%	28.00%
	CRISIL AAA Medium Term Bond Index	22.00%	22.00%
	CRISIL Dynamic Gilt Index	50.00%	50.00%
CRISIL Dynamic Bond Fund BIII Index	CRISIL AAA Long Term Bond Index	27.00%	27.00%
	CRISIL AAA Medium Term Bond Index	8.00%	8.00%
	CRISIL AA and AA+ Long Term Bond Index	13.00%	13.00%
	CRISIL AA and AA+ Medium Term Bond Index	42.00%	42.00%
	CRISIL Dynamic Gilt Index	10.00%	10.00%
CRISIL Dynamic Bond Fund CIII Index	CRISIL AAA Long Term Bond Index	4.00%	4.00%
	CRISIL AAA Medium Term Bond Index	1.00%	1.00%
	CRISIL AA+ Long Term Bond Index	1.00%	1.00%
	CRISIL AA Long Term Bond Index	50.00%	50.00%
	CRISIL AA- Long Term Bond Index	24.00%	24.00%
	CRISIL A Medium to Long Term Bond Index	10.00%	10.00%
	CRISIL Dynamic Gilt Index	10.00%	10.00%
CRISIL Money Market Fund AI Index	CRISIL upto 365 Day CD index-A	11.00%	30.00%
	CRISIL upto 365 Day CP Index-A	64.00%	45.00%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL 91 Day T-Bill Index	25.00%	25.00%
CRISIL Money Market Fund BI Index	CRISIL upto 365 Day CD index-A	5.00%	21.00%
	CRISIL upto 365 Day CP Index-A	30.00%	14.00%
	CRISIL upto 365 Day CD index-B	6.00%	16.00%
	CRISIL upto 365 Day CP Index-B	34.00%	24.00%
	CRISIL Composite T-Bill Index	25.00%	25.00%
CRISIL Money Market Fund CI Index	CRISIL upto 365 Day CD index-A	1.00%	2.00%
	CRISIL upto 365 Day CP Index-A	4.00%	3.00%
	CRISIL upto 365 Day CD index-B	1.00%	1.20%
	CRISIL upto 365 Day CP Index-B	2.00%	1.80%
	CRISIL upto 365 Day CD Index-C	10.00%	28.80%
	CRISIL upto 365 Day CP Index-C	62.00%	43.20%
	CRISIL Composite T-Bill Index	20.00%	20.00%
CRISIL Ultra Short Duration Fund AI Index	CRISIL upto 365 Day CD index-A	9.00%	23.60%
	CRISIL upto 365 Day CP Index-A	50.00%	35.40%
	CRISIL Composite T-Bill Index	10.00%	10.00%
	CRISIL AAA up to 1 Year Short Term Bond Index	31.00%	31.00%
CRISIL Ultra Short Duration Fund BI Index	CRISIL upto 365 Day CD index-A	5.10%	13.72%
	CRISIL upto 365 Day CP Index-A	29.20%	20.58%
	CRISIL upto 365 Day CD index-B	5.00%	13.32%
	CRISIL upto 365 Day CP Index-B	28.30%	19.98%
	CRISIL Composite T-Bill Index	10.00%	10.00%
	CRISIL AAA up to 1 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	17.40%	17.40%
CRISIL Ultra Short Duration Fund CI Index	CRISIL upto 365 Day CD index-A	1.00%	3.20%
	CRISIL upto 365 Day CP Index-A	7.00%	4.80%
	CRISIL upto 365 Day CD index-B	1.00%	1.20%
	CRISIL upto 365 Day CP Index-B	2.00%	1.80%
	CRISIL upto 365 Day CD Index-C	10.00%	27.60%
	CRISIL upto 365 Day CP Index-C	59.00%	41.40%
	CRISIL Composite T-Bill Index	10.00%	10.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	10.00%	10.00%

\$ 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

Note : The Macaulay duration numbers for all indices are estimated on the date of advance notice (rollover) and comply to the above fixed range on that date.

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.

**Upto 12 Issuers will be selected*

- Only listed issuers shall be included in all CRISIL bond indices. An issuer will be considered to be listed if at least one security of such issuer is listed.
- 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
- 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.
- For cases where there are less than 3 issuers in a particular index during any period, a fall-back criteria will be followed:

- Carry forward the existing issuers if they meet the rating and maturity criteria (select based on amount outstanding to complete 3 issuers)
 - Select the issuer from primary data in the preceding month of the rebalancing with the maximum issue size in that month to complete the deficit to reach 3 issuers. If this is also not resulting in 3 issuers, keep on going back month at a time in primary to select the issuers till 3 issuers are found.
- The index is rebalanced on the 1st business day of every quarter.

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.
- Only listed issuers shall be included in all CRISIL bond indices. An issuer will be considered to be listed if at least one security of such issuer is listed.
- 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
- Perpetual bonds, Floating rate bonds, Tax free bonds and bonds with single option (call/put) are excluded from the universe of bonds
- The index is rebalanced on the 1st business day of every month.

Impact Cost & Rating Downgrade for Bond Indices

- At reconstitution, based on the liquidity classification of corporate bonds, an impact cost (5 - 20 bps) is incorporated to the incoming and outgoing securities based on the liquidity classification of the issuer.
- The issuers/securities which have been downgraded and are part of the index, shall be removed from the index with at least one month of notice.
- The table below summarizes the number of months the issuer/security will remain in the index post various events:

Event for Exclusion	No of months to be retained in the index
Rating downgrade	1

Examples:

- Any issuer that undergoes a rating downgrade in the first two months of a quarter (outside the rating criteria of the index) while it is a part of an index, will be removed from the index at the end of the quarter. However, if the downgrade happens in the third month of the quarter, the security will remain in the index for an additional month.

For instance, if there is a rating downgrade in January or February, it will be removed at the end of March, whereas if there is a rating downgrade in March, it will be removed at the end of April. However, such an issuer will be considered to be a part of the index that represents the rating bucket to which it is downgraded in the April rebalancing (next quarter rebalancing)
- In case of rating upgrade mid quarter, the issuer is removed from the index without any replacement by the end of the month in which it is identified as rating upgrade. The weight of the remaining securities is recalculated accordingly.
- In case of quarter rebalancing, after rollover notice issued to the market, if a new issuer which is not a part of previous rebalancing is downgraded beyond the criteria of the index, then the same is removed immediately with the replacement of the next best liquid issuer. If any issuer is upgraded beyond the criteria of the index post the issuance of the rollover notice then the same is removed immediately with the replacement of the next best liquid issuer.

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
- At reconstitution, an impact cost of 3 bps is incorporated to incoming and outgoing government securities.

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

Weighing Approach/Methodology

- Monthly floating weight approach is being used for securities/asset classes. (The approach will be used for all standard and customised indices unless otherwise stated specifically in the customized requirement)

- Weights shall move with the prices of underlying securities/asset classes and shall be reset monthly. (for hybrid indices the asset allocation to debt and equity will also float on monthly basis based on the asset class performance and will be reset to the stated asset allocation at the month end rebalancing date)
- Other than the CRISIL 10 Year Gilt Index & CRISIL Liquid Fund Index, the cash generated due to coupon payment or part redemption will be carried in all the indices and reinvested along with the monthly reset date of weights as this would mean no transactions between rebalancing periods and would improve replicability.

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
- Amount outstanding of new security should be minimum of Rs. 24,000 Crore
- The average traded volume of new security as a percentage of old, during last 7 working days, should be a minimum of 50%
- 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	1-Sep-01	31-Jan-02
IN0020000066	11.03% CGL 2012	18-Jul-12	1-Feb-02	19-May-02
IN0020020056	07.40% CGL 2012	3-May-12	20-May-02	31-Dec-02
IN0020010032	09.81% CGL 2013	30-May-13	1-Jan-03	31-Aug-03
IN0020020122	07.27% CGL 2013	3-Sep-13	1-Sep-03	31-Dec-03
IN0020020049	07.37% CGL 2014	16-Apr-14	1-Jan-04	31-Dec-04
IN0020020130	07.38% CGL 2015	3-Sep-15	1-Jan-05	12-Apr-06

ISIN	Benchmark Security Name	Maturity	From	To
IN0020060219	07.59% CGL 2016	12-Apr-16	13-Apr-06	1-Jan-07
IN0020010107	08.07% CGL 2017	15-Jan-17	2-Jan-07	18-Jul-07
IN0020020031	07.49% CGL 2017	16-Apr-17	19-Jul-07	4-Sep-07
IN0020070010	07.99% CGL 2017	9-Jul-17	5-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	2-Feb-19	13-Feb-09	13-Jul-09
IN0020090042	06.90% CGL 2019	13-Jul-19	14-Jul-09	2-Nov-09
IN0020020171	06.35% CGL 2020	2-Jan-20	3-Nov-09	9-May-10
IN0020100015	07.80% CGL 2020	3-May-20	10-May-10	10-Apr-11
IN0020110022	07.80% CGL 2021	11-Apr-21	11-Apr-11	7-Nov-11
IN0020110030	08.79% CGL 2021	8-Nov-21	8-Nov-11	1-Jul-12
IN0020120013	08.15% CGL 2022	11-Jun-22	2-Jul-12	24-Jun-13
IN0020130012	07.16% CGL 2023	20-May-23	25-Jun-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	8-Feb-16
IN0020150093	07.59% GS 2026	11-Jan-26	9-Feb-16	4-Oct-16
IN0020160035	06.97% GS 2026	6-Sep-26	5-Oct-16	19-Jun-17
IN0020170026	06.79% GS 2027	15-May-27	20-Jun-17	1-Feb-18
IN0020170174	07.17% CGL 2028	8-Jan-28	2-Feb-18	4-Mar-19
IN0020180454	7.26% GS 2029	14-Jan-29	5-Mar-19	17-Nov-19
IN0020190362	06.45% CGL 2029	7-Oct-29	18-Nov-19	14-Jun-20
IN0020200070	5.79% GS 2030	11-May-30	15-Jun-20	24-Aug-20
IN0020200153	5.77% GS 2030	3-Aug-30	25-Aug-20	18-Jan-20
IN0020200294	5.85% GS 2030	1-Dec-30	19-Jan-21	26-Jul-21
IN0020210095	6.10% GS 2031	12-Jul-31	27-Jul-21	07-Feb-22
IN0020210244	6.54% GS 2032	17-Jan-2032	08-Feb-22	11-Sep-22
IN0020220060	07.26% CGL 2032	22-Aug-32	12-Sep-22	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.
- At reconstitution, an impact cost of 3 bps is incorporated to the incoming and outgoing securities.

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 primary market issuances, secondary market trades and holdings for A1+ rated CDs
- Based on the issuance data of the previous fortnight, a maximum of 10 issuers are shortlisted based on their issuance amount in the data period.
- For each of the shortlisted issuers, the security (except for floating rate/mibor link securities) with the highest residual maturity is selected.
- In case, the number of securities shortlisted using primary issuance data falls short of 10, remaining issuers are identified based on the secondary market trades data during the data period.
- Based on the secondary traded data of the previous fortnight, the remaining number of issuers are shortlisted based on their traded volume in the data period.
- For each of the shortlisted issuers, the security with higher residual maturity is selected.
- In case, the number of securities shortlisted using primary issuance and secondary trades data falls short of 10, the 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 primary issuance, secondary trades and holdings data falls short of 10:
- Remaining issuers are identified from the existing portfolio with a flexible maturity band of -7/+15 (for 1 month CD index: no relaxation, for 2 month CD index: -4/+15, and for 3 month CD index: -6/+15) days around respective tenor.
- If no issuers could be identified from the above steps, indicative yield for A1+ rated CDs of appropriate residual maturities would be used as input for valuation
- 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

- 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

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 18 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 5 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. 6 sectors can be selected in case financial services and HFC sectors both are picked in phase 1. In case the number of securities shortlisted using primary, secondary trades and holdings + outstanding data in phase 1 falls short of minimum no. of sectors or issuers in order to meet cap requirements, then the remaining issuers are identified from the existing portfolio (except for 1 Month CP Index). Sectors and issuers are shortlisted based on higher residual maturity.
- 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 (except for floating

rate/mibor link securities) of each issuer with the highest maturity will be selected in the index.

- Only listed issuers shall be included in the index. An issuer will be considered to be listed if at least one security of such issuer is listed.
- The sector weights would be in close compliance with the restrictions prescribed by the regulator. The security inside each sector will be equally weighted.
- In Phase 1, if due to issuer weight cap requirements (10%), the index falls short of 100% weight, sectors in addition to 6 sectors already selected, will be selected in phase 2 from primary, secondary, and holdings data. Only 1 issuer per additional sector will be selected.
- If sufficient sectors/issuers are not available, then the sector/issuers from the previous rebalancing period will be carried forward.
- If no issuers could be identified from the above steps, indicative yield for A1+ rated CPs of appropriate residual maturities would be used as input for valuation
- 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.
- Issuers having long term conservative rating of AAA/AA+/AA only will be considered.
- Only listed issuers shall be included in the index. An issuer will be considered to be listed if at least one security of such issuer is listed.
- 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.
- Issuers having long term conservative rating of AAA/AA+/AA only will be considered.
- 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.

CRISIL AAA/AA & AA+ FMP Index

Features

- Base Date for the Index: 4th April 2021
- 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
- Index constituents are held till maturity

Key Characteristics

- **Liquidity:** The indices seeks to capture the movement of a portfolio comprising liquid AAA/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.

Maturity Buckets:

- Securities with the residual maturities between 3 - 3.5 years*

Methodology

- Up-to top 12 issuers are identified at the inception by using a consistent liquidity score based on the following parameters analysed :
 - Volume traded: 70%
 - No of days traded: 15%
 - No of trades: 15%
- The index will be held till maturity and no rebalancing will be done mid period.
- The security of the selected issuers with residual maturity between 3 - 3.5 years would be selected to be a part of the index
- The weights to the securities are allocated on the basis amount outstanding of issuer
- 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
- Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO rated bonds)
- In case of rating downgrade, the index will hold the security till its maturity and not rebalance it.

- All cash flows generated in the index will be reinvested in CBLO at the month end.
- The exclusion criteria for selection of credit indices would be the same as the standard indices i.e. Perpetual bonds, Floating rate bonds, Tax free bonds and bonds with single option (call/put) would not form a part of the universe.

**in case no securities are found in 3-3.5 years bucket, the bucket limits will be eased to 2.5-3.5 years*

CRISIL SDL FMP Index

Features:

- Base Date for the Index: 4th April 2021
- 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 held till maturity.

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.

Maturity Buckets:

- Securities with the residual maturities between 3 - 3.5 years*

Methodology :

- Up-to top 12 issuers are selected at the inception based on issuance for last 3 months before the launch of the Index
- The security of the selected issuers with residual maturity between 3 - 3.5 years would be selected to be a part of the index
- The securities in the index will be held till maturity and no rebalancing will be done mid period.
- The weights to the eligible bonds are allocated on the basis amount outstanding of issuer.
- UDAY bonds are kept out of the purview of the selection process.

**in case no securities are found in 3-3.5 years bucket, the bucket limits will be eased to 2.5-3.5 years*

CRISIL Composite FMP Index

Features :

- Base Date the Index: 4th April 2021
- Total Return Index seeking to capture coupon and price return of the underlying portfolio.
- The index portfolio marked-to-market on a daily basis using CRISIL SDL Valuations and CRISIL Bond Valuations.

- Derived index from the following sub-indices:
 - CRISIL AAA FMP Index
 - CRISIL SDL FMP Index

Maturity Buckets:

- Securities with the residual maturities between 3 - 3.5 years*

Objective:

- To track the performance of a composite debt portfolio having a blend of the CRISIL AAA FMP Index (80%) and CRISIL SDL FMP Index (20%)

**in case no securities are found in 3-3.5 years bucket, the bucket limits will be eased to 2.5-3.5 years*

CRISIL Hybrid FMP Index

Features

- Base Date the Index: 4th April 2021
- Total Return Index seeking to capture coupon and price return of the underlying portfolio.
- Debt portion of the index portfolio marked-to-market on a daily basis using CRISIL SDL Valuations and CRISIL Bond Valuations.
- Derived index from the following sub-indices:
 - CRISIL Composite FMP Index
 - S&P BSE 200 TR Index

Maturity Buckets:

- Securities with the residual maturities between 3 - 3.5 years*

Objective:

- To track the performance of an hybrid portfolio having a blend of the S&P BSE 200 TR (20%) and CRISIL Composite FMP Index (80%)

**in case no securities are found in 3-3.5 years bucket, the bucket limits will be eased to 2.5-3.5 years*

CRISIL-IBX Gilt Index – April 2026

CRISIL-IBX Gilt Index – April 2026 seeks to track the performance of gilt issuers with total amount outstanding greater than Rs. 25,000 crores maturing between 1st November 2025 to 30th April 2026. The index shall mature on 30th April 2026.

Asset Allocation

- **Government Bonds: 100%**

Features

- Total Return Index seeking to capture price and coupon returns of the underlying portfolio.
- It's a target date index which follows a roll-down approach.
- The index uses a buy and hold strategy wherein the portfolio of G-sec is held till maturity unless they become ineligible
- Index portfolio marked-to-market on a daily basis using CRISIL Gilt and T-Bills valuations
- Inception Date of Index: 22nd September 2022.

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 the market levels

Methodology

Security Selection:

- Only fixed coupon bearing plain vanilla G-Sec will only be eligible for the index
- All eligible Securities shall be selected on the basis of Amount Outstanding as evaluated during the inception date of the index.
- Minimum Amount Outstanding should be Rs. 25000 crore.

Weighing Approach:

- Weights to individual securities will be calculated in the ratio of amount outstanding (30% weightage) and liquidity score (70% weightage). The weights may vary on account of relative price movements
- Liquidity score will be calculated based on the volume traded (70%), number of trades (15%) and days traded (15%) in the previous quarter
- Weights will be reset during the annual rebalancing

Rebalancing and review:

- The securities shall be rebalanced every 6 months and the relative weights of the Government securities will change due to price movement and will be reset during the half-yearly rebalancing.
- Eligible securities will be added on a half-yearly basis and weights will be redistributed based on ratio of amount outstanding (30% weightage) and liquidity score (70% weightage).
- Any cash flows accruing to the index on account of coupon cash flows, part redemption of the security or securities, will be reinvested on the same day in the index in the proportion of existing weights.
- As the index includes securities that shall mature during the 6 month period ending on the final maturity date of the index, any proceeds from the redemption of securities prior to the final maturity date of the index shall be reinvested according to following waterfall approach –
 - The proceeds from security redemption will be reinvested in the longest maturity outstanding government security issued by the same issuer and maturing on or just before the index maturity date.
 - In case a replacement in the form of another outstanding government security cannot be found for reinvestment then the proceeds from such redemption shall be reinvested in the remaining portfolio on the same date in the proportion of the existing weights
 - In case due to any reason, it is not possible to meet the requirements stated in point a and b above, then the proceeds from such redemption shall be reinvested in a T-Bill maturing on or just before the index maturity date.
 - If the last outstanding security (including T-Bill) in the index matures before the final index maturity date, all redemption proceeds shall be assumed to be re-invested in The Clearing Corporation of India Ltd.'s (CCIL) TREPS overnight rate for any subsequent days till the maturity of the index.
- The effective date of the above rebalancing shall be first working day of the month or the quarter.
- Any index having maturity date on a weekend (Saturday and Sunday) or on a holiday, or on a unplanned market off, will mature on the next working day.'

Portfolio as on 22 September, 2022

ISIN	Instrument name	Final Maturity Date	Amount Outstanding	Weights
IN0020150093	7.59% GS 2026	11-Jan-26	119000	29.89%
IN0020190016	7.27% GS 2026	8-Apr-26	60249	11.66%
IN0020200278	5.15% GS 2025	9-Nov-25	116465	16.37%
IN0020210012	5.63% GS 2026	12-Apr-26	149503	42.08%

Portfolio as on 01 October 2022

ISIN	Instrument name	Final Maturity Date	Amount Outstanding	Weights
IN0020150093	7.59% GS 2026	11-Jan-26	119000	30.27%
IN0020190016	7.27% GS 2026	8-Apr-26	60249	11.43%
IN0020200278	5.15% GS 2025	9-Nov-25	116465	15.18%
IN0020210012	5.63% GS 2026	12-Apr-26	149503	43.12%

Index Computation Formula

Calculation formulae:

- Today's Index value = One day prior to rebalancing day Index value* (1 + Month to date index return)
- **For indices having underlying securities as constituent: Month to date index return = $\sum W_i \times R_i$**
 - ❖ Where W_i is the weight of security at the beginning of rebalancing period

- ❖ $R_i = \left\{ \frac{\text{Today's gross price of security } i + \text{Coupon cash flow received in security } i \text{ till date from the beginning of rebalancing period} + \text{redemption cash flow received in security } i \text{ till date from the beginning of rebalancing period}}{\text{Beginning of the rebalancing period Gross price of security } i} \right\} - 1$
- **For composite indices: Month to date index return = $\sum W_i \times R_i$**
 - ❖ Where W_i is the weight of sub index at the beginning of rebalancing period
 - ❖ $R_i = \left\{ \frac{\text{Today's index value of sub index } i}{\text{Beginning of the period index values of sub index } i} \right\} - 1$
- For CRISIL Liquid Fund Index
 - ❖ Redemption cash flow received in security i till date from the beginning of rebalancing period = $\left(\frac{\text{Today's index value of CRISIL Overnight Fund AI Index}}{\text{Index value of CRISIL Overnight Fund AI Index on the date of cash flow}} \right) * \text{Redemption cash flow received}$

Index Restatement Policy

CRISIL at its discretion may choose to recalculate index values in the event one of the following issues has occurred:

1. Change in valuation levels/data - change in the valuation of underlying constituent will lead to change in the index values and hence the same need to be restated. Similarly change in the data provided by vendor for indices which use these data for directly computing index values or rebalance constituents may lead to change in index values.
2. Incorrect calculation due to manual/process error – The incorrect calculation may be due to manual error by the analyst for indices or process error. Such errors may lead to incorrect index values which may be restated.
3. Incorrect application of methodology – The index computation approach if applied incorrectly may lead to different constituents/weights than actual case and leading to incorrect index values.

All above changes that impact the index values may be recomputed through the decision made by the criteria committee. The criteria committee will take in to consideration the materiality of the impact or disruption resulting from the potential recalculation is considered when making any such decision. In the event CRISIL chooses to recalculate an index, it shall do so within a reasonable time frame following the detection and review of the issue. If it is determined that an index will be recalculated, the following steps will be taken upon completion of the recalculation:

- All impacted delivery files are regenerated and sent to all clients
- Clients using the data are informed via email and/or CRISIL webpage.

CRISIL Indices – Cessation Policy

A periodic review of criteria is carried out to ensure that the indices to ensure the representativeness and relevance of the benchmarks. Accordingly CRISIL may decide to discontinue creation of an index on account of following reasons:

- Non availability of underlying instruments that may be eligible for the index
- Regulatory policies
- CRISIL's internal assessment of index appropriateness
- Commercial non viability
- Data unavailability due to vendor issues

The process to be followed before cessation of benchmark is stated below:

- During the annual review of indices, the commercial viability of the indices may be evaluated. Additionally, if required such review may be conducted in the interim period as well for any specific index based on market feedback and other conditions.
- During any of such review, reason for the benchmark cessation shall be determined and presented before the criteria committee. Following pointers shall be taken into consideration during criteria committee discussion:
 - Reason for cessation
 - Availability of the alternatives
 - Feedback of the index subscribers
- A reasonable advanced notice shall be put up on CRISIL website before the benchmark cessation effective date. The extent of the notice could vary depending on the subscriber feedback, basis the criteria committee discretion or viability of continuing the benchmark during the advanced notice period. Less than 1 month notice shall be given in following circumstances:
 - Unavailability of underlying instruments that may be eligible for the index and inability to create an alternative benchmark to serve the objective
 - Breach of contract by the underlying data provider and inability to ascertain an alternative data source

Managing Uncertain Events

Certain external events can cause disruption with regards to index construction leading to a delay in our daily dissemination activities or rebalancing related activities. We have listed below the probable disruptions and the action plan to be carried out in case of such disruptions occurring on account of uncertain events.

1. Delay in the daily dissemination of indices:- The chosen course of action of CRISIL Indices will depend on its analysis of the circumstances pertaining at the time and the respective source of input which is unavailable. CRISIL

Indices as a process has a well-defined BCP in place that is tested periodically. CRISIL has also accessed the BCP of all the data vendors that contribute to index creation.

2. Delay in Rebalancing activities due to unavailability of traded/issuance data from vendor:- Chances of a delay in rebalancing activities are very rare mainly because there is a buffer time between the rebalancing effective dates and the data receiving dates and hence, such gap or buffer, may avoid any kind of disruptions occurring on account of uncertain events. However in case of such delays, call will be taken based on criteria committee members' discussion and analysis of the situation to decide the best course of action.

Market Feedback

It is our endeavour to ensure that all CRISIL indices are relevant for the market participants. In order to ensure this, ongoing feedback is sought from the users on the index construction methodology. The feedback forms a key input for criteria review committee discussions.

Limitation

Fixed income instruments are thinly traded and the trade-off between liquidity and representation needs to be addressed. Also on account of similar reason, pricing of the underlying securities of the index is not always based on observed prices in the market.

Criteria Review and New Product Launch

In our endeavour to keep the indices representative and replicable, CRISIL Indices reviews the criteria for index construction on an annual & a semi-annual basis. In the annual criteria review the primary agenda is to revisit at the weights to sub-indices in the composite indices. These are arrived at keeping in mind the issuance trends, outstanding numbers, and other constraints defined by regulation. In the semi-annual criteria review only the relative weights of money market instruments are reviewed and modified. Any other changes in index criteria based on market developments, structural changes in the markets or market feedback are reviewed on an ongoing basis. Any exercise of expert judgment is done through criteria committee and the same is recorded in the criteria committee minutes, notes or emails. All the changes to the criteria are communicated in advance on CRISIL Indices webpage (<https://www.crisil.com/en/home/what-we-do/financial-products/indices.html>).

All decisions with respect to the launch of new indices and criteria modifications/ cessation of existing indices are taken by the Criteria Committee. The role of Criteria Committee and criteria for selection of members are predefined and reviewed periodically.

The criteria committee while taking the criteria related decisions take the following factors into consideration as and when relevant:

- Market statistics:
 - Issuance trends
 - Liquidity trends
 - Portfolio holding patterns
- Regulatory requirements for the relevant industry
- Market feedback wherever necessary
- Index construction principles

Dissemination of Indices

All CRISIL standard & customised index values and constituent details are to be disseminated to the clients on T+0/T+1 basis via email, SFTP uploads, API setup and web upload.

The timeline for deliverables are as follows:

- The index values are sent on T+0 basis (same working day) before 11:59 pm.
- Constituent Details are sent on a T+1 basis (next working day) before 11:59 pm.
- In case of debt market holidays, index values are sent before 05:00 pm of the next working day and constituent details before 11:59 pm of the next working day.
- Index values for CRISIL Overnight Fund AI Index and CRISIL Liquid Fund Index for debt market holidays are sent in advance i.e. on the working day before the debt market off. Eg. If 2nd Jan 2021 is a market off then index values are sent on 1st Jan 2021.

Rebalancing Calendar

Month	Securities	Effective Date
January	Gilt	2 nd January 2023
	SDL	2 nd January 2023
	CP-CD	2 nd January 2023
	Bonds	2 nd January 2023
	FORTNIGHT	
	SDL	16 th January 2023
	CP-CD	16 th January 2023
February	Gilt	1 st February 2023
	SDL	1 st February 2023
	CP-CD	1 st February 2023
	Bonds	1 st February 2023
	FORTNIGHT	
	SDL	15 th February 2023
	CP-CD	15 th February 2023
March	Gilt	1 st March 2023
	SDL	1 st March 2023
	CP-CD	1 st March 2023
	Bonds	1 st March 2023
	FORTNIGHT	
	SDL	15 th March 2023
	CP-CD	15 th March 2023
April	Gilt	3 rd April 2023
	SDL	3 rd April 2023
	CP-CD	3 rd April 2023
	Bonds	3 rd April 2023
	FORTNIGHT	
	SDL	17 th April 2023
	CP-CD	17 th April 2023
May	Gilt	2 nd May 2023
	SDL	2 nd May 2023
	CP-CD	2 nd May 2023
	Bonds	2 nd May 2023
	FORTNIGHT	
	SDL	15 th May 2023
	CP-CD	15 th May 2023
June	Gilt	1 st June 2023
	SDL	1 st June 2023
	CP-CD	1 st June 2023
	Bonds	1 st June 2023
	FORTNIGHT	
	SDL	15 th June 2023
	CP-CD	15 th June 2023

Month	Securities	Effective Date
July	Gilt	3 rd July 2023
	SDL	3 rd July 2023
	CP-CD	3 rd July 2023
	Bonds	3 rd July 2023
	FORTNIGHT	
	SDL	17 th July 2023
	CP-CD	17 th July 2023
August	Gilt	1 st August 2023
	SDL	1 st August 2023
	CP-CD	1 st August 2023
	Bonds	1 st August 2023
	FORTNIGHT	
	SDL	17 th August 2023
	CP-CD	17 th August 2023
September	Gilt	1 st September 2023
	SDL	1 st September 2023
	CP-CD	1 st September 2023
	Bonds	1 st September 2023
	FORTNIGHT	
	SDL	15 th September 2023
	CP-CD	15 th September 2023
October	Gilt	3 rd October 2023
	SDL	3 rd October 2023
	CP-CD	3 rd October 2023
	Bonds	3 rd October 2023
	FORTNIGHT	
	SDL	16 th October 2023
	CP-CD	16 th October 2023
November	Gilt	1 st November 2023
	SDL	1 st November 2023
	CP-CD	1 st November 2023
	Bonds	1 st November 2023
	FORTNIGHT	
	SDL	16 th November 2023
	CP-CD	16 th November 2023
December	Gilt	1 st December 2023
	SDL	1 st December 2023
	CP-CD	1 st December 2023
	Bonds	1 st December 2023
	FORTNIGHT	
	SDL	15 th December 2023
	CP-CD	15 th December 2023

Risk-o-meter as on 28th February 2023

Sr. No.	List of Indices	Riskometer Score	Riskometer
1	CRISIL 1 Year CD Index	2.10	Moderate
2	CRISIL 1 Year CP Index	4.33	High
3	CRISIL 1 Year T-Bill Index	1.33	Low to Moderate
4	CRISIL 10 Year Gilt Index	2.67	Moderate
5	CRISIL 182 Day T-Bill Index	1.00	Low
6	CRISIL 2 Month CD Index	2.30	Moderate
7	CRISIL 2 Month CP Index	3.73	Moderately High
8	CRISIL 3 Month CD Index	2.90	Moderate
9	CRISIL 3 Month CP Index	2.60	Moderate
10	CRISIL 6 Month CD Index	2.50	Moderate
11	CRISIL 6 Month CP Index	3.71	Moderately High
12	CRISIL 91 Day T-Bill Index	1.00	Low
13	CRISIL A Medium term Bond Index	7.39	Very High
14	CRISIL A Medium to Long Term Bond Index	7.70	Very High
15	CRISIL A Short Term Bond Index	6.97	Very High
16	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	3.31	Moderately High
17	CRISIL AA and AA+ Long Term Bond Index	3.85	Moderately High
18	CRISIL AA and AA+ Medium Term Bond Index	3.52	Moderately High
19	CRISIL AA and AA+ Short Term Bond Index	3.60	Moderately High
20	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3.55	Moderately High
21	CRISIL AA Long Term Bond Index	4.31	High
22	CRISIL AA- Long Term Bond Index	5.38	Very High
23	CRISIL AA Medium Term Bond Index	4.13	High
24	CRISIL AA- Medium Term Bond Index	5.32	Very High
25	CRISIL AA Short Term Bond Index	4.00	Moderately High
26	CRISIL AA- Short Term Bond Index	4.60	High
27	CRISIL AA+ Long Term Bond Index	3.57	Moderately High
28	CRISIL AA+ Medium Term Bond Index	3.33	Moderately High
29	CRISIL AA+ Short Term Bond Index	2.92	Moderate
30	CRISIL AAA 1 to 3 Year Short Term Bond Index	1.82	Low to Moderate
31	CRISIL AAA Long Term Bond Index	2.82	Moderate
32	CRISIL AAA Medium Term Bond Index	2.52	Moderate
33	CRISIL AAA Short Term Bond Index	1.80	Low to Moderate
34	CRISIL AAA up to 1 Year Short Term Bond Index	1.54	Low to Moderate
35	CRISIL Banking and PSU Debt Index	2.27	Moderate
36	CRISIL Composite AA Long Term Bond Index	4.14	High
37	CRISIL Composite AA Medium Term Bond Index	4.12	High
38	CRISIL Composite AA Short Term Bond Index	3.71	Moderately High

Sr. No.	List of Indices	Riskometer Score	Riskometer
39	CRISIL Composite Bond Fund Index	2.57	Moderate
40	CRISIL Composite CD Index	2.55	Moderate
41	CRISIL Composite CP Index	3.04	Moderately High
42	CRISIL Composite Credit Risk Index	3.86	Moderately High
43	CRISIL Composite Gilt Index	2.66	Moderate
44	CRISIL Composite T-Bill Index	1.09	Low to Moderate
45	CRISIL Corporate Bond Composite Index	2.46	Moderate
46	CRISIL Dynamic Debt Index	2.68	Moderate
47	CRISIL Dynamic Gilt Index	2.66	Moderate
48	CRISIL FPI Index	2.69	Moderate
49	CRISIL Liquid Fund Index	1.39	Low to Moderate
50	CRISIL Long Term Corporate Bond Index	2.86	Moderate
51	CRISIL Long Term Debt Index	2.81	Moderate
52	CRISIL Long Term Gilt Index	2.66	Moderate
53	CRISIL Low Duration Debt Index	2.48	Moderate
54	CRISIL Medium Term Corporate Bond Index	2.61	Moderate
55	CRISIL Medium Term Credit Risk Index	3.73	Moderately High
56	CRISIL Medium Term Debt Index	2.59	Moderate
57	CRISIL Medium Term Gilt Index	2.66	Moderate
58	CRISIL Medium To Long Term Banking Debt Index	3.74	Moderately High
59	CRISIL Medium To Long Term Debt Index	2.76	Moderate
60	CRISIL Medium to Long Term PSU Debt Index	2.71	Moderate
61	CRISIL Money Market Index	2.41	Moderate
62	CRISIL Money Market Index-Insurance	1.95	Low to Moderate
63	CRISIL Overnight Fund A-I Index	1.00	Low
64	CRISIL Short Term Bond Fund Index	2.35	Moderate
65	CRISIL Short Term Corporate Bond Index	2.00	Low to Moderate
66	CRISIL Short Term Credit Risk Index	3.53	Moderately High
67	CRISIL Short Term Gilt Index	2.00	Low to Moderate
68	CRISIL Short Term PSU Debt Index	1.33	Low to Moderate
69	CRISIL Ultra Short Term Debt Index	2.58	Moderate
70	CRISIL Up to 91-Day CD Index	1.06	Low to Moderate
71	CRISIL Up to 91-Day CP Index	1.95	Low to Moderate
72	CRISIL upto 91 Day CP Index-A	1.39	Low to Moderate
73	CRISIL upto 91 Day CD Index-A	1.19	Low to Moderate
74	CRISIL upto 91 Day CD Index-B	2.59	Moderate
75	CRISIL upto 91 Day CP Index-B	2.57	Moderate
76	CRISIL upto 365 Day CD index-A	1.50	Low to Moderate
77	CRISIL upto 365 Day CP Index-A	1.65	Low to Moderate
78	CRISIL upto 365 Day CD index-B	2.65	Moderate
79	CRISIL upto 365 Day CP Index-B	2.60	Moderate
80	CRISIL upto 365 Day CD Index-C	5.94	Very High
81	CRISIL upto 365 Day CP Index-C	3.71	Moderately High

Sr. No.	List of Indices	Riskometer Score	Riskometer
82	CRISIL Short Term Banking Debt Index	2.25	Moderate
83	CRISIL 1 Month CD Index	2.80	Moderate
84	CRISIL 1 Month CP Index	3.67	Moderately High
85	CRISIL 10 Year SDL Index	2.67	Moderate
86	CRISIL 1 Month T-bill Index	1.00	Low
87	CRISIL 2 Month T-bill Index	1.00	Low
88	CRISIL Arbitrage Index	0.42	Low
89	CRISIL Equity Savings Index	3.01	Moderately High
90	CRISIL Hybrid 35+65 - Aggressive Index	5.27	Very High
91	CRISIL Hybrid 85+15 - Conservative Index	3.18	Moderately High
92	CRISIL Short Term Debt Hybrid 60+40 Fund Index	4.09	High
93	CRISIL Short Term Debt Hybrid 75+25 Fund Index	3.43	Moderately High
94	CRISIL Hybrid 50+50 - Moderate Index	4.64	High
95	CRISIL Hybrid 65+35 - Conservative Index	4.01	High
96	CRISIL Hybrid 25+75 - Aggressive Index	5.69	Very High
97	CRISIL Hybrid 75+25 - Conservative Index	3.60	Moderately High
98	CRISIL Liquid Fund AI Index	1.20	Low to Moderate
99	CRISIL Liquid Fund BI Index	1.66	Low to Moderate
100	CRISIL Low Duration Fund AI Index	1.61	Low to Moderate
101	CRISIL Low Duration Fund BI Index	2.23	Moderate
102	CRISIL Low Duration Fund CI Index	3.87	Moderately High
103	CRISIL Short Duration Fund All Index	1.99	Low to Moderate
104	CRISIL Short Duration Fund BII Index	2.71	Moderate
105	CRISIL Short Duration Fund CII Index	5.24	Very High
106	CRISIL Medium Duration Fund AIII Index	2.46	Moderate
107	CRISIL Medium Duration Fund BIII Index	2.95	Moderate
108	CRISIL Medium Duration Fund CIII Index	4.64	High
109	CRISIL Medium to Long Duration Fund AIII Index	2.67	Moderate
110	CRISIL Medium to Long Duration Fund BIII Index	3.21	Moderately High
111	CRISIL Medium to Long Duration Fund CIII Index	4.66	High
112	CRISIL Long Duration Fund AIII Index	2.74	Moderate
113	CRISIL Credit Risk Fund CII Index	4.45	High
114	CRISIL Credit Risk Fund CIII Index	4.68	High
115	CRISIL Corporate Bond Fund BII Index	2.70	Moderate
116	CRISIL Corporate Bond Fund BIII Index	3.14	Moderately High
117	CRISIL Dynamic Bond Fund AIII Index	2.67	Moderate
118	CRISIL Dynamic Bond Fund BIII Index	3.21	Moderately High
119	CRISIL Dynamic Bond Fund CIII Index	4.66	High
120	CRISIL Money Market Fund AI Index	1.44	Low to Moderate
121	CRISIL Money Market Fund BI Index	1.87	Low to Moderate
122	CRISIL Money Market Fund CI Index	3.69	Moderately High
123	CRISIL Ultra Short Duration Fund AI Index	1.53	Low to Moderate
124	CRISIL Ultra Short Duration Fund BI Index	2.22	Moderate

<u>Sr. No.</u>	<u>List of Indices</u>	<u>Riskometer Score</u>	<u>Riskometer</u>
125	CRISIL Ultra Short Duration Fund CI Index	3.85	Moderately High
1	CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	1.67	Low to Moderate
2	CRISIL IBX SDL Index - May 2027	2.33	Moderate
3	CRISIL IBX AAA Index - June 2023	1.48	Low to Moderate
4	CRISIL IBX 50:50 PSU + SDL Index - October 2025	2.00	Low to Moderate
5	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	2.33	Moderate
6	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	1.67	Low to Moderate
7	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	2.33	Moderate
8	CRISIL-IBX Gilt Index - June 2027	2.33	Moderate
9	CRISIL-IBX Gilt Index - April 2028	2.33	Moderate
10	CRISIL IBX Gilt Index - April 2026	2.00	Low to Moderate
11	CRISIL IBX Gilt Index - April 2029	2.67	Moderate
12	CRISIL IBX SDL Index - September 2027	2.33	Moderate
13	CRISIL IBX Gilt Index - June 2036	2.67	Moderate
14	CRISIL IBX Gilt Index - April 2033	2.67	Moderate
15	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	2.67	Moderate
16	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	2.33	Moderate
17	CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	2.33	Moderate
18	CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	2.33	Moderate
19	CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	2.67	Moderate
20	CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	2.67	Moderate
21	CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	2.01	Moderate
22	CRISIL-IBX SDL Index - April 2033	2.67	Moderate
23	CRISIL-IBX SDL Index - June 2027	2.33	Moderate
24	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	2.67	Moderate
25	CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	2.67	Moderate
26	CRISIL Select AAA Corporate Bond Fund Index	1.77	Low to Moderate
27	CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	2.00	Low to Moderate
28	CRISIL-IBX Gilt Index - April 2032	2.67	Moderate
29	CRISIL-IBX AAA Index - March 2024	1.49	Low to Moderate
30	CRISIL-IBX SDL Index - June 2032	2.67	Moderate
31	CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	2.33	Moderate

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, CDs and T-bills.	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 Medium 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 5 years.	31-Mar-02
15	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
16	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
PRC Composite Indices			
17	CRISIL Liquid Fund AI Index	To track the performance of a debt portfolio that includes TREPS, T-bills, and CPs, CDs issued by issuers having long term rating as AAA	31-Mar-02

Sr. No.	Index	Objective	Inception date
18	CRISIL Liquid Fund BI Index	To track the performance of a debt portfolio that includes TREPS, T-bills and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	31-Mar-02
19	CRISIL Money Market Fund AI Index	To track the performance of a money market portfolio comprising of T-bills, and CPs, CDs issued by issuers having long term rating as AAA	1-Jan-95
20	CRISIL Money Market Fund BI Index	To track the performance of a money market portfolio comprising of T-bills, and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	1-Jan-95
21	CRISIL Money Market Fund CI Index	To track the performance of a money market portfolio comprising of T-bills, and CPs and CDs issued by issuers having long term rating as AAA/AA+/AA/AA-/A+/A/A-	1-Jan-95
22	CRISIL Ultra Short Duration Fund AI Index	To track the performance of an ultra-short term debt portfolio comprising of T-bills, AAA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA	1-Jan-97
23	CRISIL Ultra Short Duration Fund BI Index	To track the performance of an ultra-short term debt portfolio comprising of T-bills, AAA/AA+/AA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	1-Jan-97
24	CRISIL Ultra Short Duration Fund CI Index	To track the performance of an ultra-short term debt portfolio comprising of T-bills, AAA/AA+/AA/AA-/A+/A/A- rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA/AA-/A+/A/A-	1-Jan-97
25	CRISIL Low Duration Fund AI Index	To track the performance of low duration debt portfolio comprising of AAA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA	1-Jan-97
26	CRISIL Low Duration Fund BI Index	To track the performance of low duration debt portfolio comprising of AAA/AA+/AA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	1-Jan-97
27	CRISIL Low Duration Fund CI Index	To track the performance of low duration debt portfolio comprising of AAA/AA+/AA/AA-/A+/A/A- rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA/ AA-/A+/A/A-	1-Jan-97
28	CRISIL Short Duration Fund AII Index	To track the performance of a short duration debt portfolio that includes government securities, AAA rated corporate bonds and CPs, CDs issued by issuers having long term rating as AAA	31-Mar-02
29	CRISIL Short Duration Fund BII Index	To track the performance of a short duration debt portfolio that includes government securities, AAA/AA+/AA rated corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	31-Mar-02
30	CRISIL Short Duration Fund CII Index	To track the performance of a short duration debt portfolio that includes government securities, AAA/AA+/AA/AA-/A+/A/A- rated corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA/ AA-/A+/A/A-	31-Mar-02
31	CRISIL Medium Duration Fund AIII Index	To track the performance of a medium term debt portfolio comprising of government securities and AAA rated corporate bonds.	1-Oct-04
32	CRISIL Medium Duration Fund BIII 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
33	CRISIL Medium Duration Fund CIII Index	To track the performance of a medium term debt portfolio comprising of government securities and AAA/AA+/AA/AA-/A+/A/A- rated corporate bonds.	1-Oct-04
34	CRISIL Medium to Long Duration Fund AIII Index	To track the performance of a medium to long term debt portfolio comprising of government securities and AAA rated corporate bonds.	1-Jan-97

Sr. No.	Index	Objective	Inception date
35	CRISIL Medium to Long Duration Fund BIII 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
36	CRISIL Medium to Long Duration Fund CIII Index	To track the performance of a medium to long term debt portfolio comprising of government securities and AAA/AA+/AA/AA-/A+/A/A- rated corporate bonds.	1-Jan-97
37	CRISIL Long Duration Fund AIII Index	To track the performance of a long term debt portfolio comprising of government securities and AAA rated corporate bonds.	1-Oct-04
38	CRISIL Credit Risk Fund CII Index	To track the performance of a credit risk debt portfolio comprising of AAA/AA+/AA/AA-/A+/A/A- rated short term corporate bonds.	31-Mar-02
39	CRISIL Credit Risk Fund CIII Index	To track the performance of a credit risk debt portfolio comprising of AAA/AA+/AA/AA-/A+/A/A- rated medium term corporate bonds.	31-Mar-02
40	CRISIL Corporate Bond Fund BII Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA rated short term corporate bonds	31-Mar-02
41	CRISIL Corporate Bond Fund BIII Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA rated medium term corporate bonds	31-Mar-02
42	CRISIL Dynamic Bond Fund AIII Index	To track the performance of a debt portfolio that includes government securities and AAA rated corporate bonds across maturities	31-Mar-02
43	CRISIL Dynamic Bond Fund BIII 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
44	CRISIL Dynamic Bond Fund CIII Index	To track the performance of a debt portfolio that includes government securities and AAA/AA+/AA/AA-/A+/A/A- rated corporate bonds across maturities	31-Mar-02
Gilt Indices			
45	CRISIL Dynamic Gilt Index	To track the performance of a portfolio comprising of most liquid government securities without any maturity constraints.	1-Jan-97
46	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
47	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
48	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
49	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
50	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			
51	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
52	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
53	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
54	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

Sr. No.	Index	Objective	Inception date
55	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
56	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
57	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
58	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
59	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
60	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
61	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
62	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
63	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
64	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
65	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
66	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
67	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
68	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
69	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
70	CRISIL A Medium Term Bond Index	To track the performance of a short-term debt portfolio consisting of A rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
71	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
72	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
73	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

Sr. No.	Index	Objective	Inception date
74	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
75	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			
76	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
77	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
78	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
79	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
80	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
81	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
82	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
83	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
84	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
85	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			
86	CRISIL Overnight Fund AI Index	To track the performance of a money market portfolio with a 100% allocation to TREPS	17-Sep-03
87	CRISIL 1 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 1 month	31-Mar-02
88	CRISIL 2 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 2 months	31-Mar-02
89	CRISIL 3 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 3 months	31-Mar-02
90	CRISIL 6 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 6 months	31-Mar-02
91	CRISIL 1 Year CD Index	To track the performance of a portfolio of CDs with residual maturity around 1 year	31-Mar-02
92	CRISIL Composite CD Index	To track the performance of a portfolio of CDs across maturities	30-Sep-10
93	CRISIL Up to 91-Day CD Index	To track the performance of a portfolio of CDs with residual maturity up to 91 days	2-Apr-20
94	CRISIL 1 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 1 month	31-Mar-02

Sr. No.	Index	Objective	Inception date
95	CRISIL 2 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 2 months	31-Mar-02
96	CRISIL 3 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 3 months	31-Mar-02
97	CRISIL 6 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 6 months	31-Mar-02
98	CRISIL 6 Month CP Rate Index	To track the performance of a portfolio of most recently issued A1+ rated 6 month CP	30-Apr-07
99	CRISIL 1 Year CP Index	To track the performance of a portfolio of CPs with residual maturity around 1 year	31-Mar-02
100	CRISIL Composite CP Index	To track the performance of a portfolio of CPs across maturities	30-Apr-07
101	CRISIL Up to 91-Day CP Index	To track the performance of a portfolio of CPs with residual maturity up to 91 days	2-Apr-20
102	CRISIL Upto 91 Day CD Index - A	To track the performance of a portfolio of CDs issued by issuers having long term rating as AAA with residual maturity up to 91 days	14-Jul-17
103	CRISIL Upto 91 Day CD Index - B	To track the performance of a portfolio of CDs issued by issuers having long term rating as AA+/AA with residual maturity up to 91 days	14-Jul-17
104	CRISIL Upto 91 Day CP Index – A	To track the performance of a portfolio of CPs issued by issuers having long term rating as AAA with residual maturity up to 91 days	14-Jul-17
105	CRISIL Upto 91 Day CP Index - B	To track the performance of a portfolio of CPs issued by issuers having long term rating as AA+/AA with residual maturity up to 91 days	14-Jul-17
106	CRISIL Upto 365 Day CD Index - A	To track the performance of a portfolio of CDs issued by issuers having long term rating as AAA with residual maturity up to 365 days	14-Jul-17
107	CRISIL Upto 365 Day CD Index - B	To track the performance of a portfolio of CDs issued by issuers having long term rating as AA+/AA with residual maturity up to 365 days	14-Jul-17
108	CRISIL Upto 365 Day CD Index - C	To track the performance of a portfolio of CDs issued by issuers having long term rating as AA-/A+/A/A- with residual maturity up to 365 days	14-Jul-17
109	CRISIL Upto 365 Day CP Index - A	To track the performance of a portfolio of CPs issued by issuers having long term rating as AAA with residual maturity up to 365 days	14-Jul-17
110	CRISIL Upto 365 Day CP Index - B	To track the performance of a portfolio of CPs issued by issuers having long term rating as AA+/AA with residual maturity up to 365 days	14-Jul-17
111	CRISIL Upto 365 Day CP Index - C	To track the performance of a portfolio of CPs issued by issuers having long term rating as AA-/A+/A/A- with residual maturity up to 365 days	14-Jul-17
112	CRISIL 1 Month T-bill Index	To track the performance of 1 Month T-Bill	31-Mar-02
113	CRISIL 2 Month T-bill Index	To track the performance of 2 Month T-Bill	31-Mar-02
114	CRISIL 91 Day T-bill Index	To track the performance of the 'on-the-run' 91 Day T-Bill	1-Jan-95
115	CRISIL 182 day T-Bill Index	To track the performance of the 'on-the-run' 182 Day T-Bill	31-Mar-02
116	CRISIL 1 Year T-bill Index	To track the performance of the 'on-the-run' 1 Year T-Bill	1-Jan-95
117	CRISIL Composite T-Bill Index	To track the performance of T-Bills across maturities	8-Apr-05
118	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

Sr. No.	Index	Objective	Inception date
119	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			
120	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
121	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
122	CRISIL Liquid Fund Dollar Index	To track the performance of CRISIL Liquid Fund Index (CRISIL Liquifex) converted in USD denomination	31-Mar-02
123	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
124	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
125	CRISIL 10 Year Gilt Dollar Index	To track the performance of CRISIL 10 Year Gilt Index converted in USD denomination	1-Sep-01
126	CRISIL Gilt Dollar Index	To track the performance of CRISIL Gilt Index converted in USD denomination	25-Aug-98
127	CRISIL FPI Dollar Index	To capture the performance of CRISIL FPI Index in USD denomination	31-Aug-11
Banking and PSU Indices			
128	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
129	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
130	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
131	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
132	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			
133	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
SDL Indices			
134	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			
135	CRISIL Broad Based Gilt Index	To track the performance of a portfolio comprising of all government securities, across maturities.	1-Oct-04
136	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.	1-Oct-04

Sr. No.	Index	Objective	Inception date
137	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.	1-Oct-04
138	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.	1-Oct-04
Target Date Indices			
139	CRISIL AAA FMP Index	To track the performance of a portfolio comprising liquid AAA rated corporate bonds with residual maturity between 3-3.5 years.	5-Apr-21
140	CRISIL AA & AA+ FMP Index	To track the performance of a portfolio comprising liquid AA+ & AA rated corporate bonds with residual maturity between 3-3.5 years.	5-Apr-21
141	CRISIL SDL FMP Index	To track the performance of a portfolio comprising of most liquid SDL Bonds with the residual maturity between 3-3.5 years.	5-Apr-21
142	CRISIL Composite FMP Index	To track the performance of a composite debt portfolio having a blend of the CRISIL AAA FMP Index (80%) and CRISIL SDL FMP Index (20%)	5-Apr-21
143	CRISIL Hybrid FMP Index	To track the performance of an hybrid portfolio having a blend of the S&P BSE 200 TR (20%) and CRISIL Composite FMP Index (80%)	5-Apr-21

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