

# CRISIL Indices

Factsheet

April 02, 2024

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## Table of Contents

CRISIL Indices .....	1
Constituent Details -02 April 2024.....	3
Portfolio Parameters - 02 April 2024 .....	149
Composite Index Weights.....	153
Features and Methodology .....	164
Weighing Approach/Methodology .....	171
Index Computation Formula.....	187
Index Restatement Policy.....	188
CRISIL Indices - Cessation Policy.....	189
Managing Uncertain Events.....	189
Market Feedback .....	191
Limitation .....	192
Criteria Review and New Product Launch .....	193
Dissemination of Indices .....	193
Rebalancing Calendar.....	195
Risk-o-meter as on 31 <sup>st</sup> March 2024.....	197
List of CRISIL Indices - Objectives and Inception Dates .....	202

## Constituent Details –02 April 2024

The securities that would form a part of the indices with effect from 02 April 2024 are as follows:

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Dynamic Gilt Index	1	IN0020230085	Central Government	14-Aug-33	7.18%	11.57%
CRISIL Dynamic Gilt Index	2	IN0020230077	Central Government	24-Jul-37	7.18%	9.90%
CRISIL Dynamic Gilt Index	3	IN0020230044	Central Government	12-Jun-63	7.25%	13.13%
CRISIL Dynamic Gilt Index	4	IN0020230101	Central Government	23-Oct-28	7.37%	3.63%
CRISIL Dynamic Gilt Index	5	IN0020230051	Central Government	19-Jun-53	7.30%	9.10%
CRISIL Dynamic Gilt Index	6	IN0020220011	Central Government	18-Apr-29	7.10%	9.13%
CRISIL Dynamic Gilt Index	7	IN0020230010	Central Government	10-Apr-28	7.06%	6.39%
CRISIL Dynamic Gilt Index	8	IN0020210244	Central Government	17-Jan-32	6.54%	8.98%
CRISIL Dynamic Gilt Index	9	IN0020220037	Central Government	20-Jun-27	7.38%	8.18%
CRISIL Dynamic Gilt Index	10	IN0020230135	Central Government	13-Nov-30	7.32%	2.76%
CRISIL Dynamic Gilt Index	11	IN0020220151	Central Government	06-Feb-33	7.26%	8.64%
CRISIL Dynamic Gilt Index	12	IN0020220029	Central Government	23-May-36	7.54%	8.58%
CRISIL Composite Gilt Index	1	IN0020230077	Central Government	24-Jul-37	7.18%	12.95%
CRISIL Composite Gilt Index	2	IN0020230044	Central Government	12-Jun-63	7.25%	17.16%
CRISIL Composite Gilt Index	3	IN0020230051	Central Government	19-Jun-53	7.30%	11.89%
CRISIL Composite Gilt Index	4	IN0020230135	Central Government	13-Nov-30	7.32%	3.37%
CRISIL Composite Gilt Index	5	IN0020230085	Central Government	14-Aug-33	7.18%	14.11%
CRISIL Composite Gilt Index	6	IN0020220151	Central Government	06-Feb-33	7.26%	10.53%
CRISIL Composite Gilt Index	7	IN0020230101	Central Government	23-Oct-28	7.37%	5.98%
CRISIL Composite Gilt Index	8	IN0020230010	Central Government	10-Apr-28	7.06%	10.54%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Composite Gilt Index	9	IN0020220037	Central Government	20-Jun-27	7.38%	13.48%
CRISIL Long Term Gilt Index	1	IN0020230077	Central Government	24-Jul-37	7.18%	13.05%
CRISIL Long Term Gilt Index	2	IN0020230044	Central Government	12-Jun-63	7.25%	17.29%
CRISIL Long Term Gilt Index	3	IN0020230051	Central Government	19-Jun-53	7.30%	11.98%
CRISIL Long Term Gilt Index	4	IN0020220029	Central Government	23-May-36	7.54%	11.30%
CRISIL Long Term Gilt Index	5	IN0020220086	Central Government	12-Sep-52	7.36%	12.21%
CRISIL Long Term Gilt Index	6	IN0020220102	Central Government	19-Dec-36	7.41%	11.38%
CRISIL Long Term Gilt Index	7	IN0020210194	Central Government	15-Dec-51	6.99%	11.14%
CRISIL Long Term Gilt Index	8	IN0020210152	Central Government	15-Dec-35	6.67%	11.65%
CRISIL Medium Term Gilt Index	1	IN0020230085	Central Government	14-Aug-33	7.18%	18.06%
CRISIL Medium Term Gilt Index	2	IN0020220011	Central Government	18-Apr-29	7.10%	14.25%
CRISIL Medium Term Gilt Index	3	IN0020210244	Central Government	17-Jan-32	6.54%	14.02%
CRISIL Medium Term Gilt Index	4	IN0020230135	Central Government	13-Nov-30	7.32%	4.31%
CRISIL Medium Term Gilt Index	5	IN0020220151	Central Government	06-Feb-33	7.26%	13.48%
CRISIL Medium Term Gilt Index	6	IN0020220060	Central Government	22-Aug-32	7.26%	13.30%
CRISIL Medium Term Gilt Index	7	IN0020230036	Central Government	17-Apr-30	7.17%	9.26%
CRISIL Medium Term Gilt Index	8	IN0020210095	Central Government	12-Jul-31	6.10%	13.31%
CRISIL Short Term Gilt Index	1	IN0020230101	Central Government	23-Oct-28	7.37%	8.50%
CRISIL Short Term Gilt Index	2	IN0020230010	Central Government	10-Apr-28	7.06%	14.98%
CRISIL Short Term Gilt Index	3	IN0020220037	Central Government	20-Jun-27	7.38%	19.16%
CRISIL Short Term Gilt Index	4	IN0020210186	Central Government	15-Nov-26	5.74%	8.62%
CRISIL Short Term Gilt Index	5	IN0020210012	Central Government	12-Apr-26	5.63%	20.17%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Short Term Gilt Index	6	IN0020200112	Central Government	15-Jun-25	5.22%	15.92%
CRISIL Short Term Gilt Index	7	IN0020230119	Central Government	30-Oct-26	7.33%	5.40%
CRISIL Short Term Gilt Index	8	IN0020230028	Central Government	17-Apr-26	6.99%	7.25%
CRISIL Broad Based Gilt Index	1	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	0.53%
CRISIL Broad Based Gilt Index	2	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	0.57%
CRISIL Broad Based Gilt Index	3	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	0.67%
CRISIL Broad Based Gilt Index	4	IN0020190396	06.18% CGL 2024	04-Nov-24	6.18%	0.81%
CRISIL Broad Based Gilt Index	5	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	0.80%
CRISIL Broad Based Gilt Index	6	IN0020220128	06.89% CGL 2025	16-Jan-25	6.89%	0.12%
CRISIL Broad Based Gilt Index	7	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	0.78%
CRISIL Broad Based Gilt Index	8	IN0020200112	05.22% CGL 2025	15-Jun-25	5.22%	1.20%
CRISIL Broad Based Gilt Index	9	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	0.80%
CRISIL Broad Based Gilt Index	10	IN0020030071	05.97% CGL 2025	25-Sep-25	5.97%	0.17%
CRISIL Broad Based Gilt Index	11	IN0020200278	05.15% CGL 2025	09-Nov-25	5.15%	1.19%
CRISIL Broad Based Gilt Index	12	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	1.19%
CRISIL Broad Based Gilt Index	13	IN0020190016	07.27% CGL 2026	08-Apr-26	7.27%	0.61%
CRISIL Broad Based Gilt Index	14	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	1.52%
CRISIL Broad Based Gilt Index	15	IN0020230028	06.99% CGL 2026	17-Apr-26	6.99%	0.55%
CRISIL Broad Based Gilt Index	16	IN0020120039	08.33% CGL 2026	09-Jul-26	8.33%	0.88%
CRISIL Broad Based Gilt Index	17	IN0020160035	06.97% CGL 2026	06-Sep-26	6.97%	0.91%
CRISIL Broad Based Gilt Index	18	IN0020010081	10.18% CGL 2026	11-Sep-26	10.18%	0.15%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	19	IN0020230119	07.33% CGL 2026	30-Oct-26	7.33%	0.41%
CRISIL Broad Based Gilt Index	20	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	0.65%
CRISIL Broad Based Gilt Index	21	IN0020140060	08.15% CGL 2026 - New 12 Year Govt.Stock	24-Nov-26	8.15%	0.81%
CRISIL Broad Based Gilt Index	22	IN0020060078	08.24% CGL 2027	15-Feb-27	8.24%	1.09%
CRISIL Broad Based Gilt Index	23	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	1.23%
CRISIL Broad Based Gilt Index	24	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	1.45%
CRISIL Broad Based Gilt Index	25	IN0020070036	08.26% CGL 2027	02-Aug-27	8.26%	1.00%
CRISIL Broad Based Gilt Index	26	IN0020070069	08.28% CGL 2027	21-Sep-27	8.28%	0.94%
CRISIL Broad Based Gilt Index	27	IN0020020247	06.01% CGL 2028	25-Mar-28	6.01%	0.15%
CRISIL Broad Based Gilt Index	28	IN0020170174	07.17% CGL 2028	08-Jan-28	7.17%	1.18%
CRISIL Broad Based Gilt Index	29	IN0020230010	07.06% CGL 2028	10-Apr-28	7.06%	1.13%
CRISIL Broad Based Gilt Index	30	IN0020140011	08.60% CGL 2028 -New 14 Year Bond.	02-Jun-28	8.60%	1.08%
CRISIL Broad Based Gilt Index	31	IN0020030022	06.13% CGL 2028	04-Jun-28	6.13%	0.11%
CRISIL Broad Based Gilt Index	32	IN0020230101	07.37% CGL 2028	23-Oct-28	7.37%	0.64%
CRISIL Broad Based Gilt Index	33	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	20-Mar-29	7.59%	1.35%
CRISIL Broad Based Gilt Index	34	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	1.33%
CRISIL Broad Based Gilt Index	35	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	1.62%
CRISIL Broad Based Gilt Index	36	IN0020190362	06.45% CGL 2029	07-Oct-29	6.45%	1.17%
CRISIL Broad Based Gilt Index	37	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	1.22%
CRISIL Broad Based Gilt Index	38	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	1.31%
CRISIL Broad Based Gilt Index	39	IN0020230036	07.17% CGL 2030	17-Apr-30	7.17%	1.05%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	40	IN0020160019	07.61% CGL 2030	09-May-30	7.61%	1.03%
CRISIL Broad Based Gilt Index	41	IN0020200070	05.79% CGL 2030	11-May-30	5.79%	1.14%
CRISIL Broad Based Gilt Index	42	IN0020200153	05.77% CGL 2030	03-Aug-30	5.77%	1.25%
CRISIL Broad Based Gilt Index	43	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	0.67%
CRISIL Broad Based Gilt Index	44	IN0020230135	07.32% CGL 2030	13-Nov-30	7.32%	0.49%
CRISIL Broad Based Gilt Index	45	IN0020200294	05.85% CGL 2030	01-Dec-30	5.85%	1.23%
CRISIL Broad Based Gilt Index	46	IN0020110055	08.97% CGL 2030	05-Dec-30	8.97%	0.96%
CRISIL Broad Based Gilt Index	47	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	1.51%
CRISIL Broad Based Gilt Index	48	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	1.15%
CRISIL Broad Based Gilt Index	49	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	1.59%
CRISIL Broad Based Gilt Index	50	IN0020060086	08.28% CGL 2032	15-Feb-32	8.28%	1.26%
CRISIL Broad Based Gilt Index	51	IN0020070044	08.32% CGL 2032	02-Aug-32	8.32%	1.07%
CRISIL Broad Based Gilt Index	52	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	1.51%
CRISIL Broad Based Gilt Index	53	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	1.46%
CRISIL Broad Based Gilt Index	54	IN0020220151	07.26% CGL 2033	06-Feb-33	7.26%	1.53%
CRISIL Broad Based Gilt Index	55	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	1.37%
CRISIL Broad Based Gilt Index	56	IN0020230085	07.18% CGL 2033	14-Aug-33	7.18%	2.05%
CRISIL Broad Based Gilt Index	57	IN0020140052	08.24% CGL 2033 (New 19 year bond)	10-Nov-33	8.24%	1.05%
CRISIL Broad Based Gilt Index	58	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	05-Dec-33	6.57%	0.98%
CRISIL Broad Based Gilt Index	59	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	1.06%
CRISIL Broad Based Gilt Index	60	IN0020200096	06.19% CGL 2034	16-Sep-34	6.19%	1.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	61	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	1.11%
CRISIL Broad Based Gilt Index	62	IN0020200245	6.22%% CGL 2035	16-Mar-35	6.22%	1.16%
CRISIL Broad Based Gilt Index	63	IN0020210020	06.64% CGL 2035	16-Jun-35	6.64%	1.49%
CRISIL Broad Based Gilt Index	64	IN0020050012	07.40% CGL 2035	09-Sep-35	7.40%	1.23%
CRISIL Broad Based Gilt Index	65	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	1.56%
CRISIL Broad Based Gilt Index	66	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	1.52%
CRISIL Broad Based Gilt Index	67	IN0020060045	08.33% CGL 2036	07-Jun-36	8.33%	0.90%
CRISIL Broad Based Gilt Index	68	IN0020220102	07.41% CGL 2036	19-Dec-36	7.41%	1.53%
CRISIL Broad Based Gilt Index	69	IN0020230077	07.18% CGL 2037	24-Jul-37	7.18%	1.75%
CRISIL Broad Based Gilt Index	70	IN0020080050	06.83% CGL 2039	19-Jan-39	6.83%	0.13%
CRISIL Broad Based Gilt Index	71	IN0020190024	07.62% CGL 2039	15-Sep-39	7.62%	0.39%
CRISIL Broad Based Gilt Index	72	IN0020100031	08.30% CGL 2040	02-Jul-40	8.30%	0.95%
CRISIL Broad Based Gilt Index	73	IN0020110063	08.83% CGL 2041	12-Dec-41	8.83%	0.94%
CRISIL Broad Based Gilt Index	74	IN0020120062	08.30% CGL 2042	31-Dec-42	8.30%	1.08%
CRISIL Broad Based Gilt Index	75	IN0020190040	07.69% CGL 2043	17-Jun-43	7.69%	0.39%
CRISIL Broad Based Gilt Index	76	IN0020130079	09.23% CGL 2043 -New 30 Year Bond.	23-Dec-43	9.23%	0.81%
CRISIL Broad Based Gilt Index	77	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	01-Dec-44	8.17%	1.00%
CRISIL Broad Based Gilt Index	78	IN0020150044	08.13% CGL 2045	22-Jun-45	8.13%	1.00%
CRISIL Broad Based Gilt Index	79	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	1.04%
CRISIL Broad Based Gilt Index	80	IN0020190032	07.72% CGL 2049	15-Jun-49	7.72%	0.86%
CRISIL Broad Based Gilt Index	81	IN0020200054	07.16% CGL 2050	20-Sep-50	7.16%	1.05%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	82	IN0020200252	6.67% CGL 2050	17-Dec-50	6.67%	1.52%
CRISIL Broad Based Gilt Index	83	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	0.58%
CRISIL Broad Based Gilt Index	84	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	1.50%
CRISIL Broad Based Gilt Index	85	IN0020220086	07.36% CGL 2052	12-Sep-52	7.36%	1.64%
CRISIL Broad Based Gilt Index	86	IN0020230051	07.30% CGL 2053	19-Jun-53	7.30%	1.61%
CRISIL Broad Based Gilt Index	87	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	1.03%
CRISIL Broad Based Gilt Index	88	IN0020190057	07.63% CGL 2059	17-Jun-59	7.63%	0.85%
CRISIL Broad Based Gilt Index	89	IN0020200039	07.19% CGL 2060	15-Sep-60	7.19%	1.00%
CRISIL Broad Based Gilt Index	90	IN0020200187	06.80% CGL 2060	15-Dec-60	6.80%	1.07%
CRISIL Broad Based Gilt Index	91	IN0020200401	06.76% CGL 2061	22-Feb-61	6.76%	1.52%
CRISIL Broad Based Gilt Index	92	IN0020210202	06.95% CGL 2061	16-Dec-61	6.95%	1.52%
CRISIL Broad Based Gilt Index	93	IN0020220094	07.40% CGL 2062	19-Sep-62	7.40%	1.60%
CRISIL Broad Based Gilt Index	94	IN0020230044	07.25% CGL 2063	12-Jun-63	7.25%	2.32%
CRISIL Broad Based Gilt Index	95	IN0020230127	07.46% CGL 2073	06-Nov-73	7.46%	0.31%
CRISIL Broad Based Long Term Gilt Index	1	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	2.52%
CRISIL Broad Based Long Term Gilt Index	2	IN0020200096	06.19% CGL 2034	16-Sep-34	6.19%	3.10%
CRISIL Broad Based Long Term Gilt Index	3	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	2.62%
CRISIL Broad Based Long Term Gilt Index	4	IN0020200245	6.22% CGL 2035	16-Mar-35	6.22%	2.74%
CRISIL Broad Based Long Term Gilt Index	5	IN0020210020	06.64% CGL 2035	16-Jun-35	6.64%	3.53%
CRISIL Broad Based Long Term Gilt Index	6	IN0020050012	07.40% CGL 2035	09-Sep-35	7.40%	2.91%
CRISIL Broad Based Long Term Gilt Index	7	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	3.70%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Long Term Gilt Index	8	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	3.59%
CRISIL Broad Based Long Term Gilt Index	9	IN0020060045	08.33% CGL 2036	07-Jun-36	8.33%	2.13%
CRISIL Broad Based Long Term Gilt Index	10	IN0020220102	07.41% CGL 2036	19-Dec-36	7.41%	3.61%
CRISIL Broad Based Long Term Gilt Index	11	IN0020230077	07.18% CGL 2037	24-Jul-37	7.18%	4.14%
CRISIL Broad Based Long Term Gilt Index	12	IN0020080050	06.83% CGL 2039	19-Jan-39	6.83%	0.31%
CRISIL Broad Based Long Term Gilt Index	13	IN0020190024	07.62% CGL 2039	15-Sep-39	7.62%	0.92%
CRISIL Broad Based Long Term Gilt Index	14	IN0020100031	08.30% CGL 2040	02-Jul-40	8.30%	2.24%
CRISIL Broad Based Long Term Gilt Index	15	IN0020110063	08.83% CGL 2041	12-Dec-41	8.83%	2.21%
CRISIL Broad Based Long Term Gilt Index	16	IN0020120062	08.30% CGL 2042	31-Dec-42	8.30%	2.54%
CRISIL Broad Based Long Term Gilt Index	17	IN0020190040	07.69% CGL 2043	17-Jun-43	7.69%	0.92%
CRISIL Broad Based Long Term Gilt Index	18	IN0020130079	09.23% CGL 2043 -New 30 Year Bond.	23-Dec-43	9.23%	1.91%
CRISIL Broad Based Long Term Gilt Index	19	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	01-Dec-44	8.17%	2.35%
CRISIL Broad Based Long Term Gilt Index	20	IN0020150044	08.13% CGL 2045	22-Jun-45	8.13%	2.36%
CRISIL Broad Based Long Term Gilt Index	21	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	2.45%
CRISIL Broad Based Long Term Gilt Index	22	IN0020190032	07.72% CGL 2049	15-Jun-49	7.72%	2.04%
CRISIL Broad Based Long Term Gilt Index	23	IN0020200054	07.16% CGL 2050	20-Sep-50	7.16%	2.47%
CRISIL Broad Based Long Term Gilt Index	24	IN0020200252	6.67% CGL 2050	17-Dec-50	6.67%	3.59%
CRISIL Broad Based Long Term Gilt Index	25	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	1.38%
CRISIL Broad Based Long Term Gilt Index	26	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	3.54%
CRISIL Broad Based Long Term Gilt Index	27	IN0020220086	07.36% CGL 2052	12-Sep-52	7.36%	3.88%
CRISIL Broad Based Long Term Gilt Index	28	IN0020230051	07.30% CGL 2053	19-Jun-53	7.30%	3.80%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Long Term Gilt Index	29	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	2.43%
CRISIL Broad Based Long Term Gilt Index	30	IN0020190057	07.63% CGL 2059	17-Jun-59	7.63%	2.01%
CRISIL Broad Based Long Term Gilt Index	31	IN0020200039	07.19% CGL 2060	15-Sep-60	7.19%	2.37%
CRISIL Broad Based Long Term Gilt Index	32	IN0020200187	06.80% CGL 2060	15-Dec-60	6.80%	2.54%
CRISIL Broad Based Long Term Gilt Index	33	IN0020200401	06.76% CGL 2061	22-Feb-61	6.76%	3.59%
CRISIL Broad Based Long Term Gilt Index	34	IN0020210202	06.95% CGL 2061	16-Dec-61	6.95%	3.60%
CRISIL Broad Based Long Term Gilt Index	35	IN0020220094	07.40% CGL 2062	19-Sep-62	7.40%	3.77%
CRISIL Broad Based Long Term Gilt Index	36	IN0020230044	07.25% CGL 2063	12-Jun-63	7.25%	5.49%
CRISIL Broad Based Long Term Gilt Index	37	IN0020230127	07.46% CGL 2073	06-Nov-73	7.46%	0.72%
CRISIL Broad Based Medium Term Gilt Index	1	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	5.45%
CRISIL Broad Based Medium Term Gilt Index	2	IN0020190362	06.45% CGL 2029	07-Oct-29	6.45%	3.95%
CRISIL Broad Based Medium Term Gilt Index	3	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	4.12%
CRISIL Broad Based Medium Term Gilt Index	4	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	4.42%
CRISIL Broad Based Medium Term Gilt Index	5	IN0020230036	07.17% CGL 2030	17-Apr-30	7.17%	3.54%
CRISIL Broad Based Medium Term Gilt Index	6	IN0020160019	07.61% CGL 2030	09-May-30	7.61%	3.47%
CRISIL Broad Based Medium Term Gilt Index	7	IN0020200070	05.79% CGL 2030	11-May-30	5.79%	3.84%
CRISIL Broad Based Medium Term Gilt Index	8	IN0020200153	05.77% CGL 2030	03-Aug-30	5.77%	4.23%
CRISIL Broad Based Medium Term Gilt Index	9	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	2.25%
CRISIL Broad Based Medium Term Gilt Index	10	IN0020230135	07.32% CGL 2030	13-Nov-30	7.32%	1.65%
CRISIL Broad Based Medium Term Gilt Index	11	IN0020200294	05.85% CGL 2030	01-Dec-30	5.85%	4.15%
CRISIL Broad Based Medium Term Gilt Index	12	IN0020110055	08.97% CGL 2030	05-Dec-30	8.97%	3.22%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Medium Term Gilt Index	13	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	5.09%
CRISIL Broad Based Medium Term Gilt Index	14	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	3.89%
CRISIL Broad Based Medium Term Gilt Index	15	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	5.36%
CRISIL Broad Based Medium Term Gilt Index	16	IN0020060086	08.28% CGL 2032 (Recapitalised Bond)	15-Feb-32	8.28%	4.25%
CRISIL Broad Based Medium Term Gilt Index	17	IN0020070044	08.32% CGL 2032 (Recapitalised Bond)	02-Aug-32	8.32%	3.60%
CRISIL Broad Based Medium Term Gilt Index	18	IN0020220060	08.28% CGL 2032	22-Aug-32	7.26%	5.09%
CRISIL Broad Based Medium Term Gilt Index	19	IN0020020106	08.32% CGL 2032	28-Aug-32	7.95%	4.91%
CRISIL Broad Based Medium Term Gilt Index	20	IN0020220151	07.26% CGL 2033	06-Feb-33	7.26%	5.15%
CRISIL Broad Based Medium Term Gilt Index	21	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	4.62%
CRISIL Broad Based Medium Term Gilt Index	22	IN0020230085	07.18% CGL 2033	14-Aug-33	7.18%	6.91%
CRISIL Broad Based Medium Term Gilt Index	23	IN0020140052	08.24% CGL 2033 (New 19 year bond)	10-Nov-33	8.24%	3.55%
CRISIL Broad Based Medium Term Gilt Index	24	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	05-Dec-33	6.57%	3.30%
CRISIL Broad Based Short Term Gilt Index	1	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	1.89%
CRISIL Broad Based Short Term Gilt Index	2	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	2.04%
CRISIL Broad Based Short Term Gilt Index	3	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	2.37%
CRISIL Broad Based Short Term Gilt Index	4	IN0020190396	06.18% CGL 2024	04-Nov-24	6.18%	2.89%
CRISIL Broad Based Short Term Gilt Index	5	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	2.84%
CRISIL Broad Based Short Term Gilt Index	6	IN0020220128	06.89% CGL 2025	16-Jan-25	6.89%	0.44%
CRISIL Broad Based Short Term Gilt Index	7	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	2.80%
CRISIL Broad Based Short Term Gilt Index	8	IN0020200112	05.22% CGL 2025	15-Jun-25	5.22%	4.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Short Term Gilt Index	9	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	2.87%
CRISIL Broad Based Short Term Gilt Index	10	IN0020030071	05.97% CGL 2025	25-Sep-25	5.97%	0.61%
CRISIL Broad Based Short Term Gilt Index	11	IN0020200278	05.15% CGL 2025	09-Nov-25	5.15%	4.24%
CRISIL Broad Based Short Term Gilt Index	12	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	4.25%
CRISIL Broad Based Short Term Gilt Index	13	IN0020190016	07.27% CGL 2026	08-Apr-26	7.27%	2.19%
CRISIL Broad Based Short Term Gilt Index	14	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	5.44%
CRISIL Broad Based Short Term Gilt Index	15	IN0020230028	06.99% CGL 2026	17-Apr-26	6.99%	1.96%
CRISIL Broad Based Short Term Gilt Index	16	IN0020120039	08.33% CGL 2026	09-Jul-26	8.33%	3.13%
CRISIL Broad Based Short Term Gilt Index	17	IN0020160035	06.97% CGL 2026	06-Sep-26	6.97%	3.26%
CRISIL Broad Based Short Term Gilt Index	18	IN0020010081	10.18% CGL 2026	11-Sep-26	10.18%	0.55%
CRISIL Broad Based Short Term Gilt Index	19	IN0020230119	07.33% CGL 2026	30-Oct-26	7.33%	1.46%
CRISIL Broad Based Short Term Gilt Index	20	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	2.33%
CRISIL Broad Based Short Term Gilt Index	21	IN0020140060	08.15% CGL 2026 - New 12 Year Govt.Stock	24-Nov-26	8.15%	2.88%
CRISIL Broad Based Short Term Gilt Index	22	IN0020060078	08.24% CGL 2027 (Recapitalised Bond)	15-Feb-27	8.24%	3.91%
CRISIL Broad Based Short Term Gilt Index	23	IN0020170026	08.24% CGL 2027	15-May-27	6.79%	4.40%
CRISIL Broad Based Short Term Gilt Index	24	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	5.17%
CRISIL Broad Based Short Term Gilt Index	25	IN0020070036	08.26% CGL 2027 (Recapitalised Bond)	02-Aug-27	8.26%	3.56%
CRISIL Broad Based Short Term Gilt Index	26	IN0020070069	08.26% CGL 2027	21-Sep-27	8.28%	3.34%
CRISIL Broad Based Short Term Gilt Index	27	IN0020020247	08.28% CGL 2027	25-Mar-28	6.01%	0.55%
CRISIL Broad Based Short Term Gilt Index	28	IN0020170174	07.17% CGL 2028	08-Jan-28	7.17%	4.21%
CRISIL Broad Based Short Term Gilt Index	29	IN0020230010	07.06% CGL 2028	10-Apr-28	7.06%	4.04%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Short Term Gilt Index	30	IN0020140011	08.60% CGL 2028 -New 14 Year Bond.	02-Jun-28	8.60%	3.86%
CRISIL Broad Based Short Term Gilt Index	31	IN0020030022	06.13% CGL 2028	04-Jun-28	6.13%	0.40%
CRISIL Broad Based Short Term Gilt Index	32	IN0020230101	07.37% CGL 2028	23-Oct-28	7.37%	2.29%
CRISIL Broad Based Short Term Gilt Index	33	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	20-Mar-29	7.59%	4.83%
CRISIL Broad Based Short Term Gilt Index	34	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	4.76%
CRISIL 10 Year Gilt Index	1	IN0020230085	07.18% CGL 2033	14-Aug-33	7.18%	100.0%
CRISIL A Medium To Long Term Bond Index	1	INE428Q08073	Suryoday Small Finance Bank Ltd.	07-Apr-27	12.50%	10.00%
CRISIL A Medium To Long Term Bond Index	2	INE760I07086	Meghalaya Energy Corporation Ltd.	01-Apr-33	10.55%	10.00%
CRISIL A Medium To Long Term Bond Index	3	INE808K08079	Arohan Financial Services Ltd.	30-Jun-27	13.65%	10.00%
CRISIL A Medium To Long Term Bond Index	4	INE540P07517	U. P. Power Corporation Ltd.	22-Mar-32	9.95%	10.00%
CRISIL A Medium To Long Term Bond Index	5	INE889K08038	Ascend Telecom Infrastructure Pvt. Ltd.	11-Jun-28	11.35%	10.00%
CRISIL A Medium To Long Term Bond Index	6	INE519Q08194	Fincare Small Finance Bank Ltd.	23-Feb-29	10.70%	10.00%
CRISIL A Medium To Long Term Bond Index	7	INE818W08099	ESAF Small Finance Bank Ltd.	04-May-29	11.25%	10.00%
CRISIL A Medium To Long Term Bond Index	8	INE348L08108	MAS Financial Services Ltd.	08-Jul-29	10.75%	10.00%
CRISIL A Medium To Long Term Bond Index	9	INE515Q08242	Annapurna Finance Pvt. Ltd.	07-Sep-29	12.25%	10.00%
CRISIL A Medium To Long Term Bond Index	10	INE612U08041	Electronica Finance Ltd.	28-Jun-29	13.00%	10.00%
CRISIL A Short Term Bond Index	1	INE010A08131	Prism Johnson Ltd.	26-Aug-24	8.20%	2.81%
CRISIL A Short Term Bond Index	2	INE894V07052	Belrise Industries Ltd.	23-Dec-24	9.50%	1.46%
CRISIL A Short Term Bond Index	3	INE448U07190	Veritas Finance Pvt. Ltd.	24-Sep-24	10.58%	0.73%
CRISIL A Short Term Bond Index	4	INE046W07180	Muthoot Microfin Ltd.	03-Jun-27	11.55%	3.27%
CRISIL A Short Term Bond Index	5	INE808K07261	Arohan Financial Services Ltd.	29-Jun-27	11.86%	3.36%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL A Short Term Bond Index	6	INE515Q08192	Annapurna Finance Pvt. Ltd.	23-Sep-24	12.20%	1.75%
CRISIL A Short Term Bond Index	7	INE540P07442	U. P. Power Corporation Ltd.	31-Mar-25	9.95%	10.00%
CRISIL A Short Term Bond Index	8	INE124N07655	SK Finance Ltd.	02-Feb-25	9.15%	5.41%
CRISIL A Short Term Bond Index	9	INE192U07335	Kogta Financial (India) Ltd.	23-Dec-25	9.74%	6.58%
CRISIL A Short Term Bond Index	10	INE0AY207012	RenServ Global Pvt. Ltd.	25-May-26	10.24%	0.44%
CRISIL A Short Term Bond Index	11	INE01HV07395	Vivriti Capital Ltd.	13-May-25	8.90%	2.19%
CRISIL A Short Term Bond Index	12	INE296G07127	Muthoot Capital Services Ltd.	31-May-25	10.30%	1.43%
CRISIL A Short Term Bond Index	13	INE681R08034	Nirmal Bang Securities Pvt. Ltd.	08-Feb-25	10.75%	1.02%
CRISIL A Short Term Bond Index	14	INE0D8F07048	OPG Power generation Pvt. Ltd.	18-Aug-26	10.75%	1.46%
CRISIL A Short Term Bond Index	15	INE859C07154	IKF Finance Ltd.	11-Aug-25	9.75%	1.46%
CRISIL A Short Term Bond Index	16	INE612U07092	Electronica Finance Ltd.	05-Sep-26	10.48%	0.73%
CRISIL A Short Term Bond Index	17	INE321N07327	Incred Financial Services Ltd.	12-Dec-25	9.50%	1.17%
CRISIL A Short Term Bond Index	18	INE138I08059	Marwadi Shares & Finance Ltd.	25-Sep-25	0.00%	4.09%
CRISIL A Short Term Bond Index	19	INE015L07790	Edelweiss Asset Reconstruction Co. Ltd.	31-Mar-25	14.50%	10.00%
CRISIL A Short Term Bond Index	20	INE670K07232	Macrotech Developers Ltd.	06-Nov-26	9.00%	8.18%
CRISIL A Short Term Bond Index	21	INE140R08106	Chaitanya India Fin Credit Pvt. Ltd.	10-Nov-25	9.75%	2.48%
CRISIL A Short Term Bond Index	22	INE342T07429	Navi Finserv Ltd.	31-Dec-26	10.25%	2.92%
CRISIL A Short Term Bond Index	23	INE101Q07AO2	Muthoottu Mini Financiers Ltd.	31-Dec-25	10.00%	1.46%
CRISIL A Short Term Bond Index	24	INE348L07167	MAS Financial Services Ltd.	16-Jul-25	8.60%	0.73%
CRISIL A Short Term Bond Index	25	INE00DJ07045	Tapir Constructions Ltd.	18-Jan-27	13.50%	5.12%
CRISIL A Short Term Bond Index	26	INE157D07EGO	Clix Capital Services Pvt. Ltd.	18-Jul-25	10.10%	1.46%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL A Short Term Bond Index	27	INE583D08040	U GRO Capital Ltd.	18-Apr-26	10.25%	2.92%
CRISIL A Short Term Bond Index	28	INE903F08201	GMR Airports Ltd.	24-Nov-26	5.00%	6.58%
CRISIL A Short Term Bond Index	29	INE572J07661	Spandana Sphoorty Financial Ltd.	13-Aug-25	10.75%	2.92%
CRISIL A Short Term Bond Index	30	INE605Y07155	Auxilo Finserve Pvt. Ltd.	21-Feb-27	9.90%	0.73%
CRISIL A Short Term Bond Index	31	INE501X07547	Aye Finance Pvt. Ltd.	23-Aug-25	9.50%	2.19%
CRISIL A Short Term Bond Index	32	INE07HK07676	Krazybee Services Pvt. Ltd.	23-May-25	10.15%	2.92%
CRISIL A Medium Term Bond Index	1	INE808K08079	Arohan Financial Services Ltd.	30-Jun-27	13.65%	12.50%
CRISIL A Medium Term Bond Index	2	INE804I08759	ECL Finance Ltd.	08-Jun-27	9.65%	12.50%
CRISIL A Medium Term Bond Index	3	INE348L08041	MAS Financial Services Ltd.	20-May-27	10.75%	12.50%
CRISIL A Medium Term Bond Index	4	INE515Q07608	Annapurna Finance Pvt. Ltd.	04-Nov-27	10.90%	12.50%
CRISIL A Medium Term Bond Index	5	INE889K08038	Ascend Telecom Infrastructure Pvt. Ltd.	11-Jun-28	11.35%	12.50%
CRISIL A Medium Term Bond Index	6	INE583D07406	U GRO Capital Ltd.	12-Dec-27	10.38%	12.50%
CRISIL A Medium Term Bond Index	7	INE087H08019	Shree Renuka Sugars Ltd.	04-Jan-29	9.45%	12.50%
CRISIL A Medium Term Bond Index	8	INE836K07056	Edel Finance Co. Ltd.	08-Apr-27	0.00%	12.50%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1	INE248U07EW8	360 One Prime Ltd.	18-Jan-27	9.61%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	2	INE403D08181	Bharti Telecom Ltd.	04-Dec-25	8.90%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	3	INE121A07RT7	Cholamandalam Investment & Finance Co. Ltd.	30-Jan-27	8.50%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	4	INE484J08048	Godrej Properties Ltd.	03-Jul-26	8.15%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5	INE523H07CB9	JM Financial Products Ltd.	16-Nov-26	8.92%	10.00%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	6	INE414G07HK3	Muthoot Finance Ltd.	29-Jan-26	8.50%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	7	INE163N08289	ONGC Petro Additions Ltd.	25-Jan-27	8.29%	0.35%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	8	INE420C07049	Paisalo Digital Ltd.	26-Sep-26	9.95%	1.93%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	9	INE140A07757	Piramal Enterprises Ltd.	03-Nov-25	9.00%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	10	INE721A07RU2	Shriram Finance Ltd.	19-Dec-25	9.25%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	11	INE432R07380	Shriram Housing Finance Ltd.	01-Dec-26	8.80%	7.72%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	12	INE667F07IN0	Sundaram Home Finance Ltd.	25-Aug-26	7.81%	10.00%
CRISIL AA and AA+ Long Term Bond Index	1	INE742F07536	Adani Ports & Special Economic Zone Ltd.	09-Jan-34	8.80%	10.00%
CRISIL AA and AA+ Long Term Bond Index	2	INE121A08PF8	Cholamandalam Investment & Finance Co. Ltd.	23-May-30	8.75%	10.00%
CRISIL AA and AA+ Long Term Bond Index	3	INE007N08023	Fedbank Financial Services Ltd.	26-Apr-30	9.00%	8.25%
CRISIL AA and AA+ Long Term Bond Index	4	INE802J07027	GMR Hyderabad International Airport Ltd.	11-Mar-33	8.71%	10.00%
CRISIL AA and AA+ Long Term Bond Index	5	INE957N08110	Hero Fincorp Ltd.	05-Jan-34	9.00%	7.22%
CRISIL AA and AA+ Long Term Bond Index	6	INE146O08241	Hinduja Leyland Finance Ltd.	30-Jan-31	9.40%	10.00%
CRISIL AA and AA+ Long Term Bond Index	7	INE818F07203	Kerala Financial Corporation	24-Mar-33	8.63%	10.00%
CRISIL AA and AA+ Long Term Bond Index	8	INE01WN07110	Motilal Oswal Finvest Ltd.	13-Feb-34	9.20%	4.54%
CRISIL AA and AA+ Long Term Bond Index	9	INE140A07773	Piramal Enterprises Ltd.	03-Nov-33	9.35%	0.00%
CRISIL AA and AA+ Long Term Bond Index	10	INE721A07RT4	Shriram Finance Ltd.	22-Nov-33	8.80%	10.00%
CRISIL AA and AA+ Long Term Bond Index	11	INE812V08037	THDC India Ltd.	16-Jan-34	7.93%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ Long Term Bond Index	12	INE729N08105	TVS Credit Services Ltd.	27-Jun-29	9.30%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	1	INE248U07ER8	360 One Prime Ltd.	18-Jan-29	9.66%	1.53%
CRISIL AA and AA+ Medium Term Bond Index	2	INE403D08199	Bharti Telecom Ltd.	04-Dec-28	9.00%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	3	INE477A07381	CanFin Homes Ltd.	21-May-27	8.25%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	4	INE121A07RV3	Cholamandalam Investment & Finance Co. Ltd.	31-Jan-29	8.60%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	5	INE233A08113	Godrej Industries Ltd.	27-Aug-27	8.40%	9.66%
CRISIL AA and AA+ Medium Term Bond Index	6	INE530B08102	IIFL Finance Ltd.	24-Jun-28	9.60%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	7	INE414G07IR6	Muthoot Finance Ltd.	20-May-27	8.78%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	8	INE140A07765	Piramal Enterprises Ltd.	03-Nov-28	9.20%	1.41%
CRISIL AA and AA+ Medium Term Bond Index	9	INE775A08097	Samvardhana Motherson International Ltd.	04-Oct-28	8.10%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	10	INE721A07RL1	Shriram Finance Ltd.	28-Apr-28	8.75%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	11	INE017A07559	The Great Eastern Shipping Co. Ltd.	12-Apr-28	8.85%	8.70%
CRISIL AA and AA+ Medium Term Bond Index	12	INE813H07226	Torrent Power Ltd.	02-Jun-27	8.30%	8.70%
CRISIL AA and AA+ Short Term Bond Index	1	INE248U07EW8	360 One Prime Ltd.	18-Jan-27	9.61%	10.00%
CRISIL AA and AA+ Short Term Bond Index	2	INE403D08181	Bharti Telecom Ltd.	04-Dec-25	8.90%	10.00%
CRISIL AA and AA+ Short Term Bond Index	3	INE121A07QH4	Cholamandalam Investment & Finance Co. Ltd.	27-Dec-24	6.30%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ Short Term Bond Index	4	INE092T08BP0	IDFC First Bank Ltd.	12-Sep-24	9.38%	10.00%
CRISIL AA and AA+ Short Term Bond Index	5	INE523H07CB9	JM Financial Products Ltd.	16-Nov-26	8.92%	10.00%
CRISIL AA and AA+ Short Term Bond Index	6	INE414G07HK3	Muthoot Finance Ltd.	29-Jan-26	8.50%	10.00%
CRISIL AA and AA+ Short Term Bond Index	7	INE163N08289	ONGC Petro Additions Ltd.	25-Jan-27	8.29%	10.00%
CRISIL AA and AA+ Short Term Bond Index	8	INE420C07049	Paisalo Digital Ltd.	26-Sep-26	9.95%	0.76%
CRISIL AA and AA+ Short Term Bond Index	9	INE140A07757	Piramal Enterprises Ltd.	03-Nov-25	9.00%	6.18%
CRISIL AA and AA+ Short Term Bond Index	10	INE572E07092	PNB Housing Finance Ltd.	17-Sep-24	8.70%	10.00%
CRISIL AA and AA+ Short Term Bond Index	11	INE721A07RU2	Shriram Finance Ltd.	19-Dec-25	9.25%	10.00%
CRISIL AA and AA+ Short Term Bond Index	12	INE432R07380	Shriram Housing Finance Ltd.	01-Dec-26	8.80%	3.06%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1	INE403D08116	Bharti Telecom Ltd.	21-Nov-24	8.70%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2	INE477A07316	CanFin Homes Ltd.	25-Feb-25	6.70%	6.45%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3	INE121A07QH4	Cholamandalam Investment & Finance Co. Ltd.	27-Dec-24	6.30%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	4	INE146O08159	Hinduja Leyland Finance Ltd.	29-Sep-24	11.60%	5.16%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	5	INE092T08BP0	IDFC First Bank Ltd.	12-Sep-24	9.38%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	6	INE950O08253	Mahindra Rural Housing Finance Ltd.	26-Sep-24	7.05%	1.94%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	7	INE01WN07060	Motilal Oswal Finvest Ltd.	01-Nov-24	9.25%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	8	INE091A07190	Nirma Ltd.	24-Feb-25	8.30%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	9	INE163N08230	ONGC Petro Additions Ltd.	11-Sep-24	8.57%	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	10	INE572E07092	PNB Housing Finance Ltd.	17-Sep-24	8.70%	6.45%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	11	INE721A08DE4	Shriram Finance Ltd.	27-Dec-24	10.25%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	12	INE245A08133	Tata Power Co. Ltd.	15-Nov-24	7.99%	10.00%
CRISIL AA Long Term Bond Index	1	INE401Y08025	Hinduja Housing Finance Ltd.	29-Dec-38	9.65%	11.11%
CRISIL AA Long Term Bond Index	2	INE146O08241	Hinduja Leyland Finance Ltd.	30-Jan-31	9.40%	11.11%
CRISIL AA Long Term Bond Index	3	INE651J07838	JM Financial Credit Solutions Ltd.	18-Jul-31	8.50%	11.11%
CRISIL AA Long Term Bond Index	4	INE818F07203	Kerala Financial Corporation	24-Mar-33	8.63%	11.11%
CRISIL AA Long Term Bond Index	5	INE01WN07110	Motilal Oswal Finvest Ltd.	13-Feb-34	9.20%	11.11%
CRISIL AA Long Term Bond Index	6	INE163N08222	ONGC Petro Additions Ltd.	09-Nov-29	8.58%	11.11%
CRISIL AA Long Term Bond Index	7	INE140A07773	Piramal Enterprises Ltd.	03-Nov-33	9.35%	11.11%
CRISIL AA Long Term Bond Index	8	INE812V08037	THDC India Ltd.	16-Jan-34	7.93%	11.11%
CRISIL AA Long Term Bond Index	9	INE729N08105	TVS Credit Services Ltd.	27-Jun-29	9.30%	11.11%
CRISIL AA- Long Term Bond Index	1	INE413U08093	IIFL Samasta Finance Ltd.	17-May-30	11.00%	33.33%
CRISIL AA- Long Term Bond Index	2	INE549K08426	Muthoot Fincorp Ltd.	31-May-29	10.05%	33.33%
CRISIL AA- Long Term Bond Index	3	INE608A08033	Punjab & Sind Bank	26-Oct-29	9.50%	33.33%
CRISIL AA Medium Term Bond Index	1	INE248U07ER8	360 One Prime Ltd.	18-Jan-29	9.66%	8.71%
CRISIL AA Medium Term Bond Index	2	INE538L07536	Aadhar Housing Finance Ltd.	29-Sep-28	9.75%	2.33%
CRISIL AA Medium Term Bond Index	3	INE233A08113	Godrej Industries Ltd.	27-Aug-27	8.40%	10.00%
CRISIL AA Medium Term Bond Index	4	INE146O08209	Hinduja Leyland Finance Ltd.	21-Apr-28	9.75%	5.49%
CRISIL AA Medium Term Bond Index	5	INE530B08102	IIFL Finance Ltd.	24-Jun-28	9.60%	10.00%
CRISIL AA Medium Term Bond Index	6	INE477L08162	IIFL Home Finance Ltd.	03-Nov-28	0.00%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA Medium Term Bond Index	7	INE651J07622	JM Financial Credit Solutions Ltd.	07-Jun-28	9.75%	10.00%
CRISIL AA Medium Term Bond Index	8	INE818F07229	Kerala Financial Corporation	30-Mar-29	8.63%	10.00%
CRISIL AA Medium Term Bond Index	9	INE140A07765	Piramal Enterprises Ltd.	03-Nov-28	9.20%	7.99%
CRISIL AA Medium Term Bond Index	10	INE601U08010	Tata Motors Finance Ltd.	13-Nov-27	8.35%	5.49%
CRISIL AA Medium Term Bond Index	11	INE295J08022	Tata Power Co. Ltd.	25-Aug-28	9.90%	10.00%
CRISIL AA Medium Term Bond Index	12	INE729N08063	TVS Credit Services Ltd.	11-Jun-27	8.85%	10.00%
CRISIL AA- Medium Term Bond Index	1	INE03W108015	Arka Fincap Ltd.	25-Feb-28	10.25%	10.00%
CRISIL AA- Medium Term Bond Index	2	INE516Q08380	Asirvad Micro Finance Ltd.	30-May-27	13.50%	10.00%
CRISIL AA- Medium Term Bond Index	3	INE087P08038	Avanse Financial Services Ltd.	27-Dec-27	9.35%	4.55%
CRISIL AA- Medium Term Bond Index	4	INE741K07579	Creditaccess Grameen Ltd.	07-Sep-28	9.70%	10.00%
CRISIL AA- Medium Term Bond Index	5	INE08EQ08031	Gujarat State Investments Ltd.	22-Mar-28	9.03%	10.00%
CRISIL AA- Medium Term Bond Index	6	INE413U08044	IIFL Samasta Finance Ltd.	19-Jul-28	11.25%	10.00%
CRISIL AA- Medium Term Bond Index	7	INE148I07NW6	Indiabulls Housing Finance Ltd.	23-Mar-28	9.65%	10.00%
CRISIL AA- Medium Term Bond Index	8	INE01AI07017	Indostar Home Finance Pvt. Ltd.	13-Apr-28	9.55%	5.45%
CRISIL AA- Medium Term Bond Index	9	INE549K07DK7	Muthoot Fincorp Ltd.	31-Jan-29	-	10.00%
CRISIL AA- Medium Term Bond Index	10	INE391V07109	Shrem Infra Invest Pvt. Ltd.	15-May-28	9.75%	10.00%
CRISIL AA- Medium Term Bond Index	11	INE00MX08052	Svatantra Microfin Pvt. Ltd.	30-Nov-27	11.77%	10.00%
CRISIL AA Short Term Bond Index	1	INE248U07EW8	360 One Prime Ltd.	18-Jan-27	9.61%	10.00%
CRISIL AA Short Term Bond Index	2	INE233A08089	Godrej Industries Ltd.	26-Feb-27	8.29%	7.10%
CRISIL AA Short Term Bond Index	3	INE146O08183	Hinduja Leyland Finance Ltd.	18-Sep-26	9.75%	10.00%
CRISIL AA Short Term Bond Index	4	INE530B07161	IIFL Finance Ltd.	14-Oct-26	8.42%	6.11%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA Short Term Bond Index	5	INE523H07CB9	JM Financial Products Ltd.	16-Nov-26	8.92%	10.00%
CRISIL AA Short Term Bond Index	6	INE01WN07060	Motilal Oswal Finvest Ltd.	01-Nov-24	9.25%	10.00%
CRISIL AA Short Term Bond Index	7	INE091A07190	Nirma Ltd.	24-Feb-25	8.30%	10.00%
CRISIL AA Short Term Bond Index	8	INE163N08289	ONGC Petro Additions Ltd.	25-Jan-27	8.29%	10.00%
CRISIL AA Short Term Bond Index	9	INE420C07049	Paisalo Digital Ltd.	26-Sep-26	9.95%	0.75%
CRISIL AA Short Term Bond Index	10	INE140A07757	Piramal Enterprises Ltd.	03-Nov-25	9.00%	6.04%
CRISIL AA Short Term Bond Index	11	INE572E07092	PNB Housing Finance Ltd.	17-Sep-24	8.70%	10.00%
CRISIL AA Short Term Bond Index	12	INE601U08309	Tata Motors Finance Ltd.	28-Aug-26	0.00%	10.00%
CRISIL AA- Short Term Bond Index	1	INE483I07010	Aragen Life Sciences Ltd.	11-Feb-25	7.75%	4.91%
CRISIL AA- Short Term Bond Index	2	INE03W107207	Arka Fincap Ltd.	28-Jun-26	9.30%	6.93%
CRISIL AA- Short Term Bond Index	3	INE516Q07465	Asirvad Micro Finance Ltd.	20-Jan-26	9.30%	3.68%
CRISIL AA- Short Term Bond Index	4	INE087P07022	Avanse Financial Services Ltd.	31-Jul-25	10.10%	5.89%
CRISIL AA- Short Term Bond Index	5	INE443L08156	Belstar Microfinance Ltd.	01-Aug-25	10.00%	8.59%
CRISIL AA- Short Term Bond Index	6	INE741K07595	Creditaccess Grameen Ltd.	06-Jun-26	9.25%	10.00%
CRISIL AA- Short Term Bond Index	7	INE055I07131	Grihum Housing Finance Ltd.	29-Nov-24	8.60%	10.00%
CRISIL AA- Short Term Bond Index	8	INE413U07210	IIFL Samasta Finance Ltd.	26-Nov-26	10.00%	10.00%
CRISIL AA- Short Term Bond Index	9	INE148I07GK5	Indiabulls Housing Finance Ltd.	26-Sep-26	8.85%	10.00%
CRISIL AA- Short Term Bond Index	10	INE896L07959	Indostar Capital Finance Ltd.	28-Feb-26	9.95%	10.00%
CRISIL AA- Short Term Bond Index	11	INE549K07DE0	Muthoot Fincorp Ltd.	31-Jan-27	9.50%	10.00%
CRISIL AA- Short Term Bond Index	12	INE08Z607083	Vastu Finserve India Pvt. Ltd.	03-Nov-25	9.90%	10.00%
CRISIL AA+ Long Term Bond Index	1	INE742F07536	Adani Ports & Special Economic Zone Ltd.	09-Jan-34	8.80%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA+ Long Term Bond Index	2	INE121A08PF8	Cholamandalam Investment & Finance Co. Ltd.	23-May-30	8.75%	10.00%
CRISIL AA+ Long Term Bond Index	3	INE007N08023	Fedbank Financial Services Ltd.	26-Apr-30	9.00%	10.00%
CRISIL AA+ Long Term Bond Index	4	INE802J07027	GMR Hyderabad International Airport Ltd.	11-Mar-33	8.71%	10.00%
CRISIL AA+ Long Term Bond Index	5	INE957N08110	Hero Fincorp Ltd.	05-Jan-34	9.00%	10.00%
CRISIL AA+ Long Term Bond Index	6	INE950007396	Mahindra Rural Housing Finance Ltd.	24-Sep-32	8.35%	8.89%
CRISIL AA+ Long Term Bond Index	7	INE414G07FY8	Muthoot Finance Ltd.	30-May-31	7.90%	10.00%
CRISIL AA+ Long Term Bond Index	8	INE652X07126	Muthoot Homefin (India) Ltd.	20-Sep-32	8.30%	4.44%
CRISIL AA+ Long Term Bond Index	9	INE721A07RT4	Shriram Finance Ltd.	22-Nov-33	8.80%	10.00%
CRISIL AA+ Long Term Bond Index	10	INE432R08065	Shriram Housing Finance Ltd.	19-May-33	9.10%	6.67%
CRISIL AA+ Long Term Bond Index	11	INE081A08322	Tata Steel Ltd.	20-Sep-32	7.76%	10.00%
CRISIL AA+ Medium Term Bond Index	1	INE414G07IR6	Muthoot Finance Ltd.	20-May-27	8.78%	10.00%
CRISIL AA+ Medium Term Bond Index	2	INE775A08097	Samvardhana Motherson International Ltd.	04-Oct-28	8.10%	10.00%
CRISIL AA+ Medium Term Bond Index	3	INE721A07RL1	Shriram Finance Ltd.	28-Apr-28	8.75%	10.00%
CRISIL AA+ Medium Term Bond Index	4	INE017A07559	The Great Eastern Shipping Co. Ltd.	12-Apr-28	8.85%	8.84%
CRISIL AA+ Medium Term Bond Index	5	INE813H07226	Torrent Power Ltd.	02-Jun-27	8.30%	8.84%
CRISIL AA+ Medium Term Bond Index	6	INE0AD507119	Aseem Infrastructure Finance Ltd.	10-May-28	8.30%	2.95%
CRISIL AA+ Medium Term Bond Index	7	INE403D08199	Bharti Telecom Ltd.	04-Dec-28	9.00%	10.00%
CRISIL AA+ Medium Term Bond Index	8	INE477A07381	CanFin Homes Ltd.	21-May-27	8.25%	10.00%
CRISIL AA+ Medium Term Bond Index	9	INE121A07RV3	Cholamandalam Investment & Finance Co. Ltd.	31-Jan-29	8.60%	10.00%
CRISIL AA+ Medium Term Bond Index	10	INE957N08045	Hero Fincorp Ltd.	24-Nov-28	9.81%	7.86%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA+ Medium Term Bond Index	11	INE688I08178	IDFC First Bank Ltd.	24-Aug-27	8.25%	4.91%
CRISIL AA+ Medium Term Bond Index	12	INE950007446	Mahindra Rural Housing Finance Ltd.	28-Feb-29	8.41%	6.59%
CRISIL AA+ Short Term Bond Index	1	INE403D08181	Bharti Telecom Ltd.	04-Dec-25	8.90%	10.00%
CRISIL AA+ Short Term Bond Index	2	INE477A07357	CanFin Homes Ltd.	24-Nov-25	7.80%	10.00%
CRISIL AA+ Short Term Bond Index	3	INE121A07QH4	Cholamandalam Investment & Finance Co. Ltd.	27-Dec-24	6.30%	10.00%
CRISIL AA+ Short Term Bond Index	4	INE484J08048	Godrej Properties Ltd.	03-Jul-26	8.15%	10.00%
CRISIL AA+ Short Term Bond Index	5	INE957N08011	Hero Fincorp Ltd.	15-Sep-25	9.35%	6.25%
CRISIL AA+ Short Term Bond Index	6	INE092T08BP0	IDFC First Bank Ltd.	12-Sep-24	9.38%	10.00%
CRISIL AA+ Short Term Bond Index	7	INE950008022	Mahindra Rural Housing Finance Ltd.	13-Oct-25	9.25%	2.92%
CRISIL AA+ Short Term Bond Index	8	INE414G07HK3	Muthoot Finance Ltd.	29-Jan-26	8.50%	10.00%
CRISIL AA+ Short Term Bond Index	9	INE721A07RU2	Shriram Finance Ltd.	19-Dec-25	9.25%	10.00%
CRISIL AA+ Short Term Bond Index	10	INE432R07380	Shriram Housing Finance Ltd.	01-Dec-26	8.80%	2.78%
CRISIL AA+ Short Term Bond Index	11	INE667F07IH2	Sundaram Home Finance Ltd.	22-Nov-24	8.03%	8.75%
CRISIL AA+ Short Term Bond Index	12	INE081A08231	Tata Steel Ltd.	13-Mar-25	7.70%	9.31%
CRISIL AAA 1 to 3 Year Short Term Bond Index	1	INE296A07SF4	Bajaj Finance Ltd.	17-Nov-25	7.90%	8.04%
CRISIL AAA 1 to 3 Year Short Term Bond Index	2	INE756I07EO2	HDB Financial Services Ltd.	16-Mar-26	7.99%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	3	INE040A08922	HDFC Bank Ltd.	02-Jun-25	7.80%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	4	INE053F08288	Indian Railway Finance Corporation Ltd.	15-Apr-26	7.51%	7.82%
CRISIL AAA 1 to 3 Year Short Term Bond Index	5	INE916DA7SP4	Kotak Mahindra Prime Ltd.	21-Dec-26	8.23%	4.33%
CRISIL AAA 1 to 3 Year Short Term Bond Index	6	INE115A07PM8	LIC Housing Finance Ltd.	25-Apr-25	0.00%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	7	INE774D07UP9	Mahindra & Mahindra	21-May-25	0.00%	4.37%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Financial Services Ltd.			
CRISIL AAA 1 to 3 Year Short Term Bond Index	8	INE261F08EF5	National Bank for Agriculture & Rural Development	15-Mar-27	7.80%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	9	INE134E08LO4	Power Finance Corporation Ltd.	08-Aug-25	7.13%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	10	INE020B08EF4	Rural Electrification Corporation Ltd.	27-Feb-26	7.60%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	11	INE556F08KI9	Small Industries Development Bank Of India	04-Sep-26	7.44%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	12	INE306N07NS8	Tata Capital Ltd.	22-Jan-27	8.10%	5.43%
CRISIL AAA Long Term Bond Index	1	INE860H07IS6	Aditya Birla Finance Ltd.	09-Oct-33	8.10%	3.93%
CRISIL AAA Long Term Bond Index	2	INE891K08174	Axis Finance Ltd.	11-Jan-34	8.38%	1.31%
CRISIL AAA Long Term Bond Index	3	INE296A07SU3	Bajaj Finance Ltd.	08-Feb-34	7.87%	10.00%
CRISIL AAA Long Term Bond Index	4	INE756I08256	HDB Financial Services Ltd.	22-Dec-33	8.40%	4.76%
CRISIL AAA Long Term Bond Index	5	INE040A08666	HDFC Bank Ltd.	03-May-33	7.80%	10.00%
CRISIL AAA Long Term Bond Index	6	INE053F08379	Indian Railway Finance Corporation Ltd.	28-Feb-34	7.44%	10.00%
CRISIL AAA Long Term Bond Index	7	INE115A07QN4	LIC Housing Finance Ltd.	06-Feb-34	7.69%	10.00%
CRISIL AAA Long Term Bond Index	8	INE261F08EG3	National Bank for Agriculture & Rural Development	30-Apr-29	7.68%	10.00%
CRISIL AAA Long Term Bond Index	9	INE134E08MX3	Power Finance Corporation Ltd.	13-Apr-29	7.60%	10.00%
CRISIL AAA Long Term Bond Index	10	INE002A07809	Reliance Industries Ltd.	10-Nov-33	7.79%	10.00%
CRISIL AAA Long Term Bond Index	11	INE020B08EY5	Rural Electrification Corporation Ltd.	28-Feb-34	7.47%	10.00%
CRISIL AAA Long Term Bond Index	12	INE306N07NN9	Tata Capital Ltd.	08-Feb-34	7.99%	10.00%
CRISIL AAA Medium Term Bond Index	1	INE860H07IW8	Aditya Birla Finance Ltd.	14-Feb-29	8.16%	5.60%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Medium Term Bond Index	2	INE296A07SQ1	Bajaj Finance Ltd.	17-Oct-28	8.00%	9.74%
CRISIL AAA Medium Term Bond Index	3	INE514E08GB4	Export Import Bank Of India	12-Apr-28	7.45%	2.90%
CRISIL AAA Medium Term Bond Index	4	INE756I07EY1	HDB Financial Services Ltd.	10-May-27	8.33%	5.59%
CRISIL AAA Medium Term Bond Index	5	INE040A08823	HDFC Bank Ltd.	28-Jun-27	7.77%	10.00%
CRISIL AAA Medium Term Bond Index	6	INE053F08320	Indian Railway Finance Corporation Ltd.	13-Oct-28	7.45%	10.00%
CRISIL AAA Medium Term Bond Index	7	INE115A07OB4	LIC Housing Finance Ltd.	23-Mar-29	8.70%	10.00%
CRISIL AAA Medium Term Bond Index	8	INE261F08DV4	National Bank for Agriculture & Rural Development	31-Jan-28	7.62%	10.00%
CRISIL AAA Medium Term Bond Index	9	INE134E08LX5	Power Finance Corporation Ltd.	17-Jan-28	7.59%	10.00%
CRISIL AAA Medium Term Bond Index	10	INE020B08EX7	Rural Electrification Corporation Ltd.	30-Apr-27	7.64%	10.00%
CRISIL AAA Medium Term Bond Index	11	INE556F08KO7	Small Industries Development Bank Of India	09-Jul-27	7.68%	10.00%
CRISIL AAA Medium Term Bond Index	12	INE976I07CT9	Tata Capital Ltd.	10-May-27	8.29%	6.17%
CRISIL AAA Short Term Bond Index	1	INE296A07SF4	Bajaj Finance Ltd.	17-Nov-25	7.90%	9.22%
CRISIL AAA Short Term Bond Index	2	INE756I07EE3	HDB Financial Services Ltd.	24-Jan-25	7.49%	10.00%
CRISIL AAA Short Term Bond Index	3	INE040A08922	HDFC Bank Ltd.	02-Jun-25	7.80%	10.00%
CRISIL AAA Short Term Bond Index	4	INE916DA7RO9	Kotak Mahindra Prime Ltd.	17-Jan-25	0.00%	6.22%
CRISIL AAA Short Term Bond Index	5	INE115A07PM8	LIC Housing Finance Ltd.	25-Apr-25	0.00%	10.00%
CRISIL AAA Short Term Bond Index	6	INE774D07UW5	Mahindra & Mahindra Financial Services Ltd.	28-Mar-25	8.25%	5.45%
CRISIL AAA Short Term Bond Index	7	INE261F08EF5	National Bank for Agriculture & Rural Development	15-Mar-27	7.80%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Short Term Bond Index	8	INE134E08LO4	Power Finance Corporation Ltd.	08-Aug-25	7.13%	10.00%
CRISIL AAA Short Term Bond Index	9	INE020B08EF4	Rural Electrification Corporation Ltd.	27-Feb-26	7.60%	10.00%
CRISIL AAA Short Term Bond Index	10	INE556F08KI9	Small Industries Development Bank Of India	04-Sep-26	7.44%	10.00%
CRISIL AAA Short Term Bond Index	11	INE660A07RJ5	Sundaram Finance Ltd.	18-Dec-24	7.90%	2.69%
CRISIL AAA Short Term Bond Index	12	INE306N07NS8	Tata Capital Ltd.	22-Jan-27	8.10%	6.42%
CRISIL AAA up to 1 Year Short Term Bond Index	1	INE756I07EE3	HDB Financial Services Ltd.	24-Jan-25	7.49%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	2	INE040A08948	HDFC Bank Ltd.	04-Mar-25	7.79%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	3	INE936D07075	Jamnagar Utilities & Power Pvt. Ltd.	02-Aug-24	9.75%	7.17%
CRISIL AAA up to 1 Year Short Term Bond Index	4	INE916DA7RO9	Kotak Mahindra Prime Ltd.	17-Jan-25	0.00%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	5	INE691I08339	L&T Finance Holdings Ltd.	18-Feb-25	8.75%	5.10%
CRISIL AAA up to 1 Year Short Term Bond Index	6	INE018A08BH2	Larsen & Toubro Ltd.	09-Dec-24	7.33%	8.96%
CRISIL AAA up to 1 Year Short Term Bond Index	7	INE115A07ML7	LIC Housing Finance Ltd.	06-Sep-24	7.40%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	8	INE261F08DI1	National Bank for Agriculture & Rural Development	31-Jan-25	5.23%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	9	INE134E08KH0	Power Finance Corporation Ltd.	19-Nov-24	7.42%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	10	INE020B08CK8	Rural Electrification Corporation Ltd.	20-Mar-25	6.88%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	11	INE660A07RJ5	Sundaram Finance Ltd.	18-Dec-24	7.90%	5.56%
CRISIL AAA up to 1 Year Short Term Bond Index	12	INE033L07HI5	Tata Capital Housing Finance Ltd.	13-Sep-24	5.70%	3.21%
CRISIL Select AAA Corporate Bond Fund Index	1	INE053F09HN1	Indian Railway Finance Corporation Ltd.	31-Mar-26	9.09%	5.93%
CRISIL Select AAA Corporate Bond Fund Index	2	INE261F08DW2	National Bank for Agriculture &	19-Mar-26	7.57%	8.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Rural Development			
CRISIL Select AAA Corporate Bond Fund Index	3	INE514E08GA6	Export Import Bank Of India	18-Mar-26	7.10%	5.32%
CRISIL Select AAA Corporate Bond Fund Index	4	INE556F08KC2	Small Industries Development Bank Of India	09-Mar-26	7.23%	8.00%
CRISIL Select AAA Corporate Bond Fund Index	5	INE020B08DW1	Rural Electrification Corporation Ltd.	27-Feb-26	7.32%	8.00%
CRISIL Select AAA Corporate Bond Fund Index	6	INE029A08073	Bharat Petroleum Corporation Ltd.	17-Mar-26	7.58%	3.63%
CRISIL Select AAA Corporate Bond Fund Index	7	INE589A08035	NLC India Ltd.	12-Feb-26	6.05%	6.50%
CRISIL Select AAA Corporate Bond Fund Index	8	INE027E07CM5	L&T Finance Holdings Ltd.	30-Mar-26	8.33%	8.00%
CRISIL Select AAA Corporate Bond Fund Index	9	INE033L07EM4	Tata Capital Housing Finance Ltd.	30-Mar-26	8.78%	4.75%
CRISIL Select AAA Corporate Bond Fund Index	10	INE103A08043	Mangalore Refinery & Petrochemicals Ltd.	29-Dec-25	6.18%	0.53%
CRISIL Select AAA Corporate Bond Fund Index	11	INE018A08BK6	Larsen & Toubro Ltd.	09-Nov-25	7.66%	4.72%
CRISIL Select AAA Corporate Bond Fund Index	12	INE296A07KW6	Bajaj Finance Ltd.	31-Mar-26	8.80%	8.00%
CRISIL Select AAA Corporate Bond Fund Index	13	INE891K07762	Axis Finance Ltd.	30-Mar-26	6.80%	3.63%
CRISIL Select AAA Corporate Bond Fund Index	1	IN0020200112	Central Government	15-Jun-25	5.22%	15.00%
CRISIL Select AAA Corporate Bond Fund Index	2	IN002023X492	Central Government	23-May-24	0.00%	10.00%
CRISIL Medium To Long Term Banking Debt Index	1	INE238A08450	Axis Bank Ltd.	28-Dec-28	8.60%	7.88%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Medium To Long Term Banking Debt Index	2	INE028A08182	Bank of Baroda	18-Dec-19	8.99%	10.00%
CRISIL Medium To Long Term Banking Debt Index	3	INE084A08169	Bank of India	02-Dec-22	8.57%	10.00%
CRISIL Medium To Long Term Banking Debt Index	4	INE457A08134	Bank of Maharashtra	26-Dec-22	8.74%	6.21%
CRISIL Medium To Long Term Banking Debt Index	5	INE476A08225	Canara Bank	14-Feb-29	8.40%	10.00%
CRISIL Medium To Long Term Banking Debt Index	6	INE040A08666	HDFC Bank Ltd.	03-May-33	7.80%	10.00%
CRISIL Medium To Long Term Banking Debt Index	7	INE090A08UJ7	ICICI Bank Ltd.	12-Dec-29	7.63%	10.00%
CRISIL Medium To Long Term Banking Debt Index	8	INE688I08178	IDFC First Bank Ltd.	24-Aug-27	8.25%	0.66%
CRISIL Medium To Long Term Banking Debt Index	9	INE562A08057	Indian Bank	08-Dec-20	8.44%	5.25%
CRISIL Medium To Long Term Banking Debt Index	10	INE160A08258	Punjab National Bank	23-Dec-22	8.40%	10.00%
CRISIL Medium To Long Term Banking Debt Index	11	INE062A08413	State Bank of India	19-Jan-24	8.34%	10.00%
CRISIL Medium To Long Term Banking Debt Index	12	INE692A08227	Union Bank Of India	23-Dec-22	8.40%	10.00%
CRISIL Medium To Long Term PSU Debt Index	1	INE0J7Q07249	DME Development Ltd.	01-Mar-39	7.55%	10.00%
CRISIL Medium To Long Term PSU Debt Index	2	INE514E08GB4	Export Import Bank Of India	12-Apr-28	7.45%	7.32%
CRISIL Medium To Long Term PSU Debt Index	3	INE094A08150	Hindustan Petroleum Corporation Ltd.	02-Mar-28	7.74%	6.59%
CRISIL Medium To Long Term PSU Debt Index	4	INE787H08055	India Infrastructure Finance Co. Ltd.	31-May-33	7.46%	4.63%
CRISIL Medium To Long Term PSU Debt Index	5	INE053F08379	Indian Railway Finance Corporation Ltd.	28-Feb-34	7.44%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Medium To Long Term PSU Debt Index	6	INE818F07161	Kerala Financial Corporation	29-Mar-30	8.90%	1.46%
CRISIL Medium To Long Term PSU Debt Index	7	INE261F08EG3	National Bank for Agriculture & Rural Development	30-Apr-29	7.68%	10.00%
CRISIL Medium To Long Term PSU Debt Index	8	INE906B07HI3	National Highways Authority of India	09-Dec-34	7.87%	10.00%
CRISIL Medium To Long Term PSU Debt Index	9	INE134E08MX3	Power Finance Corporation Ltd.	13-Apr-29	7.60%	10.00%
CRISIL Medium To Long Term PSU Debt Index	10	INE752E07OF7	Power Grid Corporation of India Ltd.	19-Jun-27	7.30%	10.00%
CRISIL Medium To Long Term PSU Debt Index	11	INE020B08EX7	Rural Electrification Corporation Ltd.	30-Apr-27	7.64%	10.00%
CRISIL Medium To Long Term PSU Debt Index	12	INE556F08KO7	Small Industries Development Bank Of India	09-Jul-27	7.68%	10.00%
CRISIL Short Term Banking Debt Index	1	INE949L08418	AU Small Finance Bank Ltd.	30-May-25	10.90%	10.00%
CRISIL Short Term Banking Debt Index	2	INE238A08468	Axis Bank Ltd.	30-Jan-27	7.65%	10.00%
CRISIL Short Term Banking Debt Index	3	INE705A08078	Bank of Baroda	22-Jan-26	8.64%	10.00%
CRISIL Short Term Banking Debt Index	4	INE476A08050	Canara Bank	27-Apr-26	8.40%	10.00%
CRISIL Short Term Banking Debt Index	5	INE040A08922	HDFC Bank Ltd.	02-Jun-25	7.80%	10.00%
CRISIL Short Term Banking Debt Index	6	INE090A08SP8	ICICI Bank Ltd.	21-Jul-26	0.00%	10.00%
CRISIL Short Term Banking Debt Index	7	INE092T08BP0	IDFC First Bank Ltd.	12-Sep-24	9.38%	10.00%
CRISIL Short Term Banking Debt Index	8	INE237A08940	Kotak Mahindra Bank Ltd.	28-Apr-26	8.25%	10.00%
CRISIL Short Term Banking Debt Index	9	INE160A08043	Punjab National Bank	09-Sep-24	9.35%	10.00%
CRISIL Short Term Banking Debt Index	10	INE652A08015	State Bank of India	22-Jan-25	8.29%	10.00%
CRISIL Short Term PSU Debt Index	1	INE514E08FG5	Export Import Bank Of India	01-Sep-26	7.62%	5.92%
CRISIL Short Term PSU Debt Index	2	INE094A08036	Hindustan Petroleum Corporation Ltd.	14-Aug-24	7.00%	6.05%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Short Term PSU Debt Index	3	INE031A08830	Housing & Urban Development Corporation Ltd.	04-Mar-25	5.59%	2.79%
CRISIL Short Term PSU Debt Index	4	INE242A08452	Indian Oil Corporation Ltd.	06-Mar-25	6.39%	7.57%
CRISIL Short Term PSU Debt Index	5	INE053F08288	Indian Railway Finance Corporation Ltd.	15-Apr-26	7.51%	10.00%
CRISIL Short Term PSU Debt Index	6	INE261F08EF5	National Bank for Agriculture & Rural Development	15-Mar-27	7.80%	10.00%
CRISIL Short Term PSU Debt Index	7	INE557F08FG1	National Housing Bank	18-Dec-24	7.05%	8.07%
CRISIL Short Term PSU Debt Index	8	INE733E08247	NTPC	17-Apr-26	7.35%	9.59%
CRISIL Short Term PSU Debt Index	9	INE134E08LO4	Power Finance Corporation Ltd.	08-Aug-25	7.13%	10.00%
CRISIL Short Term PSU Debt Index	10	INE752E08643	Power Grid Corporation of India Ltd.	15-Apr-25	6.85%	10.00%
CRISIL Short Term PSU Debt Index	11	INE020B08EF4	Rural Electrification Corporation Ltd.	27-Feb-26	7.60%	10.00%
CRISIL Short Term PSU Debt Index	12	INE556F08KI9	Small Industries Development Bank Of India	04-Sep-26	7.44%	10.00%
CRISIL 1 Month CP Index	1	INE423A14UH2	Adani Enterprises Ltd.	18-Apr-24	-	10.00%
CRISIL 1 Month CP Index	2	INE102D14922	Godrej Consumer Products Ltd.	22-Apr-24	-	10.00%
CRISIL 1 Month CP Index	3	INE233A14H31	Godrej Industries Ltd.	02-May-24	-	10.00%
CRISIL 1 Month CP Index	4	INE850D14QO4	Godrej Agrovet Ltd.	22-Apr-24	-	10.00%
CRISIL 1 Month CP Index	5	INE412L14456	Creamline Dairy Products Ltd.	30-Apr-24	-	10.00%
CRISIL 1 Month CP Index	6	INE261F14KT1	National Bank for Agriculture & Rural Development	30-Apr-24	-	6.67%
CRISIL 1 Month CP Index	7	INE296A14WX5	Bajaj Finance Ltd.	18-Apr-24	-	6.67%
CRISIL 1 Month CP Index	8	INE027E14OI4	L&T Finance Holdings Ltd.	02-May-24	-	6.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 1 Month CP Index	9	INE115A14E10	LIC Housing Finance Ltd.	24-Apr-24	-	5.00%
CRISIL 1 Month CP Index	10	INE02JD14351	Godrej Housing Finance Ltd.	22-Apr-24	-	5.00%
CRISIL 1 Month CP Index	11	INE082G14440	Maithon Power Ltd.	30-Apr-24	-	10.00%
CRISIL 1 Month CP Index	12	INE05C614402	Nlc Tamil Nadu Power Ltd.	30-Apr-24	-	10.00%
CRISIL 1 Year CP Index	1	INE514E14RM6	Export Import Bank Of India	10-Mar-25		5.56%
CRISIL 1 Year CP Index	2	INE296A14XN4	Bajaj Finance Ltd.	12-Mar-25		5.56%
CRISIL 1 Year CP Index	3	INE414G14TF4	Muthoot Finance Ltd.	13-Mar-25		5.56%
CRISIL 1 Year CP Index	4	INE115A14EV9	LIC Housing Finance Ltd.	04-Mar-25		5.56%
CRISIL 1 Year CP Index	5	INE377Y14AW1	Bajaj Housing Finance Ltd.	12-Mar-25		5.56%
CRISIL 1 Year CP Index	6	INE950O14BQ6	Mahindra Rural Housing Finance Ltd.	11-Mar-25		5.56%
CRISIL 1 Year CP Index	7	INE403D14528	Bharti Telecom Ltd.	26-Feb-25		5.56%
CRISIL 1 Year CP Index	8	INE037E14A00	Tata Teleservices Ltd.	14-Feb-25		5.56%
CRISIL 1 Year CP Index	9	INE517B14974	Tata Teleservices (Maharashtra) Ltd.	14-Feb-25		5.56%
CRISIL 1 Year CP Index	10	INE163N14378	ONGC Petro Additions Ltd.	24-Feb-25	-	16.67%
CRISIL 1 Year CP Index	11	INE725H14BQ6	Tata Projects Ltd.	18-Feb-25	-	16.67%
CRISIL 1 Year CP Index	12	INE191H14470	PVR Inox Ltd.	29-Jan-25	-	16.67%
CRISIL 2 Month CP Index	1	INE849D14HL1	ICICI Securities Primary Dealership Ltd.	13-May-24	-	6.67%
CRISIL 2 Month CP Index	2	INE040A14334	HDFC Bank Ltd.	28-May-24	-	6.67%
CRISIL 2 Month CP Index	3	INE121A14VN8	Cholamandalam Investment & Finance Co. Ltd.	30-May-24	-	6.67%
CRISIL 2 Month CP Index	4	INE516Y14FL6	Piramal Capital & Housing Finance Ltd.	30-May-24	-	3.33%
CRISIL 2 Month CP Index	5	INE377Y14AT7	Bajaj Housing Finance Ltd.	14-May-24	-	3.33%
CRISIL 2 Month CP Index	6	INE115A14EU1	LIC Housing Finance Ltd.	28-May-24	-	3.33%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 2 Month CP Index	7	INE460M14586	SEIL Energy India Ltd.	17-May-24	-	6.67%
CRISIL 2 Month CP Index	8	INE245A14JL4	Tata Power Co. Ltd.	30-May-24	-	6.67%
CRISIL 2 Month CP Index	9	INE607M14AZ9	Tata Power Renewable Energy Ltd.	29-May-24	-	6.67%
CRISIL 2 Month CP Index	10	INE163N14352	ONGC Petro Additions Ltd.	22-May-24	-	6.67%
CRISIL 2 Month CP Index	11	INE628A14HP6	UPL Ltd.	29-May-24	-	6.67%
CRISIL 2 Month CP Index	12	INE769A14833	Aarti Industries Ltd.	16-May-24	-	6.67%
CRISIL 2 Month CP Index	13	INE192A14416	Tata Consumer Products Ltd.	29-May-24	-	6.67%
CRISIL 2 Month CP Index	14	INE850D14QM8	Godrej Agrovet Ltd.	28-May-24	-	6.67%
CRISIL 2 Month CP Index	15	INE091A14EB4	Nirma Ltd.	22-May-24	-	6.67%
CRISIL 2 Month CP Index	16	INE929O14BJ5	Reliance Retail Ventures Ltd.	15-May-24	-	10.00%
CRISIL 3 Month CP Index	1	INE261F14LK8	National Bank for Agriculture & Rural Development	14-Jun-24	-	6.67%
CRISIL 3 Month CP Index	2	INE296A14XR5	Bajaj Finance Ltd.	14-Jun-24	-	6.67%
CRISIL 3 Month CP Index	3	INE763G14TR9	ICICI Securities Ltd.	14-Jun-24	-	6.67%
CRISIL 3 Month CP Index	4	INE572E14JB4	PNB Housing Finance Ltd.	11-Jun-24	-	3.33%
CRISIL 3 Month CP Index	5	INE115A14EW7	LIC Housing Finance Ltd.	27-Jun-24	-	3.33%
CRISIL 3 Month CP Index	6	INE831R14DK0	Aditya Birla Housing Finance Ltd.	14-Jun-24	-	3.33%
CRISIL 3 Month CP Index	7	INE018A14KP4	Larsen & Toubro Ltd.	10-Jun-24	-	10.00%
CRISIL 3 Month CP Index	8	INE725H14BR4	Tata Projects Ltd.	12-Jun-24		10.00%
CRISIL 3 Month CP Index	9	INE484J14TO3	Godrej Properties Ltd.	14-Jun-24		6.67%
CRISIL 3 Month CP Index	10	INE371K14BX9	Tata Realty & Infrastructure Ltd.	14-Jun-24		6.67%
CRISIL 3 Month CP Index	11	INE582L14HG1	Tata Housing Development Co. Ltd.	10-Jun-24		6.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 3 Month CP Index	12	INE406M14027	Eris Lifesciences Ltd.	11-Jun-24		10.00%
CRISIL 3 Month CP Index	13	INE647O14FD7	Aditya Birla Fashion & Retail Ltd.	11-Jun-24		6.67%
CRISIL 3 Month CP Index	14	INE102D14930	Godrej Consumer Products Ltd.	11-Jun-24	-	6.67%
CRISIL 3 Month CP Index	15	INE233A14J62	Godrej Industries Ltd.	14-Jun-24	-	6.67%
CRISIL 6 Month CP Index	1	INE763G14TK4	ICICI Securities Ltd.	03-Sep-24	-	6.67%
CRISIL 6 Month CP Index	2	INE790I14EO7	HSBC InvestDirect Financial Services (India) Ltd.	11-Sep-24	-	6.67%
CRISIL 6 Month CP Index	3	INE523L14716	Nuvama Wealth & Investment Ltd.	06-Sep-24		6.67%
CRISIL 6 Month CP Index	4	INE884B14531	Kirloskar Ferrous Industries Ltd.	30-Aug-24		10.00%
CRISIL 6 Month CP Index	5	INE423A14UO8	Adani Enterprises Ltd.	13-Sep-24		10.00%
CRISIL 6 Month CP Index	6	INEOKXY14014	Highways Infrastructure Trust	23-Sep-24		10.00%
CRISIL 6 Month CP Index	7	INEOBWS14017	Data Infrastructure Trust	05-Sep-24		10.00%
CRISIL 6 Month CP Index	8	INE403D14510	Bharti Telecom Ltd.	30-Aug-24		10.00%
CRISIL 6 Month CP Index	9	INE432R14253	Shriram Housing Finance Ltd.	28-Aug-24		3.33%
CRISIL 6 Month CP Index	10	INE377Y14AK6	Bajaj Housing Finance Ltd.	21-Aug-24		3.33%
CRISIL 6 Month CP Index	11	INE667F14GH2	Sundaram Home Finance Ltd.	20-Aug-24		3.33%
CRISIL 6 Month CP Index	12	INE508G14FK2	Time Technoplast Ltd.	21-Aug-24	-	10.00%
CRISIL 6 Month CP Index	13	INE0FDU14014	Brookfield India Real Estate Trust REIT	16-Aug-24	-	10.00%
CRISIL Up to 91-Day CP Index	1	INE248U14OC5	360 One Prime Ltd.	05-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	2	INE248U14OT9	360 One Prime Ltd.	30-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	3	INE466L14BX5	360 One Wam Ltd.	02-May-24	-	0.59%

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CRISIL Up to 91-Day CP Index	4	INE860H142D8	Aditya Birla Finance Ltd.	29-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	5	INE860H142F3	Aditya Birla Finance Ltd.	30-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	6	INE860H142B2	Aditya Birla Finance Ltd.	25-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	7	INE891K14NE1	Axis Finance Ltd.	10-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	8	INE891K14NA9	Axis Finance Ltd.	23-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	9	INE891K14MS3	Axis Finance Ltd.	02-May-24	-	0.59%
CRISIL Up to 91-Day CP Index	10	INE891K14MZ8	Axis Finance Ltd.	30-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	11	INE110O14BT1	Axis Securities Ltd.	03-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	12	INE110O14BP9	Axis Securities Ltd.	04-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	13	INE110O14BU9	Axis Securities Ltd.	19-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	14	INE296A14WX5	Bajaj Finance Ltd.	18-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	15	INE296A14WY3	Bajaj Finance Ltd.	19-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	16	INE296A14WZ0	Bajaj Finance Ltd.	23-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	17	INE377Y14AS9	Bajaj Housing Finance Ltd.	10-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	18	INE472A14NS1	Blue Star Ltd.	15-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	19	INE121A14VF4	Cholamandalam Investment & Finance Co. Ltd.	05-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	20	INE121A14VG2	Cholamandalam Investment & Finance Co. Ltd.	11-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	21	INE144H14GJ4	Deutsche Investments India Pvt. Ltd.	15-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	22	INE144H14GF2	Deutsche Investments India Pvt. Ltd.	30-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	23	INE850D14QC9	Godrej Agrovet Ltd.	18-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	24	INE850D14QO4	Godrej Agrovet Ltd.	22-Apr-24	-	0.59%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	25	INE102D14922	Godrej Consumer Products Ltd.	22-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	26	INE233A14G24	Godrej Industries Ltd.	10-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	27	INE233A14G32	Godrej Industries Ltd.	18-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	28	INE233A14G99	Godrej Industries Ltd.	24-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	29	INE233A14H15	Godrej Industries Ltd.	30-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	30	INE233A14H31	Godrej Industries Ltd.	02-May-24	-	0.59%
CRISIL Up to 91-Day CP Index	31	INE484J14SZ1	Godrej Properties Ltd.	18-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	32	INE040A14276	HDFC Bank Ltd.	16-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	33	INE040A14292	HDFC Bank Ltd.	24-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	34	INE040A14300	HDFC Bank Ltd.	26-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	35	INE790I14EE8	HSBC InvestDirect Financial Services (India) Ltd.	30-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	36	INE700G14IG7	Hdfc Securities Ltd.	03-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	37	INE700G14IR4	Hdfc Securities Ltd.	04-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	38	INE700G14IS2	Hdfc Securities Ltd.	05-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	39	INE700G14IE2	Hdfc Securities Ltd.	18-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	40	INE700G14IJ1	Hdfc Securities Ltd.	22-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	41	INE700G14IL7	Hdfc Securities Ltd.	30-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	42	INE871K14406	Hindustan Media Ventures Ltd.	12-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	43	INE763G14SI0	ICICI Securities Ltd.	03-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	44	INE763G14SH2	ICICI Securities Ltd.	04-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	45	INE763G14SJ8	ICICI Securities Ltd.	05-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	46	INE763G14TI8	ICICI Securities Ltd.	29-Apr-24	-	0.59%

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CRISIL Up to 91-Day CP Index	47	INE763G14SR1	ICICI Securities Ltd.	02-May-24	-	0.59%
CRISIL Up to 91-Day CP Index	48	INE763G14RD3	ICICI Securities Ltd.	30-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	49	INE012I14OS6	JM Financial Services Ltd.	11-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	50	INE012I14PM6	JM Financial Services Ltd.	29-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	51	INE012I14PO2	JM Financial Services Ltd.	02-May-24	-	0.59%
CRISIL Up to 91-Day CP Index	52	INE824H14NR0	Julius Baer Capital (India) Pvt. Ltd.	10-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	53	INE824H14NS8	Julius Baer Capital (India) Pvt. Ltd.	12-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	54	INE824H14NV2	Julius Baer Capital (India) Pvt. Ltd.	16-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	55	INE824H14NY6	Julius Baer Capital (India) Pvt. Ltd.	29-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	56	INE824H14NB4	Julius Baer Capital (India) Pvt. Ltd.	30-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	57	INE824H14MZ5	Julius Baer Capital (India) Pvt. Ltd.	25-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	58	INE975F14YD1	Kotak Mahindra Investments Ltd.	08-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	59	INE916D142D6	Kotak Mahindra Prime Ltd.	05-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	60	INE028E14MZ0	Kotak Securities Ltd.	24-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	61	INE027E14OI4	L&T Finance Holdings Ltd.	02-May-24	-	0.59%
CRISIL Up to 91-Day CP Index	62	INE128M14761	L&T Metro Rail (Hyderabad) Ltd.	15-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	63	INE128M14787	L&T Metro Rail (Hyderabad) Ltd.	22-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	64	INE115A14E0	LIC Housing Finance Ltd.	24-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	65	INE774D14RR7	Mahindra & Mahindra Financial Services Ltd.	12-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	66	INE774D14RZ0	Mahindra & Mahindra Financial Services Ltd.	26-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	67	INE082G14440	Maithon Power Ltd.	30-Apr-24	-	0.59%

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CRISIL Up to 91-Day CP Index	68	INE338I14GG6	Motilal Oswal Financial Services Ltd.	10-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	69	INE338I14GH4	Motilal Oswal Financial Services Ltd.	15-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	70	INE338I14GM4	Motilal Oswal Financial Services Ltd.	26-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	71	INE338I14GN2	Motilal Oswal Financial Services Ltd.	02-May-24	-	0.59%
CRISIL Up to 91-Day CP Index	72	INE01WN14AU5	Motilal Oswal Fininvest Ltd.	10-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	73	INE01WN14AV3	Motilal Oswal Fininvest Ltd.	30-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	74	INE414G14SU5	Muthoot Finance Ltd.	08-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	75	INE414G14ST7	Muthoot Finance Ltd.	11-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	76	INE261F14KR5	National Bank for Agriculture & Rural Development	02-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	77	INE261F14KS3	National Bank for Agriculture & Rural Development	25-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	78	INE261F14KT1	National Bank for Agriculture & Rural Development	30-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	79	INE261F14LH4	National Bank for Agriculture & Rural Development	12-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	80	INE870H14RY0	Network 18 Media & Invst. Ltd.	29-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	81	INE05C614394	Nlc Tamil Nadu Power Ltd.	08-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	82	INE05C614402	Nlc Tamil Nadu Power Ltd.	30-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	83	INE140A141V1	Piramal Enterprises Ltd.	18-Apr-24	-	0.59%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	84	INE140A141X7	Piramal Enterprises Ltd.	02-May-24	-	0.59%
CRISIL Up to 91-Day CP Index	85	INE140A141W9	Piramal Enterprises Ltd.	29-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	86	INE891D14YH6	Redington (India) Ltd.	25-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	87	INE212K14395	Sbicap Securities Ltd.	03-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	88	INE212K14460	Sbicap Securities Ltd.	29-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	89	INE212K14445	Sbicap Securities Ltd.	25-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	90	INE556F14JX8	Small Industries Development Bank Of India	10-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	91	INE403G14QS6	Standard Chartered Capital Ltd.	11-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	92	INE403G14RO3	Standard Chartered Capital Ltd.	29-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	93	INE306N14VV1	Tata Capital Ltd.	24-Apr-24	-	0.59%
CRISIL Up to 91-Day CP Index	94	INE466L14CR5	360 One Wam Ltd.	03-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	95	INE860H142G1	Aditya Birla Finance Ltd.	06-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	96	INE860H142L1	Aditya Birla Finance Ltd.	17-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	97	INE831R14DF0	Aditya Birla Housing Finance Ltd.	14-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	98	INE110O14BY1	Axis Securities Ltd.	14-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	99	INE110O14BZ8	Axis Securities Ltd.	17-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	100	INE296A14XH6	Bajaj Finance Ltd.	31-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	101	INE296A14XC7	Bajaj Finance Ltd.	21-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	102	INE01C314650	Bajaj Financial Securities Ltd.	03-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	103	INE01C314700	Bajaj Financial Securities Ltd.	17-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	104	INE377Y14AT7	Bajaj Housing Finance Ltd.	14-May-24	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	105	INE477A14CU9	CanFin Homes Ltd.	08-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	106	INE121A14VN8	Cholamandalam Investment & Finance Co. Ltd.	30-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	107	INE514E14RJ2	Export Import Bank Of India	16-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	108	INE514E14RL8	Export Import Bank Of India	31-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	109	INE982D14AU6	Godrej & Boyce Manufacturing Co. Ltd.	06-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	110	INE850D14QE5	Godrej Agrovet Ltd.	09-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	111	INE233A14H49	Godrej Industries Ltd.	03-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	112	INE233A14I22	Godrej Industries Ltd.	17-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	113	INE233A14I71	Godrej Industries Ltd.	31-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	114	INE484J14TD6	Godrej Properties Ltd.	13-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	115	INE040A14334	HDFC Bank Ltd.	28-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	116	INE700G14IM5	Hdfc Securities Ltd.	03-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	117	INE700G14IW4	Hdfc Securities Ltd.	17-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	118	INE700G14JD2	Hdfc Securities Ltd.	31-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	119	INE957N14HZ1	Hero Fincorp Ltd.	30-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	120	INE071G14FJ3	ICICI Home Finance Co. Ltd.	31-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	121	INE763G14SZ4	ICICI Securities Ltd.	17-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	122	INE849D14HL1	ICICI Securities Primary Dealership Ltd.	13-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	123	INE530B14CC1	IIFL Finance Ltd.	13-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	124	INE530B14CE7	IIFL Finance Ltd.	31-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	125	INE012I14QE1	JM Financial Services Ltd.	14-May-24	-	0.30%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	126	INE824H14OE6	Julius Baer Capital (India) Pvt. Ltd.	13-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	127	INE824H14ON7	Julius Baer Capital (India) Pvt. Ltd.	31-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	128	INE916D142L9	Kotak Mahindra Prime Ltd.	07-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	129	INE028E14NA1	Kotak Securities Ltd.	03-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	130	INE028E14NC7	Kotak Securities Ltd.	10-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	131	INE028E14NE3	Kotak Securities Ltd.	16-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	132	INE498L14BB4	L&T Finance Holdings Ltd.	20-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	133	INE027E14OJ2	L&T Finance Holdings Ltd.	30-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	134	INE128M14795	L&T Metro Rail (Hyderabad) Ltd.	28-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	135	INE115A14EU1	LIC Housing Finance Ltd.	28-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	136	INE338I14GO0	Motilal Oswal Financial Services Ltd.	03-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	137	INE338I14GW3	Motilal Oswal Financial Services Ltd.	31-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	138	INE01WN14AX9	Motilal Oswal Finvest Ltd.	10-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	139	INE414G14SV3	Muthoot Finance Ltd.	13-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	140	INE414G14SX9	Muthoot Finance Ltd.	30-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	141	INE261F14KV7	National Bank for Agriculture & Rural Development	06-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	142	INE261F14KU9	National Bank for Agriculture & Rural Development	08-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	143	INE870H14SD2	Network 18 Media & Invst. Ltd.	14-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	144	INE163N14352	ONGC Petro Additions Ltd.	22-May-24	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	145	INE572E14IZ5	PNB Housing Finance Ltd.	28-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	146	INE163K14127	Phoenix ARC Pvt. Ltd.	14-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	147	INE516Y14FC5	Piramal Capital & Housing Finance Ltd.	14-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	148	INE516Y14FL6	Piramal Capital & Housing Finance Ltd.	30-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	149	INE140A141N8	Piramal Enterprises Ltd.	13-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	150	INE511C14WC7	Poonawalla Fincorp Ltd.	03-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	151	INE511C14WE3	Poonawalla Fincorp Ltd.	10-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	152	INE929O14BK3	Reliance Retail Ventures Ltd.	17-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	153	INE929O14BJ5	Reliance Retail Ventures Ltd.	15-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	154	INE460M14586	SEIL Energy India Ltd.	17-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	155	INE212K14437	Sbicap Securities Ltd.	15-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	156	INE941D14535	Sikka Ports & Terminals Ltd.	17-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	157	INE941D14550	Sikka Ports & Terminals Ltd.	22-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	158	INE556F14JZ3	Small Industries Development Bank Of India	09-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	159	INE556F14KA4	Small Industries Development Bank Of India	24-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	160	INE886H14JG0	TV18 Broadcast Ltd.	31-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	161	INE033L14ML5	Tata Capital Housing Finance Ltd.	16-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	162	INE976I14NW6	Tata Capital Ltd.	09-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	163	INE192A14416	Tata Consumer Products Ltd.	29-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	164	INE245A14JJ8	Tata Power Co. Ltd.	10-May-24	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	165	INE245A14JK6	Tata Power Co. Ltd.	15-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	166	INE245A14JL4	Tata Power Co. Ltd.	30-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	167	INE607M14AZ9	Tata Power Renewable Energy Ltd.	29-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	168	INE692Q14AU3	Toyota Financial Services India Ltd.	24-May-24	-	0.30%
CRISIL Up to 91-Day CP Index	169	INE860H142Q0	Aditya Birla Finance Ltd.	03-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	170	INE860H142S6	Aditya Birla Finance Ltd.	11-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	171	INE110O14CG6	Axis Securities Ltd.	03-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	172	INE110O14CN2	Axis Securities Ltd.	14-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	173	INE296A14XR5	Bajaj Finance Ltd.	14-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	174	INE01C314767	Bajaj Financial Securities Ltd.	14-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	175	INE514E14RN4	Export Import Bank Of India	14-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	176	INE484J14TO3	Godrej Properties Ltd.	14-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	177	INE047A14925	Grasim Industries Ltd.	06-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	178	INE700G14JI1	Hdfc Securities Ltd.	14-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	179	INE763G14PV9	ICICI Securities Ltd.	03-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	180	INE763G14TR9	ICICI Securities Ltd.	14-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	181	INE824H14OO5	Julius Baer Capital (India) Pvt. Ltd.	03-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	182	INE028E14NL8	Kotak Securities Ltd.	14-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	183	INE115A14EW7	LIC Housing Finance Ltd.	27-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	184	INE018A14KP4	Larsen & Toubro Ltd.	10-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	185	INE774D14SB9	Mahindra & Mahindra Financial Services Ltd.	03-Jun-24	-	0.78%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	186	INE774D14SC7	Mahindra & Mahindra Financial Services Ltd.	14-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	187	INE522D14OA3	Manappuram Finance Ltd.	14-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	188	INE338I14GX1	Motilal Oswal Financial Services Ltd.	03-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	189	INE261F14LC5	National Bank for Agriculture & Rural Development	03-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	190	INE261F14LK8	National Bank for Agriculture & Rural Development	14-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	191	INE572E14JB4	PNB Housing Finance Ltd.	11-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	192	INE929O14BN7	Reliance Retail Ventures Ltd.	03-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	193	INE212K14544	Sbicap Securities Ltd.	17-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	194	INE721A14DQ6	Shriram Finance Ltd.	12-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	195	INE556F14KB2	Small Industries Development Bank Of India	05-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	196	INE976I14NY2	Tata Capital Ltd.	06-Jun-24	-	0.78%
CRISIL Up to 91-Day CP Index	197	INE477S14CB1	Tata Motors Finance Ltd.	03-Jun-24	-	0.78%
CRISIL upto 365 Day CP Index-A	1	INE860H140K7	Aditya Birla Finance Ltd.	19-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	2	INE860H142D8	Aditya Birla Finance Ltd.	29-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	3	INE860H142F3	Aditya Birla Finance Ltd.	30-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	4	INE860H142B2	Aditya Birla Finance Ltd.	25-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	5	INE891K14NE1	Axis Finance Ltd.	10-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	6	INE891K14NA9	Axis Finance Ltd.	23-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	7	INE891K14MZ8	Axis Finance Ltd.	30-Apr-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	8	INE891K14MS3	Axis Finance Ltd.	02-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	9	INE110O14BT1	Axis Securities Ltd.	03-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	10	INE110O14BP9	Axis Securities Ltd.	04-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	11	INE110O14BU9	Axis Securities Ltd.	19-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	12	INE296A14WW7	Bajaj Finance Ltd.	16-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	13	INE296A14WX5	Bajaj Finance Ltd.	18-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	14	INE296A14WY3	Bajaj Finance Ltd.	19-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	15	INE296A14WZ0	Bajaj Finance Ltd.	23-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	16	INE01C314643	Bajaj Financial Securities Ltd.	19-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	17	INE377Y14AS9	Bajaj Housing Finance Ltd.	10-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	18	INE144H14GK2	Deutsche Investments India Pvt. Ltd.	03-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	19	INE144H14GJ4	Deutsche Investments India Pvt. Ltd.	15-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	20	INE144H14GF2	Deutsche Investments India Pvt. Ltd.	30-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	21	INE102D14922	Godrej Consumer Products Ltd.	22-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	22	INE040A14276	HDFC Bank Ltd.	16-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	23	INE040A14284	HDFC Bank Ltd.	22-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	24	INE040A14292	HDFC Bank Ltd.	24-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	25	INE040A14300	HDFC Bank Ltd.	26-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	26	INE790I14EE8	HSBC InvestDirect Financial Services (India) Ltd.	30-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	27	INE700G14IG7	Hdfc Securities Ltd.	03-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	28	INE700G14IR4	Hdfc Securities Ltd.	04-Apr-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	29	INE700G14IS2	Hdfc Securities Ltd.	05-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	30	INE700G14IE2	Hdfc Securities Ltd.	18-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	31	INE700G14IJ1	Hdfc Securities Ltd.	22-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	32	INE700G14IL7	Hdfc Securities Ltd.	30-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	33	INE763G14SY7	ICICI Securities Ltd.	02-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	34	INE763G14SI0	ICICI Securities Ltd.	03-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	35	INE763G14SH2	ICICI Securities Ltd.	04-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	36	INE763G14SJ8	ICICI Securities Ltd.	05-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	37	INE763G14TI8	ICICI Securities Ltd.	29-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	38	INE763G14RD3	ICICI Securities Ltd.	30-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	39	INE763G14SR1	ICICI Securities Ltd.	02-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	40	INE975F14YD1	Kotak Mahindra Investments Ltd.	08-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	41	INE916D142D6	Kotak Mahindra Prime Ltd.	05-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	42	INE916D142J3	Kotak Mahindra Prime Ltd.	16-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	43	INE028E14MZO	Kotak Securities Ltd.	24-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	44	INE028E14MY3	Kotak Securities Ltd.	22-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	45	INE027E14OH6	L&T Finance Holdings Ltd.	23-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	46	INE027E14OI4	L&T Finance Holdings Ltd.	02-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	47	INE128M14761	L&T Metro Rail (Hyderabad) Ltd.	15-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	48	INE128M14787	L&T Metro Rail (Hyderabad) Ltd.	22-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	49	INE115A14ELO	LIC Housing Finance Ltd.	24-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	50	INE774D14RR7	Mahindra & Mahindra	12-Apr-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Financial Services Ltd.			
CRISIL upto 365 Day CP Index-A	51	INE774D14RZ0	Mahindra & Mahindra Financial Services Ltd.	26-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	52	INE261F14KR5	National Bank for Agriculture & Rural Development	02-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	53	INE261F14KS3	National Bank for Agriculture & Rural Development	25-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	54	INE261F14KT1	National Bank for Agriculture & Rural Development	30-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	55	INE261F14LH4	National Bank for Agriculture & Rural Development	12-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	56	INE870H14RZ7	Network 18 Media & Invst. Ltd.	22-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	57	INE870H14RY0	Network 18 Media & Invst. Ltd.	29-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	58	INE212K14387	Sbicap Securities Ltd.	02-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	59	INE212K14395	Sbicap Securities Ltd.	03-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	60	INE212K14445	Sbicap Securities Ltd.	25-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	61	INE212K14460	Sbicap Securities Ltd.	29-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	62	INE212K14429	Sbicap Securities Ltd.	24-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	63	INE556F14JW0	Small Industries Development Bank Of India	02-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	64	INE556F14JX8	Small Industries Development Bank Of India	10-Apr-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	65	INE403G14QS6	Standard Chartered Capital Ltd.	11-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	66	INE403G14RO3	Standard Chartered Capital Ltd.	29-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	67	INE306N14VV1	Tata Capital Ltd.	24-Apr-24	-	0.28%
CRISIL upto 365 Day CP Index-A	68	INE860H142E6	Aditya Birla Finance Ltd.	31-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	69	INE860H142M9	Aditya Birla Finance Ltd.	20-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	70	INE891K14NJ0	Axis Finance Ltd.	27-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	71	INE891K14NI2	Axis Finance Ltd.	20-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	72	INE110O14BV7	Axis Securities Ltd.	28-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	73	INE110O14CF8	Axis Securities Ltd.	28-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	74	INE110O14CE1	Axis Securities Ltd.	27-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	75	INE296A14XA1	Bajaj Finance Ltd.	30-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	76	INE296A14XN4	Bajaj Finance Ltd.	12-Mar-25	-	0.28%
CRISIL upto 365 Day CP Index-A	77	INE377Y14AV3	Bajaj Housing Finance Ltd.	25-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	78	INE377Y14AW1	Bajaj Housing Finance Ltd.	12-Mar-25	-	0.28%
CRISIL upto 365 Day CP Index-A	79	INE704I14IG5	Barclays Investments & Loans (India) Pvt. Ltd.	29-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	80	INE704I14II1	Barclays Investments & Loans (India) Pvt. Ltd.	13-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	81	INE704I14IL5	Barclays Investments & Loans (India) Pvt. Ltd.	04-Mar-25	-	0.28%
CRISIL upto 365 Day CP Index-A	82	INE704I14IM3	Barclays Investments & Loans (India) Pvt. Ltd.	06-Mar-25	-	0.28%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	83	INE144H14GM8	Deutsche Investments India Pvt. Ltd.	28-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	84	INE144H14GN6	Deutsche Investments India Pvt. Ltd.	31-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	85	INE144H14GO4	Deutsche Investments India Pvt. Ltd.	03-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	86	INE514E14RM6	Export Import Bank Of India	10-Mar-25	-	0.28%
CRISIL upto 365 Day CP Index-A	87	INE756I14DN2	HDB Financial Services Ltd.	25-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	88	INE539K14BJ0	HDFC Credila Financial Services Ltd.	06-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	89	INE539K14BL6	HDFC Credila Financial Services Ltd.	27-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	90	INE539K14BK8	HDFC Credila Financial Services Ltd.	24-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	91	INE790I14EG3	HSBC InvestDirect Financial Services (India) Ltd.	07-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	92	INE790I14EM1	HSBC InvestDirect Financial Services (India) Ltd.	11-Mar-25	-	0.28%
CRISIL upto 365 Day CP Index-A	93	INE763G14SP5	ICICI Securities Ltd.	31-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	94	INE763G14TE7	ICICI Securities Ltd.	21-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	95	INE763G14TO6	ICICI Securities Ltd.	11-Mar-25	-	0.28%
CRISIL upto 365 Day CP Index-A	96	INE916D143C6	Kotak Mahindra Prime Ltd.	05-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	97	INE916D143E2	Kotak Mahindra Prime Ltd.	05-Mar-25	-	0.28%
CRISIL upto 365 Day CP Index-A	98	INE028E14NG8	Kotak Securities Ltd.	21-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	99	INE498L14AY8	L&T Finance Holdings Ltd.	04-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	100	INE498L14BD0	L&T Finance Holdings Ltd.	24-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	101	INE498L14BC2	L&T Finance Holdings Ltd.	18-Feb-25	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-A	102	INE115A14ET3	LIC Housing Finance Ltd.	21-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	103	INE115A14EV9	LIC Housing Finance Ltd.	04-Mar-25	-	0.28%
CRISIL upto 365 Day CP Index-A	104	INE212K14478	Sbicap Securities Ltd.	21-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	105	INE403G14RY2	Standard Chartered Capital Ltd.	29-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	106	INE403G14RZ9	Standard Chartered Capital Ltd.	11-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	107	INE403G14SA0	Standard Chartered Capital Ltd.	19-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	108	INE403G14SD4	Standard Chartered Capital Ltd.	11-Mar-25	-	0.28%
CRISIL upto 365 Day CP Index-A	109	INE472H14276	Standard Chartered Securities (India) Ltd.	11-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	110	INE472H14292	Standard Chartered Securities (India) Ltd.	21-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	111	INE472H14284	Standard Chartered Securities (India) Ltd.	18-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	112	INE033L14MX0	Tata Capital Housing Finance Ltd.	30-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	113	INE033L14MY8	Tata Capital Housing Finance Ltd.	20-Feb-25	-	0.28%
CRISIL upto 365 Day CP Index-A	114	INE860H142G1	Aditya Birla Finance Ltd.	06-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	115	INE860H142L1	Aditya Birla Finance Ltd.	17-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	116	INE860H141T6	Aditya Birla Finance Ltd.	20-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	117	INE860H142P2	Aditya Birla Finance Ltd.	28-May-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	118	INE831R14DF0	Aditya Birla Housing Finance Ltd.	14-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	119	INE831R14DG8	Aditya Birla Housing Finance Ltd.	17-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	120	INE831R14DJ2	Aditya Birla Housing Finance Ltd.	30-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	121	INE831R14DI4	Aditya Birla Housing Finance Ltd.	29-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	122	INE891K14ND3	Axis Finance Ltd.	09-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	123	INE891K14NH4	Axis Finance Ltd.	30-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	124	INE110014BY1	Axis Securities Ltd.	14-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	125	INE110014BZ8	Axis Securities Ltd.	17-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	126	INE110014CD3	Axis Securities Ltd.	28-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	127	INE027214563	BOBCARD Ltd.	28-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	128	INE296A14XB9	Bajaj Finance Ltd.	15-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	129	INE296A14UZ4	Bajaj Finance Ltd.	30-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	130	INE296A14XH6	Bajaj Finance Ltd.	31-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	131	INE296A14XC7	Bajaj Finance Ltd.	21-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	132	INE01C314650	Bajaj Financial Securities Ltd.	03-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	133	INE01C314668	Bajaj Financial Securities Ltd.	09-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	134	INE01C314700	Bajaj Financial Securities Ltd.	17-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	135	INE01C314718	Bajaj Financial Securities Ltd.	24-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	136	INE377Y14AU5	Bajaj Housing Finance Ltd.	13-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	137	INE377Y14AT7	Bajaj Housing Finance Ltd.	14-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	138	INE704I14HU8	Barclays Investments &	17-May-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Loans (India) Pvt. Ltd.			
CRISIL upto 365 Day CP Index-A	139	INE704I14HV6	Barclays Investments & Loans (India) Pvt. Ltd.	22-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	140	INE144H14GC9	Deutsche Investments India Pvt. Ltd.	27-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	141	INE514E14RI4	Export Import Bank Of India	07-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	142	INE514E14RJ2	Export Import Bank Of India	16-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	143	INE514E14RL8	Export Import Bank Of India	31-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	144	INE514E14RK0	Export Import Bank Of India	22-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	145	INE047A14917	Grasim Industries Ltd.	29-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	146	INE040A14318	HDFC Bank Ltd.	21-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	147	INE040A14326	HDFC Bank Ltd.	24-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	148	INE040A14334	HDFC Bank Ltd.	28-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	149	INE790I14EF5	HSBC InvestDirect Financial Services (India) Ltd.	09-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	150	INE790I14EH1	HSBC InvestDirect Financial Services (India) Ltd.	17-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	151	INE790I14EK5	HSBC InvestDirect Financial Services (India) Ltd.	30-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	152	INE700G14IM5	Hdfc Securities Ltd.	03-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	153	INE700G14IW4	Hdfc Securities Ltd.	17-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	154	INE700G14JD2	Hdfc Securities Ltd.	31-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	155	INE700G14JC4	Hdfc Securities Ltd.	30-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	156	INE071G14FI5	ICICI Home Finance Co. Ltd.	07-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	157	INE071G14FJ3	ICICI Home Finance Co. Ltd.	31-May-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	158	INE763G14SZ4	ICICI Securities Ltd.	17-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	159	INE763G14TJ6	ICICI Securities Ltd.	29-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	160	INE763G14TH0	ICICI Securities Ltd.	27-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	161	INE849D14HL1	ICICI Securities Primary Dealership Ltd.	13-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	162	INE975F14YY7	Kotak Mahindra Investments Ltd.	15-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	163	INE975F14YZ4	Kotak Mahindra Investments Ltd.	30-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	164	INE916D142L9	Kotak Mahindra Prime Ltd.	07-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	165	INE916D142N5	Kotak Mahindra Prime Ltd.	21-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	166	INE028E14NA1	Kotak Securities Ltd.	03-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	167	INE028E14NC7	Kotak Securities Ltd.	10-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	168	INE028E14NE3	Kotak Securities Ltd.	16-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	169	INE028E14NH6	Kotak Securities Ltd.	30-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	170	INE028E14NF0	Kotak Securities Ltd.	22-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	171	INE027E14OY1	L&T Finance Holdings Ltd.	03-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	172	INE498L14BB4	L&T Finance Holdings Ltd.	20-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	173	INE027E14OJ2	L&T Finance Holdings Ltd.	30-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	174	INE128M14795	L&T Metro Rail (Hyderabad) Ltd.	28-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	175	INE128M14803	L&T Metro Rail (Hyderabad) Ltd.	24-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	176	INE115A14EU1	LIC Housing Finance Ltd.	28-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	177	INE774D14RS5	Mahindra & Mahindra Financial Services Ltd.	24-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	178	INE261F14KV7	National Bank for Agriculture &	06-May-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Rural Development			
CRISIL upto 365 Day CP Index-A	179	INE261F14KU9	National Bank for Agriculture & Rural Development	08-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	180	INE261F14LB7	National Bank for Agriculture & Rural Development	30-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	181	INE870H14SA8	Network 18 Media & Invst. Ltd.	08-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	182	INE870H14SD2	Network 18 Media & Invst. Ltd.	14-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	183	INE870H14SG5	Network 18 Media & Invst. Ltd.	30-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	184	INE929O14BK3	Reliance Retail Ventures Ltd.	17-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	185	INE929O14BJ5	Reliance Retail Ventures Ltd.	15-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	186	INE912E14MC4	SBI Global Factors Ltd.	29-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	187	INE212K14437	Sbicap Securities Ltd.	15-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	188	INE212K14403	Sbicap Securities Ltd.	22-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	189	INE212K14452	Sbicap Securities Ltd.	30-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	190	INE212K14486	Sbicap Securities Ltd.	27-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	191	INE211H14609	Sharekhan Ltd.	09-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	192	INE941D14527	Sikka Ports & Terminals Ltd.	09-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	193	INE941D14535	Sikka Ports & Terminals Ltd.	17-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	194	INE941D14550	Sikka Ports & Terminals Ltd.	22-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	195	INE556F14JY6	Small Industries Development Bank Of India	06-May-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	196	INE556F14JZ3	Small Industries Development Bank Of India	09-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	197	INE556F14KA4	Small Industries Development Bank Of India	24-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	198	INE403G14RP0	Standard Chartered Capital Ltd.	15-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	199	INE403G14RS4	Standard Chartered Capital Ltd.	23-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	200	INE403G14RR6	Standard Chartered Capital Ltd.	30-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	201	INE660A14XQ4	Sundaram Finance Ltd.	29-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	202	INE886H14JG0	TV18 Broadcast Ltd.	31-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	203	INE033L14ML5	Tata Capital Housing Finance Ltd.	16-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	204	INE033L14MZ5	Tata Capital Housing Finance Ltd.	29-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	205	INE976I14NW6	Tata Capital Ltd.	09-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	206	INE306N14WA3	Tata Capital Ltd.	21-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	207	INE306N14WS5	Tata Capital Ltd.	24-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	208	INE692Q14AU3	Toyota Financial Services India Ltd.	24-May-24	-	0.28%
CRISIL upto 365 Day CP Index-A	209	INE860H142Q0	Aditya Birla Finance Ltd.	03-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	210	INE860H141X8	Aditya Birla Finance Ltd.	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	211	INE860H142S6	Aditya Birla Finance Ltd.	11-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	212	INE891K14NB7	Axis Finance Ltd.	06-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	213	INE891K14NC5	Axis Finance Ltd.	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	214	INE110O14CG6	Axis Securities Ltd.	03-Jun-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	215	INE110014CN2	Axis Securities Ltd.	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	216	INE027214597	BOBCARD Ltd.	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	217	INE296A14VC1	Bajaj Finance Ltd.	07-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	218	INE296A14VE7	Bajaj Finance Ltd.	12-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	219	INE296A14VF4	Bajaj Finance Ltd.	20-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	220	INE296A14XR5	Bajaj Finance Ltd.	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	221	INE01C314767	Bajaj Financial Securities Ltd.	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	222	INE377Y14AM2	Bajaj Housing Finance Ltd.	28-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	223	INE704I14HZ7	Barclays Investments & Loans (India) Pvt. Ltd.	10-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	224	INE704I14HK9	Barclays Investments & Loans (India) Pvt. Ltd.	02-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	225	INE144H14GH8	Deutsche Investments India Pvt. Ltd.	10-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	226	INE041014015	Embassy Office Parks Reit	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	227	INE514E14RG8	Export Import Bank Of India	19-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	228	INE514E14RN4	Export Import Bank Of India	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	229	INE102D14930	Godrej Consumer Products Ltd.	11-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	230	INE047A14925	Grasim Industries Ltd.	06-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	231	INE539K14BM4	HDFC Credila Financial Services Ltd.	13-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	232	INE790I14DV4	HSBC InvestDirect Financial Services (India) Ltd.	07-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	233	INE790I14EA6	HSBC InvestDirect Financial Services (India) Ltd.	14-Jun-24	-	0.28%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	234	INE790I14EB4	HSBC InvestDirect Financial Services (India) Ltd.	20-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	235	INE700G14JI1	Hdfc Securities Ltd.	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	236	INE763G14PV9	ICICI Securities Ltd.	03-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	237	INE763G14QA1	ICICI Securities Ltd.	13-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	238	INE763G14TR9	ICICI Securities Ltd.	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	239	INE975F14YW1	Kotak Mahindra Investments Ltd.	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	240	INE916D142O3	Kotak Mahindra Prime Ltd.	05-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	241	INE028E14NL8	Kotak Securities Ltd.	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	242	INE027E14OL8	L&T Finance Holdings Ltd.	07-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	243	INE027E14ON4	L&T Finance Holdings Ltd.	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	244	INE115A14EO4	LIC Housing Finance Ltd.	20-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	245	INE115A14EP1	LIC Housing Finance Ltd.	21-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	246	INE115A14EW7	LIC Housing Finance Ltd.	27-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	247	INE018A14KP4	Larsen & Toubro Ltd.	10-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	248	INE774D14SB9	Mahindra & Mahindra Financial Services Ltd.	03-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	249	INE774D14SC7	Mahindra & Mahindra Financial Services Ltd.	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	250	INE0CCU14021	Mindspace Business Parks Reit	06-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	251	INE261F14LC5	National Bank for Agriculture & Rural Development	03-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	252	INE261F14KW5	National Bank for Agriculture &	27-Jun-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Rural Development			
CRISIL upto 365 Day CP Index-A	253	INE261F14LK8	National Bank for Agriculture & Rural Development	14-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	254	INE870H14SI1	Network 18 Media & Invst. Ltd.	12-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	255	INE929O14BN7	Reliance Retail Ventures Ltd.	03-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	256	INE212K14544	Sbicap Securities Ltd.	17-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	257	INE211H14641	Sharekhan Ltd.	04-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	258	INE211H14658	Sharekhan Ltd.	05-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	259	INE211H14765	Sharekhan Ltd.	26-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	260	INE556F14KB2	Small Industries Development Bank Of India	05-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	261	INE403G14RQ8	Standard Chartered Capital Ltd.	03-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	262	INE403G14RM7	Standard Chartered Capital Ltd.	19-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	263	INE660A14XF7	Sundaram Finance Ltd.	07-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	264	INE033L14MM3	Tata Capital Housing Finance Ltd.	26-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	265	INE976I14NP0	Tata Capital Ltd.	18-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	266	INE976I14NS4	Tata Capital Ltd.	28-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	267	INE976I14NY2	Tata Capital Ltd.	06-Jun-24	-	0.28%
CRISIL upto 365 Day CP Index-A	268	INE860H14OZ5	Aditya Birla Finance Ltd.	23-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	269	INE860H142J5	Aditya Birla Finance Ltd.	09-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	270	INE891K14NF8	Axis Finance Ltd.	09-Aug-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	271	INE756I14DI2	HDB Financial Services Ltd.	08-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	272	INE763G14QG8	ICICI Securities Ltd.	12-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	273	INE763G14QH6	ICICI Securities Ltd.	18-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	274	INE763G14SO8	ICICI Securities Ltd.	30-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	275	INE763G14RO0	ICICI Securities Ltd.	09-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	276	INE975F14YL4	Kotak Mahindra Investments Ltd.	12-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	277	INE975F14YQ3	Kotak Mahindra Investments Ltd.	19-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	278	INE975F14YR1	Kotak Mahindra Investments Ltd.	23-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	279	INE975F14YV3	Kotak Mahindra Investments Ltd.	31-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	280	INE916D143A0	Kotak Mahindra Prime Ltd.	05-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	281	INE916D142R6	Kotak Mahindra Prime Ltd.	22-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	282	INE916D142Q8	Kotak Mahindra Prime Ltd.	05-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	283	INE115A14EN6	LIC Housing Finance Ltd.	12-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	284	INE116F14166	Panatone Finvest Ltd.	19-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	285	INE550X14AF0	Sharekhan BNP Paribas Financial Services Ltd.	25-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	286	INE211H14674	Sharekhan Ltd.	11-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	287	INE472H14268	Standard Chartered Securities (India) Ltd.	07-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	288	INE660A14XS0	Sundaram Finance Ltd.	14-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	289	INE033L14MN1	Tata Capital Housing Finance Ltd.	18-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	290	INE976I14NU0	Tata Capital Ltd.	09-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	291	INE857Q14AC0	Tata Capital Ltd.	12-Jul-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	292	INE857Q14AD8	Tata Capital Ltd.	18-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	293	INE306N14WH8	Tata Capital Ltd.	24-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	294	INE306N14WI6	Tata Capital Ltd.	26-Jul-24	-	0.28%
CRISIL upto 365 Day CP Index-A	295	INE306N14WJ4	Tata Capital Ltd.	08-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	296	INE860H142O5	Aditya Birla Finance Ltd.	21-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	297	INE296A14VN8	Bajaj Finance Ltd.	28-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	298	INE296A14VO6	Bajaj Finance Ltd.	29-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	299	INE296A14VP3	Bajaj Finance Ltd.	30-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	300	INE377Y14AK6	Bajaj Housing Finance Ltd.	21-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	301	INE704I14HN3	Barclays Investments & Loans (India) Pvt. Ltd.	21-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	302	INE704I14HW4	Barclays Investments & Loans (India) Pvt. Ltd.	23-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	303	INE704I14HQ6	Barclays Investments & Loans (India) Pvt. Ltd.	20-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	304	INE704I14IO9	Barclays Investments & Loans (India) Pvt. Ltd.	18-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	305	INE0BWS14017	Data Infrastructure Trust	05-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	306	INE790I14EO7	HSBC InvestDirect Financial Services (India) Ltd.	11-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	307	INE0KXY14014	Highways Infrastructure Trust	23-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	308	INE763G14TG2	ICICI Securities Ltd.	26-Aug-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-A	309	INE763G14QX3	ICICI Securities Ltd.	13-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	310	INE763G14RP7	ICICI Securities Ltd.	20-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	311	INE763G14TD9	ICICI Securities Ltd.	23-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	312	INE763G14TK4	ICICI Securities Ltd.	03-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	313	INE975F14YU5	Kotak Mahindra Investments Ltd.	22-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	314	INE916D142S4	Kotak Mahindra Prime Ltd.	21-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	315	INE403G14RK1	Standard Chartered Capital Ltd.	21-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	316	INE403G14RL9	Standard Chartered Capital Ltd.	29-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	317	INE403G14RN5	Standard Chartered Capital Ltd.	09-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	318	INE472H14300	Standard Chartered Securities (India) Ltd.	09-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	319	INE660A14XR2	Sundaram Finance Ltd.	29-Aug-24	-	0.28%
CRISIL upto 365 Day CP Index-A	320	INE660A14XU6	Sundaram Finance Ltd.	18-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	321	INE306N14WN6	Tata Capital Ltd.	13-Sep-24	-	0.28%
CRISIL upto 365 Day CP Index-A	322	INE296A14WU1	Bajaj Finance Ltd.	09-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	323	INE296A14WT3	Bajaj Finance Ltd.	10-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	324	INE296A14WV9	Bajaj Finance Ltd.	15-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	325	INE377Y14AR1	Bajaj Housing Finance Ltd.	10-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	326	INE704I14IC4	Barclays Investments & Loans (India) Pvt. Ltd.	15-Oct-24	-	0.28%
CRISIL upto 365 Day CP Index-A	327	INE704I14HX2	Barclays Investments &	27-Nov-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Loans (India) Pvt. Ltd.			
CRISIL upto 365 Day CP Index-A	328	INE704I14IA8	Barclays Investments & Loans (India) Pvt. Ltd.	18-Dec-24	-	0.28%
CRISIL upto 365 Day CP Index-A	329	INE704I14IB6	Barclays Investments & Loans (India) Pvt. Ltd.	24-Dec-24	-	0.28%
CRISIL upto 365 Day CP Index-A	330	INE704I14ID2	Barclays Investments & Loans (India) Pvt. Ltd.	07-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	331	INE704I14IE0	Barclays Investments & Loans (India) Pvt. Ltd.	17-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	332	INE704I14IF7	Barclays Investments & Loans (India) Pvt. Ltd.	23-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	333	INE144H14GD7	Deutsche Investments India Pvt. Ltd.	15-Nov-24	-	0.28%
CRISIL upto 365 Day CP Index-A	334	INE144H14GE5	Deutsche Investments India Pvt. Ltd.	19-Nov-24	-	0.28%
CRISIL upto 365 Day CP Index-A	335	INE144H14GL0	Deutsche Investments India Pvt. Ltd.	23-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	336	INE041014023	Embassy Office Parks Reit	07-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	337	INE790I14DU6	HSBC InvestDirect Financial Services (India) Ltd.	24-Oct-24	-	0.28%
CRISIL upto 365 Day CP Index-A	338	INE700G14IK9	Hdfc Securities Ltd.	24-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	339	INE763G14SV3	ICICI Securities Ltd.	06-Nov-24	-	0.28%
CRISIL upto 365 Day CP Index-A	340	INE763G14RT9	ICICI Securities Ltd.	21-Nov-24	-	0.28%
CRISIL upto 365 Day CP Index-A	341	INE763G14SQ3	ICICI Securities Ltd.	29-Nov-24	-	0.28%
CRISIL upto 365 Day CP Index-A	342	INE763G14SB5	ICICI Securities Ltd.	13-Dec-24	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	343	INE763G14SE9	ICICI Securities Ltd.	20-Dec-24	-	0.28%
CRISIL upto 365 Day CP Index-A	344	INE763G14SF6	ICICI Securities Ltd.	02-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	345	INE763G14SK6	ICICI Securities Ltd.	23-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	346	INE763G14SD1	ICICI Securities Ltd.	19-Dec-24	-	0.28%
CRISIL upto 365 Day CP Index-A	347	INE916D142W6	Kotak Mahindra Prime Ltd.	05-Nov-24	-	0.28%
CRISIL upto 365 Day CP Index-A	348	INE028E14ND5	Kotak Securities Ltd.	15-Nov-24	-	0.28%
CRISIL upto 365 Day CP Index-A	349	INE115A14EQ9	LIC Housing Finance Ltd.	17-Dec-24	-	0.28%
CRISIL upto 365 Day CP Index-A	350	INE115A14ES5	LIC Housing Finance Ltd.	13-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	351	INE116F14174	Panatone Finvest Ltd.	16-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	352	INE116F14182	Panatone Finvest Ltd.	17-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	353	INE211H14757	Sharekhan Ltd.	27-Nov-24	-	0.28%
CRISIL upto 365 Day CP Index-A	354	INE211H14740	Sharekhan Ltd.	06-Dec-24	-	0.28%
CRISIL upto 365 Day CP Index-A	355	INE211H14732	Sharekhan Ltd.	10-Dec-24	-	0.28%
CRISIL upto 365 Day CP Index-A	356	INE403G14RV8	Standard Chartered Capital Ltd.	20-Nov-24	-	0.28%
CRISIL upto 365 Day CP Index-A	357	INE403G14RW6	Standard Chartered Capital Ltd.	27-Nov-24	-	0.28%
CRISIL upto 365 Day CP Index-A	358	INE403G14RX4	Standard Chartered Capital Ltd.	04-Dec-24	-	0.28%
CRISIL upto 365 Day CP Index-A	359	INE403G14RT2	Standard Chartered Capital Ltd.	05-Dec-24	-	0.28%
CRISIL upto 365 Day CP Index-A	360	INE403G14RU0	Standard Chartered Capital Ltd.	20-Dec-24	-	0.28%
CRISIL upto 365 Day CP Index-A	361	INE403G14SB8	Standard Chartered Capital Ltd.	23-Jan-25	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	362	INE033L14MW2	Tata Capital Housing Finance Ltd.	14-Jan-25	-	0.28%
CRISIL upto 365 Day CP Index-A	363	INE306N14WR7	Tata Capital Ltd.	05-Nov-24	-	0.28%
CRISIL upto 365 Day CP Index-B	1	INE248U14OC5	360 One Prime Ltd.	05-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	2	INE248U14NJ2	360 One Prime Ltd.	22-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	3	INE248U14OT9	360 One Prime Ltd.	30-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	4	INE466L14CN4	360 One Wam Ltd.	22-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	5	INE466L14BX5	360 One Wam Ltd.	02-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	6	INE472A14NS1	Blue Star Ltd.	15-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	7	INE121A14VF4	Cholamandalam Investment & Finance Co. Ltd.	05-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	8	INE121A14VG2	Cholamandalam Investment & Finance Co. Ltd.	11-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	9	INE850D14QC9	Godrej Agrovet Ltd.	18-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	10	INE850D14QO4	Godrej Agrovet Ltd.	22-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	11	INE02JD14351	Godrej Housing Finance Ltd.	22-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	12	INE233A14G24	Godrej Industries Ltd.	10-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	13	INE233A14G40	Godrej Industries Ltd.	15-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	14	INE233A14G32	Godrej Industries Ltd.	18-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	15	INE233A14G99	Godrej Industries Ltd.	24-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	16	INE233A14H15	Godrej Industries Ltd.	30-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	17	INE233A14H31	Godrej Industries Ltd.	02-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	18	INE484J14SZ1	Godrej Properties Ltd.	18-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	19	INE957N14HB2	Hero Fincorp Ltd.	18-Apr-24	-	0.33%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	20	INE871K14406	Hindustan Media Ventures Ltd.	12-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	21	INE012I14PY1	JM Financial Services Ltd.	08-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	22	INE012I14OS6	JM Financial Services Ltd.	11-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	23	INE012I14PL8	JM Financial Services Ltd.	22-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	24	INE012I14PM6	JM Financial Services Ltd.	29-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	25	INE012I14PO2	JM Financial Services Ltd.	02-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	26	INE824H14NT6	Julius Baer Capital (India) Pvt. Ltd.	03-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	27	INE824H14NR0	Julius Baer Capital (India) Pvt. Ltd.	10-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	28	INE824H14NS8	Julius Baer Capital (India) Pvt. Ltd.	12-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	29	INE824H14NV2	Julius Baer Capital (India) Pvt. Ltd.	16-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	30	INE824H14MZ5	Julius Baer Capital (India) Pvt. Ltd.	25-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	31	INE824H14NY6	Julius Baer Capital (India) Pvt. Ltd.	29-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	32	INE824H14NB4	Julius Baer Capital (India) Pvt. Ltd.	30-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	33	INE082G14440	Maithon Power Ltd.	30-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	34	INE338I14GG6	Motilal Oswal Financial Services Ltd.	10-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	35	INE338I14GH4	Motilal Oswal Financial Services Ltd.	15-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	36	INE338I14GI2	Motilal Oswal Financial Services Ltd.	22-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	37	INE338I14GM4	Motilal Oswal Financial Services Ltd.	26-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	38	INE338I14GN2	Motilal Oswal Financial Services Ltd.	02-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	39	INE338I14GL6	Motilal Oswal Financial Services Ltd.	19-Apr-24	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	40	INE01WN14AU5	Motilal Oswal Finvest Ltd.	10-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	41	INE01WN14AI0	Motilal Oswal Finvest Ltd.	16-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	42	INE01WN14AV3	Motilal Oswal Finvest Ltd.	30-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	43	INE414G14SU5	Muthoot Finance Ltd.	08-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	44	INE414G14ST7	Muthoot Finance Ltd.	11-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	45	INE05C614394	Nlc Tamil Nadu Power Ltd.	08-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	46	INE05C614402	Nlc Tamil Nadu Power Ltd.	30-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	47	INE140A141T5	Piramal Enterprises Ltd.	04-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	48	INE140A141U3	Piramal Enterprises Ltd.	16-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	49	INE140A141V1	Piramal Enterprises Ltd.	18-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	50	INE140A141W9	Piramal Enterprises Ltd.	29-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	51	INE140A141X7	Piramal Enterprises Ltd.	02-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	52	INE891D14YG8	Redington (India) Ltd.	23-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	53	INE891D14YH6	Redington (India) Ltd.	25-Apr-24	-	0.33%
CRISIL upto 365 Day CP Index-B	54	INE248U14OU7	360 One Prime Ltd.	30-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	55	INE248U14PB4	360 One Prime Ltd.	03-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	56	INE248U14PF5	360 One Prime Ltd.	17-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	57	INE466L14CP9	360 One Wam Ltd.	30-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	58	INE466L14CW5	360 One Wam Ltd.	14-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	59	INE466L14DA9	360 One Wam Ltd.	17-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	60	INE087M14BH0	Bahadur Chand Investments Pvt. Ltd.	30-Jan-25	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	61	INE087M14BJ6	Bahadur Chand Investments Pvt. Ltd.	05-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	62	INE087M14BM0	Bahadur Chand Investments Pvt. Ltd.	13-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	63	INE403D14528	Bharti Telecom Ltd.	26-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	64	INE121A14WH8	Cholamandalam Investment & Finance Co. Ltd.	21-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	65	INE02KN14242	Godrej Finance Ltd.	27-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	66	INE02KN14226	Godrej Finance Ltd.	17-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	67	INE02JD14401	Godrej Housing Finance Ltd.	17-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	68	INE02JD14435	Godrej Housing Finance Ltd.	13-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	69	INE957N14HU2	Hero Fincorp Ltd.	18-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	70	INE957N14IB0	Hero Fincorp Ltd.	06-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	71	INE800X14184	Hero Housing Finance Ltd.	24-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	72	INE146O14BX7	Hinduja Leyland Finance Ltd.	26-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	73	INE146O14CD7	Hinduja Leyland Finance Ltd.	13-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	74	INE530B14CB3	IIFL Finance Ltd.	31-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	75	INE477L14FP9	IIFL Home Finance Ltd.	31-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	76	INE879F14IS6	Infina Finance Pvt. Ltd.	01-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	77	INE879F14IT4	Infina Finance Pvt. Ltd.	07-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	78	INE012I14QB7	JM Financial Services Ltd.	29-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	79	INE824H14OB2	Julius Baer Capital (India) Pvt. Ltd.	05-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	80	INE824H14OM9	Julius Baer Capital (India) Pvt. Ltd.	28-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	81	INE824H14OH9	Julius Baer Capital (India) Pvt. Ltd.	20-Feb-25	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	82	INE950014BQ6	Mahindra Rural Housing Finance Ltd.	11-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	83	INE338I14GQ5	Motilal Oswal Financial Services Ltd.	06-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	84	INE338I14GR3	Motilal Oswal Financial Services Ltd.	07-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	85	INE338I14HA7	Motilal Oswal Financial Services Ltd.	18-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	86	INE01WN14AZ4	Motilal Oswal Finvest Ltd.	11-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	87	INE01WN14BA5	Motilal Oswal Finvest Ltd.	19-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	88	INE01WN14AY7	Motilal Oswal Finvest Ltd.	07-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	89	INE414G14TC1	Muthoot Finance Ltd.	25-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	90	INE414G14TF4	Muthoot Finance Ltd.	13-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	91	INE163N14378	ONGC Petro Additions Ltd.	24-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	92	INE516Y14EZ9	Piramal Capital & Housing Finance Ltd.	12-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	93	INE140A142G0	Piramal Enterprises Ltd.	12-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	94	INE721A14DR4	Shriram Finance Ltd.	12-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	95	INE432R14279	Shriram Housing Finance Ltd.	26-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	96	INE909H14PN3	TMF Holdings Ltd.	05-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	97	INE477S14CD7	Tata Motors Finance Ltd.	17-Mar-25	-	0.33%
CRISIL upto 365 Day CP Index-B	98	INE725H14BQ6	Tata Projects Ltd.	18-Feb-25	-	0.33%
CRISIL upto 365 Day CP Index-B	99	INE248U14OW3	360 One Prime Ltd.	08-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	100	INE248U14OX1	360 One Prime Ltd.	09-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	101	INE466L14CR5	360 One Wam Ltd.	03-May-24	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	102	INE466L14CT1	360 One Wam Ltd.	09-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	103	INE466L14CV7	360 One Wam Ltd.	17-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	104	INE466L14CY1	360 One Wam Ltd.	27-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	105	INE769A14833	Aarti Industries Ltd.	16-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	106	INE477A14CT1	CanFin Homes Ltd.	06-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	107	INE477A14CU9	CanFin Homes Ltd.	08-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	108	INE121A14VN8	Cholamandalam Investment & Finance Co. Ltd.	30-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	109	INE289B14IU3	Gic Housing Finance Ltd.	08-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	110	INE289B14IV1	Gic Housing Finance Ltd.	16-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	111	INE982D14AU6	Godrej & Boyce Manufacturing Co. Ltd.	06-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	112	INE850D14QE5	Godrej Agrovet Ltd.	09-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	113	INE850D14QM8	Godrej Agrovet Ltd.	28-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	114	INE850D14QK2	Godrej Agrovet Ltd.	27-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	115	INE02KN14234	Godrej Finance Ltd.	29-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	116	INE02JD14369	Godrej Housing Finance Ltd.	06-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	117	INE02JD14377	Godrej Housing Finance Ltd.	17-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	118	INE02JD14393	Godrej Housing Finance Ltd.	22-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	119	INE233A14H49	Godrej Industries Ltd.	03-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	120	INE233A14I22	Godrej Industries Ltd.	17-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	121	INE233A14I71	Godrej Industries Ltd.	31-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	122	INE484J14TB0	Godrej Properties Ltd.	10-May-24	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	123	INE484J14TD6	Godrej Properties Ltd.	13-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	124	INE484J14TI5	Godrej Properties Ltd.	30-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	125	INE484J14TH7	Godrej Properties Ltd.	24-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	126	INE957N14HE6	Hero Fincorp Ltd.	17-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	127	INE957N14HZ1	Hero Fincorp Ltd.	30-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	128	INE957N14HW8	Hero Fincorp Ltd.	27-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	129	INE800X14135	Hero Housing Finance Ltd.	27-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	130	INE146O14BV1	Hinduja Leyland Finance Ltd.	22-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	131	INE530B14CA5	IIFL Finance Ltd.	06-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	132	INE530B14CC1	IIFL Finance Ltd.	13-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	133	INE530B14CE7	IIFL Finance Ltd.	31-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	134	INE530B14CD9	IIFL Finance Ltd.	22-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	135	INE523H142I6	JM Financial Products Ltd.	08-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	136	INE012I14QD3	JM Financial Services Ltd.	06-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	137	INE012I14QC5	JM Financial Services Ltd.	08-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	138	INE012I14PR5	JM Financial Services Ltd.	13-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	139	INE012I14QE1	JM Financial Services Ltd.	14-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	140	INE012I14PS3	JM Financial Services Ltd.	15-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	141	INE012I14PQ7	JM Financial Services Ltd.	17-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	142	INE012I14PT1	JM Financial Services Ltd.	22-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	143	INE824H14OC0	Julius Baer Capital (India) Pvt. Ltd.	08-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	144	INE824H14NC2	Julius Baer Capital (India) Pvt. Ltd.	09-May-24	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	145	INE824H14OE6	Julius Baer Capital (India) Pvt. Ltd.	13-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	146	INE824H14NF5	Julius Baer Capital (India) Pvt. Ltd.	17-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	147	INE824H14ON7	Julius Baer Capital (India) Pvt. Ltd.	31-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	148	INE338I14GO0	Motilal Oswal Financial Services Ltd.	03-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	149	INE338I14GP7	Motilal Oswal Financial Services Ltd.	07-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	150	INE338I14GW3	Motilal Oswal Financial Services Ltd.	31-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	151	INE01WN14AW1	Motilal Oswal Finvest Ltd.	07-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	152	INE01WN14ANO	Motilal Oswal Finvest Ltd.	08-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	153	INE01WN14AX9	Motilal Oswal Finvest Ltd.	10-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	154	INE414G14SV3	Muthoot Finance Ltd.	13-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	155	INE414G14SW1	Muthoot Finance Ltd.	15-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	156	INE414G14SX9	Muthoot Finance Ltd.	30-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	157	INE091A14EB4	Nirma Ltd.	22-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	158	INE163N14352	ONGC Petro Additions Ltd.	22-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	159	INE572E14IZ5	PNB Housing Finance Ltd.	28-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	160	INE572E14IY8	PNB Housing Finance Ltd.	24-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	161	INE163K14127	Phoenix ARC Pvt. Ltd.	14-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	162	INE516Y14EX4	Piramal Capital & Housing Finance Ltd.	07-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	163	INE516Y14EU0	Piramal Capital & Housing Finance Ltd.	08-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	164	INE516Y14FC5	Piramal Capital & Housing Finance Ltd.	14-May-24	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	165	INE516Y14FG6	Piramal Capital & Housing Finance Ltd.	31-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	166	INE516Y14FL6	Piramal Capital & Housing Finance Ltd.	30-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	167	INE140A141M0	Piramal Enterprises Ltd.	07-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	168	INE140A141L2	Piramal Enterprises Ltd.	08-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	169	INE140A141N8	Piramal Enterprises Ltd.	13-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	170	INE140A141Q1	Piramal Enterprises Ltd.	27-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	171	INE140A142C9	Piramal Enterprises Ltd.	30-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	172	INE511C14WC7	Poonawalla Fincorp Ltd.	03-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	173	INE511C14WD5	Poonawalla Fincorp Ltd.	07-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	174	INE511C14WE3	Poonawalla Fincorp Ltd.	10-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	175	INE511C14WH6	Poonawalla Fincorp Ltd.	29-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	176	INE511C14WG8	Poonawalla Fincorp Ltd.	24-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	177	INE460M14578	SEIL Energy India Ltd.	03-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	178	INE460M14586	SEIL Energy India Ltd.	17-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	179	INE089C14DF7	Sterlite Technologies Ltd.	16-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	180	INE667F14GI0	Sundaram Home Finance Ltd.	22-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	181	INE909H14PL7	TMF Holdings Ltd.	28-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	182	INE909H14PM5	TMF Holdings Ltd.	27-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	183	INE192A14432	Tata Consumer Products Ltd.	31-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	184	INE192A14416	Tata Consumer Products Ltd.	29-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	185	INE582L14HF3	Tata Housing Development Co. Ltd.	17-May-24	-	0.33%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	186	INE477S14CA3	Tata Motors Finance Ltd.	29-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	187	INE245A14JJ8	Tata Power Co. Ltd.	10-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	188	INE245A14JK6	Tata Power Co. Ltd.	15-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	189	INE245A14JL4	Tata Power Co. Ltd.	30-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	190	INE607M14AZ9	Tata Power Renewable Energy Ltd.	29-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	191	INE607M14AY2	Tata Power Renewable Energy Ltd.	22-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	192	INE725H14BM5	Tata Projects Ltd.	15-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	193	INE725H14BN3	Tata Projects Ltd.	29-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	194	INE371K14BV3	Tata Realty & Infrastructure Ltd.	07-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	195	INE628A14HP6	UPL Ltd.	29-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	196	INE628A14HO9	UPL Ltd.	20-May-24	-	0.33%
CRISIL upto 365 Day CP Index-B	197	INE248U14OL6	360 One Prime Ltd.	03-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	198	INE248U14ON2	360 One Prime Ltd.	11-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	199	INE248U14OQ5	360 One Prime Ltd.	13-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	200	INE248U14PE8	360 One Prime Ltd.	19-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	201	INE466L14CZ8	360 One Wam Ltd.	18-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	202	INE647O14FD7	Aditya Birla Fashion & Retail Ltd.	11-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	203	INE087M14BE7	Bahadur Chand Investments Pvt. Ltd.	11-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	204	INE087M14BD9	Bahadur Chand Investments Pvt. Ltd.	21-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	205	INE02KN14267	Godrej Finance Ltd.	12-Jun-24	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	206	INE02JD14419	Godrej Housing Finance Ltd.	03-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	207	INE233A14J05	Godrej Industries Ltd.	03-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	208	INE233A14G08	Godrej Industries Ltd.	11-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	209	INE233A14J62	Godrej Industries Ltd.	14-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	210	INE484J14TO3	Godrej Properties Ltd.	14-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	211	INE957N14HH9	Hero Fincorp Ltd.	14-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	212	INE800X14143	Hero Housing Finance Ltd.	14-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	213	INE146O14BZ2	Hinduja Leyland Finance Ltd.	03-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	214	INE146O14CB1	Hinduja Leyland Finance Ltd.	06-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	215	INE879F14HI9	Infina Finance Pvt. Ltd.	12-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	216	INE879F14HL3	Infina Finance Pvt. Ltd.	27-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	217	INE523H141A5	JM Financial Products Ltd.	28-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	218	INE012I14OT4	JM Financial Services Ltd.	12-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	219	INE824H14OO5	Julius Baer Capital (India) Pvt. Ltd.	03-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	220	INE824H14OA4	Julius Baer Capital (India) Pvt. Ltd.	05-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	221	INE824H14NL3	Julius Baer Capital (India) Pvt. Ltd.	21-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	222	INE824H14OT4	Julius Baer Capital (India) Pvt. Ltd.	13-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	223	INE522D14OA3	Manappuram Finance Ltd.	14-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	224	INE338I14GX1	Motilal Oswal Financial Services Ltd.	03-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	225	INE338I14GS1	Motilal Oswal Financial Services Ltd.	14-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	226	INE01WN14BC1	Motilal Oswal Finvest Ltd.	06-Jun-24	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	227	INE414G14SY7	Muthoot Finance Ltd.	04-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	228	INE613R14159	NTT Global Data Centers & Cloud Infrastructure India Pvt. Ltd.	20-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	229	INE572E14JB4	PNB Housing Finance Ltd.	11-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	230	INE516Y14EQ8	Piramal Capital & Housing Finance Ltd.	04-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	231	INE516Y14EV8	Piramal Capital & Housing Finance Ltd.	07-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	232	INE516Y14EW6	Piramal Capital & Housing Finance Ltd.	13-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	233	INE516Y14ES4	Piramal Capital & Housing Finance Ltd.	14-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	234	INE516Y14FJ0	Piramal Capital & Housing Finance Ltd.	05-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	235	INE891D14YJ2	Redington (India) Ltd.	14-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	236	INE460M14495	SEIL Energy India Ltd.	06-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	237	INE460M14487	SEIL Energy India Ltd.	20-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	238	INE647A14AH8	SRF Ltd.	28-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	239	INE721A14DQ6	Shriram Finance Ltd.	12-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	240	INE192A14457	Tata Consumer Products Ltd.	06-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	241	INE582L14HG1	Tata Housing Development Co. Ltd.	10-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	242	INE477S14CB1	Tata Motors Finance Ltd.	03-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	243	INE607M14BA0	Tata Power Renewable Energy Ltd.	05-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	244	INE725H14BO1	Tata Projects Ltd.	07-Jun-24	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	245	INE725H14BP8	Tata Projects Ltd.	28-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	246	INE725H14BR4	Tata Projects Ltd.	12-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	247	INE371K14BX9	Tata Realty & Infrastructure Ltd.	14-Jun-24	-	0.33%
CRISIL upto 365 Day CP Index-B	248	INE248U14OS1	360 One Prime Ltd.	22-Jul-24	-	0.33%
CRISIL upto 365 Day CP Index-B	249	INE957N14HJ5	Hero Fincorp Ltd.	24-Jul-24	-	0.33%
CRISIL upto 365 Day CP Index-B	250	INE824H14NW0	Julius Baer Capital (India) Pvt. Ltd.	24-Jul-24	-	0.33%
CRISIL upto 365 Day CP Index-B	251	INE824H14NZ3	Julius Baer Capital (India) Pvt. Ltd.	30-Jul-24	-	0.33%
CRISIL upto 365 Day CP Index-B	252	INE414G14TA5	Muthoot Finance Ltd.	12-Jul-24	-	0.33%
CRISIL upto 365 Day CP Index-B	253	INE414G14SZ4	Muthoot Finance Ltd.	16-Jul-24	-	0.33%
CRISIL upto 365 Day CP Index-B	254	INE414G14TB3	Muthoot Finance Ltd.	18-Jul-24	-	0.33%
CRISIL upto 365 Day CP Index-B	255	INE140A141J6	Piramal Enterprises Ltd.	30-Jul-24	-	0.33%
CRISIL upto 365 Day CP Index-B	256	INE140A142E5	Piramal Enterprises Ltd.	29-Jul-24	-	0.33%
CRISIL upto 365 Day CP Index-B	257	INE248U14PDO	360 One Prime Ltd.	17-Sep-24	-	0.33%
CRISIL upto 365 Day CP Index-B	258	INE466L14DB7	360 One Wam Ltd.	17-Sep-24	-	0.33%
CRISIL upto 365 Day CP Index-B	259	INE087M14BK4	Bahadur Chand Investments Pvt. Ltd.	20-Sep-24	-	0.33%
CRISIL upto 365 Day CP Index-B	260	INE403D14510	Bharti Telecom Ltd.	30-Aug-24	-	0.33%
CRISIL upto 365 Day CP Index-B	261	INE879F14IF3	Infina Finance Pvt. Ltd.	22-Aug-24	-	0.33%
CRISIL upto 365 Day CP Index-B	262	INE525R14940	JM Financial Properties & Holdings Ltd.	03-Sep-24	-	0.33%
CRISIL upto 365 Day CP Index-B	263	INE824H14OJ5	Julius Baer Capital (India) Pvt. Ltd.	27-Aug-24	-	0.33%
CRISIL upto 365 Day CP Index-B	264	INE824H14OQ0	Julius Baer Capital (India) Pvt. Ltd.	05-Sep-24	-	0.33%
CRISIL upto 365 Day CP Index-B	265	INE884B14531	Kirloskar Ferrous Industries Ltd.	30-Aug-24	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	266	INE338I14FH6	Motilal Oswal Financial Services Ltd.	23-Aug-24	-	0.33%
CRISIL upto 365 Day CP Index-B	267	INE338I14FK0	Motilal Oswal Financial Services Ltd.	29-Aug-24	-	0.33%
CRISIL upto 365 Day CP Index-B	268	INE338I14FG8	Motilal Oswal Financial Services Ltd.	30-Aug-24	-	0.33%
CRISIL upto 365 Day CP Index-B	269	INE338I14GA9	Motilal Oswal Financial Services Ltd.	23-Sep-24	-	0.33%
CRISIL upto 365 Day CP Index-B	270	INE163K14143	Phoenix ARC Pvt. Ltd.	23-Aug-24	-	0.33%
CRISIL upto 365 Day CP Index-B	271	INE163K14135	Phoenix ARC Pvt. Ltd.	24-Sep-24	-	0.33%
CRISIL upto 365 Day CP Index-B	272	INE140A142A3	Piramal Enterprises Ltd.	23-Aug-24	-	0.33%
CRISIL upto 365 Day CP Index-B	273	INE140A141R9	Piramal Enterprises Ltd.	30-Sep-24	-	0.33%
CRISIL upto 365 Day CP Index-B	274	INE140A142F2	Piramal Enterprises Ltd.	13-Sep-24	-	0.33%
CRISIL upto 365 Day CP Index-B	275	INE432R14253	Shriram Housing Finance Ltd.	28-Aug-24	-	0.33%
CRISIL upto 365 Day CP Index-B	276	INE667F14GH2	Sundaram Home Finance Ltd.	20-Aug-24	-	0.33%
CRISIL upto 365 Day CP Index-B	277	INE248U14OG6	360 One Prime Ltd.	18-Oct-24	-	0.33%
CRISIL upto 365 Day CP Index-B	278	INE248U14OH4	360 One Prime Ltd.	21-Oct-24	-	0.33%
CRISIL upto 365 Day CP Index-B	279	INE087M14BI8	Bahadur Chand Investments Pvt. Ltd.	24-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	280	INE121A14WE5	Cholamandalam Investment & Finance Co. Ltd.	29-Nov-24	-	0.33%
CRISIL upto 365 Day CP Index-B	281	INE121A14WF2	Cholamandalam Investment & Finance Co. Ltd.	17-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	282	INE02KN14184	Godrej Finance Ltd.	04-Dec-24	-	0.33%
CRISIL upto 365 Day CP Index-B	283	INE957N14HM9	Hero Fincorp Ltd.	25-Oct-24	-	0.33%
CRISIL upto 365 Day CP Index-B	284	INE957N14HN7	Hero Fincorp Ltd.	19-Nov-24	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	285	INE957N14HS6	Hero Fincorp Ltd.	13-Dec-24	-	0.33%
CRISIL upto 365 Day CP Index-B	286	INE879F14IC0	Infina Finance Pvt. Ltd.	15-Oct-24	-	0.33%
CRISIL upto 365 Day CP Index-B	287	INE879F14ID8	Infina Finance Pvt. Ltd.	22-Oct-24	-	0.33%
CRISIL upto 365 Day CP Index-B	288	INE879F14IM9	Infina Finance Pvt. Ltd.	10-Dec-24	-	0.33%
CRISIL upto 365 Day CP Index-B	289	INE879F14IN7	Infina Finance Pvt. Ltd.	18-Dec-24	-	0.33%
CRISIL upto 365 Day CP Index-B	290	INE879F14IP2	Infina Finance Pvt. Ltd.	20-Dec-24	-	0.33%
CRISIL upto 365 Day CP Index-B	291	INE879F14IR8	Infina Finance Pvt. Ltd.	17-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	292	INE523H142G0	JM Financial Products Ltd.	23-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	293	INE012I14PU9	JM Financial Services Ltd.	22-Nov-24	-	0.33%
CRISIL upto 365 Day CP Index-B	294	INE012I14PZ8	JM Financial Services Ltd.	15-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	295	INE012I14QA9	JM Financial Services Ltd.	22-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	296	INE824H14MU6	Julius Baer Capital (India) Pvt. Ltd.	15-Oct-24	-	0.33%
CRISIL upto 365 Day CP Index-B	297	INE824H14MV4	Julius Baer Capital (India) Pvt. Ltd.	16-Oct-24	-	0.33%
CRISIL upto 365 Day CP Index-B	298	INE824H14ND0	Julius Baer Capital (India) Pvt. Ltd.	14-Nov-24	-	0.33%
CRISIL upto 365 Day CP Index-B	299	INE824H14NU4	Julius Baer Capital (India) Pvt. Ltd.	15-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	300	INE824H14NX8	Julius Baer Capital (India) Pvt. Ltd.	23-Jan-25	-	0.33%
CRISIL upto 365 Day CP Index-B	301	INE01WN14AJ8	Motilal Oswal Finvest Ltd.	21-Oct-24	-	0.33%
CRISIL upto 365 Day CP Index-B	302	INE140A141Y5	Piramal Enterprises Ltd.	14-Nov-24	-	0.33%
CRISIL upto 365 Day CP Index-B	303	INE432R14261	Shriram Housing Finance Ltd.	27-Dec-24	-	0.33%
CRISIL upto 365 Day CP Index-B	304	INE667F14GJ8	Sundaram Home Finance Ltd.	03-Dec-24	-	0.33%
CRISIL upto 365 Day CP Index-C	1	INE701G14148	A K Capital Services Ltd.	19-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	2	INE423A14UG4	Adani Enterprises Ltd.	02-Apr-24	-	0.75%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	3	INE423A14UF6	Adani Enterprises Ltd.	08-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	4	INE423A14UH2	Adani Enterprises Ltd.	18-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	5	INE423A14TZ6	Adani Enterprises Ltd.	30-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	6	INE423A14UK6	Adani Enterprises Ltd.	02-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	7	INE865C14KQ2	Aditya Birla Money Ltd.	29-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	8	INE865C14KR0	Aditya Birla Money Ltd.	02-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	9	INE03W114492	Arka Fincap Ltd.	19-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	10	INE563J14BF0	Astec Lifesciences Ltd.	05-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	11	INE563J14BI4	Astec Lifesciences Ltd.	12-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	12	INE563J14BG8	Astec Lifesciences Ltd.	26-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	13	INE563J14BJ2	Astec Lifesciences Ltd.	29-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	14	INE09OL14DB3	Birla Group Holdings Pvt. Ltd.	26-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	15	INE09OL14DC1	Birla Group Holdings Pvt. Ltd.	30-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	16	INE412L14456	Creamline Dairy Products Ltd.	30-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	17	INE02FN14184	IGH Holdings Pvt. Ltd.	25-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	18	INE489L14298	IIFL Securities Ltd.	24-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	19	INE523L14419	Nuvama Wealth & Investment Ltd.	19-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	20	INE918K14AA7	Nuvama Wealth Finance Ltd.	15-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	21	INE918K14BB3	Nuvama Wealth Finance Ltd.	22-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	22	INE531F14DS4	Nuvama Wealth Management Ltd.	16-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	23	INE531F14DK1	Nuvama Wealth Management Ltd.	19-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	24	INE191H14462	PVR Inox Ltd.	19-Apr-24	-	0.75%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	25	INE420C14060	Paisalo Digital Ltd.	30-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	26	INE723X14GM6	Trust Investment Advisors Pvt. Ltd.	22-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	27	INE01HV14383	Vivriti Capital Ltd.	03-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	28	INE01HV14375	Vivriti Capital Ltd.	04-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	29	INE01HV14391	Vivriti Capital Ltd.	23-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	30	INE01HV14409	Vivriti Capital Ltd.	29-Apr-24	-	0.75%
CRISIL upto 365 Day CP Index-C	31	INE03W114526	Arka Fincap Ltd.	06-Mar-25	-	0.75%
CRISIL upto 365 Day CP Index-C	32	INE09OL14EN6	Birla Group Holdings Pvt. Ltd.	14-Feb-25	-	0.75%
CRISIL upto 365 Day CP Index-C	33	INE09OL14EP1	Birla Group Holdings Pvt. Ltd.	21-Feb-25	-	0.75%
CRISIL upto 365 Day CP Index-C	34	INE09OL14EU1	Birla Group Holdings Pvt. Ltd.	13-Mar-25	-	0.75%
CRISIL upto 365 Day CP Index-C	35	INE489L14355	IIFL Securities Ltd.	04-Mar-25	-	0.75%
CRISIL upto 365 Day CP Index-C	36	INE896L14DL4	Indostar Capital Finance Ltd.	12-Mar-25	-	0.75%
CRISIL upto 365 Day CP Index-C	37	INE850M14BY6	Northern Arc Capital Ltd.	28-Feb-25	-	0.75%
CRISIL upto 365 Day CP Index-C	38	INE191H14470	PVR Inox Ltd.	29-Jan-25	-	0.75%
CRISIL upto 365 Day CP Index-C	39	INE417C14678	Pilani Investment & Industries Corporation Ltd.	06-Feb-25	-	0.75%
CRISIL upto 365 Day CP Index-C	40	INE417C14660	Pilani Investment & Industries Corporation Ltd.	07-Feb-25	-	0.75%
CRISIL upto 365 Day CP Index-C	41	INE517B14974	Tata Teleservices (Maharashtra) Ltd.	14-Feb-25	-	0.75%
CRISIL upto 365 Day CP Index-C	42	INE037E14A00	Tata Teleservices Ltd.	14-Feb-25	-	0.75%
CRISIL upto 365 Day CP Index-C	43	INE723X14GH6	Trust Investment Advisors Pvt. Ltd.	06-Feb-25	-	0.75%
CRISIL upto 365 Day CP Index-C	44	INE723X14GL8	Trust Investment Advisors Pvt. Ltd.	28-Feb-25	-	0.75%
CRISIL upto 365 Day CP Index-C	45	INE723X14GN4	Trust Investment Advisors Pvt. Ltd.	06-Mar-25	-	0.75%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	46	INE423A14UN0	Adani Enterprises Ltd.	24-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	47	INE423A14UM2	Adani Enterprises Ltd.	20-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	48	INE865C14KS8	Aditya Birla Money Ltd.	08-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	49	INE865C14KT6	Aditya Birla Money Ltd.	13-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	50	INE865C14KX8	Aditya Birla Money Ltd.	31-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	51	INE865C14KW0	Aditya Birla Money Ltd.	29-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	52	INE732I14750	Angel One Ltd.	15-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	53	INE732I14776	Angel One Ltd.	30-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	54	INE732I14768	Angel One Ltd.	24-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	55	INE03W114500	Arka Fincap Ltd.	28-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	56	INE563J14BK0	Astec Lifesciences Ltd.	06-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	57	INE396J14323	Bharti Enterprises Ltd.	21-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	58	INE396J14356	Bharti Enterprises Ltd.	27-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	59	INE396J14331	Bharti Enterprises Ltd.	31-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	60	INE09OL14DD9	Birla Group Holdings Pvt. Ltd.	03-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	61	INE09OL14DE7	Birla Group Holdings Pvt. Ltd.	08-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	62	INE09OL14EO4	Birla Group Holdings Pvt. Ltd.	17-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	63	INE09OL14ER7	Birla Group Holdings Pvt. Ltd.	28-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	64	INE09OL14ES5	Birla Group Holdings Pvt. Ltd.	24-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	65	INE501G14DN6	Ht Media Ltd.	06-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	66	INE489L14348	IIFL Securities Ltd.	24-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	67	INE489L14330	IIFL Securities Ltd.	22-May-24	-	0.75%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	68	INE02NH14032	Jsw Steel Coated Products Ltd.	30-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	69	INE850M14BX8	Northern Arc Capital Ltd.	28-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	70	INE523L14401	Nuvama Wealth & Investment Ltd.	07-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	71	INE523L14690	Nuvama Wealth & Investment Ltd.	22-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	72	INE523L14682	Nuvama Wealth & Investment Ltd.	16-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	73	INE918K14AX9	Nuvama Wealth Finance Ltd.	30-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	74	INE531F14DV8	Nuvama Wealth Management Ltd.	13-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	75	INE531F14DR6	Nuvama Wealth Management Ltd.	22-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	76	INE420C14078	Paisalo Digital Ltd.	13-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	77	INE417C14686	Pilani Investment & Industries Corporation Ltd.	24-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	78	INE723X14GJ2	Trust Investment Advisors Pvt. Ltd.	28-May-24	-	0.75%
CRISIL upto 365 Day CP Index-C	79	INE423A14UA7	Adani Enterprises Ltd.	03-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	80	INE423A14UC3	Adani Enterprises Ltd.	13-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	81	INE423A14UE9	Adani Enterprises Ltd.	20-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	82	INE865C14LC0	Aditya Birla Money Ltd.	14-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	83	INE563J14BE3	Astec Lifesciences Ltd.	18-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	84	INE396J14364	Bharti Enterprises Ltd.	04-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	85	INE09OL14EW7	Birla Group Holdings Pvt. Ltd.	14-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	86	INE406M14027	Eris Lifesciences Ltd.	11-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	87	INE489L14363	IIFL Securities Ltd.	11-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	88	INE296G14198	Muthoot Capital Services Ltd.	06-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	89	INE850M14BQ2	Northern Arc Capital Ltd.	17-Jun-24	-	0.75%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	90	INE850M14BS8	Northern Arc Capital Ltd.	25-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	91	INE523L14674	Nuvama Wealth & Investment Ltd.	13-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	92	INE523L14666	Nuvama Wealth & Investment Ltd.	26-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	93	INE417C14702	Pilani Investment & Industries Corporation Ltd.	14-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	94	INE517B14990	Tata Teleservices (Maharashtra) Ltd.	05-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	95	INE508G14EE8	Time Technoplast Ltd.	18-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	96	INE723X14GK0	Trust Investment Advisors Pvt. Ltd.	05-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	97	INE723X14GG8	Trust Investment Advisors Pvt. Ltd.	25-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	98	INE723X14GO2	Trust Investment Advisors Pvt. Ltd.	13-Jun-24	-	0.75%
CRISIL upto 365 Day CP Index-C	99	INE423A14UJ8	Adani Enterprises Ltd.	23-Jul-24	-	0.75%
CRISIL upto 365 Day CP Index-C	100	INE423A14UL4	Adani Enterprises Ltd.	12-Aug-24	-	0.75%
CRISIL upto 365 Day CP Index-C	101	INE732I14735	Angel One Ltd.	18-Jul-24	-	0.75%
CRISIL upto 365 Day CP Index-C	102	INE03W114518	Arka Fincap Ltd.	05-Jul-24	-	0.75%
CRISIL upto 365 Day CP Index-C	103	INE523L14633	Nuvama Wealth & Investment Ltd.	08-Aug-24	-	0.75%
CRISIL upto 365 Day CP Index-C	104	INE918K14AS9	Nuvama Wealth Finance Ltd.	12-Aug-24	-	0.75%
CRISIL upto 365 Day CP Index-C	105	INE531F14DU0	Nuvama Wealth Management Ltd.	05-Aug-24	-	0.75%
CRISIL upto 365 Day CP Index-C	106	INE723X14EZ3	Trust Investment Advisors Pvt. Ltd.	01-Aug-24	-	0.75%
CRISIL upto 365 Day CP Index-C	107	INE723X14GI4	Trust Investment Advisors Pvt. Ltd.	13-Aug-24	-	0.75%
CRISIL upto 365 Day CP Index-C	108	INE01HV14417	Vivriti Capital Ltd.	26-Jul-24	-	0.75%
CRISIL upto 365 Day CP Index-C	109	INE423A14UO8	Adani Enterprises Ltd.	13-Sep-24	-	0.75%
CRISIL upto 365 Day CP Index-C	110	INE0FDU14014	Brookfield India Real Estate Trust REIT	16-Aug-24	-	0.75%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	111	INE896L14DK6	Indostar Capital Finance Ltd.	21-Aug-24	-	0.75%
CRISIL upto 365 Day CP Index-C	112	INE523L14617	Nuvama Wealth & Investment Ltd.	11-Sep-24	-	0.75%
CRISIL upto 365 Day CP Index-C	113	INE523L14591	Nuvama Wealth & Investment Ltd.	27-Sep-24	-	0.75%
CRISIL upto 365 Day CP Index-C	114	INE523L14716	Nuvama Wealth & Investment Ltd.	06-Sep-24	-	0.75%
CRISIL upto 365 Day CP Index-C	115	INE531F14DW6	Nuvama Wealth Management Ltd.	16-Aug-24	-	0.75%
CRISIL upto 365 Day CP Index-C	116	INE420C14052	Paisalo Digital Ltd.	13-Sep-24	-	0.75%
CRISIL upto 365 Day CP Index-C	117	INE508G14FK2	Time Technoplast Ltd.	21-Aug-24	-	0.75%
CRISIL upto 365 Day CP Index-C	118	INE09OL14EI6	Birla Group Holdings Pvt. Ltd.	26-Dec-24	-	0.75%
CRISIL upto 365 Day CP Index-C	119	INE09OL14EJ4	Birla Group Holdings Pvt. Ltd.	17-Jan-25	-	0.75%
CRISIL upto 365 Day CP Index-C	120	INE02FN14200	IGH Holdings Pvt. Ltd.	20-Dec-24	-	0.75%
CRISIL upto 365 Day CP Index-C	121	INE02FN14218	IGH Holdings Pvt. Ltd.	24-Dec-24	-	0.75%
CRISIL upto 365 Day CP Index-C	122	INE02FN14234	IGH Holdings Pvt. Ltd.	26-Dec-24	-	0.75%
CRISIL upto 365 Day CP Index-C	123	INE02FN14226	IGH Holdings Pvt. Ltd.	27-Dec-24	-	0.75%
CRISIL upto 365 Day CP Index-C	124	INE02FN14242	IGH Holdings Pvt. Ltd.	15-Jan-25	-	0.75%
CRISIL upto 365 Day CP Index-C	125	INE02FN14259	IGH Holdings Pvt. Ltd.	21-Jan-25	-	0.75%
CRISIL upto 365 Day CP Index-C	126	INE02FN14192	IGH Holdings Pvt. Ltd.	19-Dec-24	-	0.75%
CRISIL upto 365 Day CP Index-C	127	INE523L14708	Nuvama Wealth & Investment Ltd.	31-Oct-24	-	0.75%
CRISIL upto 365 Day CP Index-C	128	INE918K14BE7	Nuvama Wealth Finance Ltd.	29-Nov-24	-	0.75%
CRISIL upto 365 Day CP Index-C	129	INE918K14BC1	Nuvama Wealth Finance Ltd.	21-Jan-25	-	0.75%
CRISIL upto 365 Day CP Index-C	130	INE531F14DT2	Nuvama Wealth Management Ltd.	17-Jan-25	-	0.75%
CRISIL upto 365 Day CP Index-C	131	INE417C14645	Pilani Investment & Industries Corporation Ltd.	14-Jan-25	-	0.75%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	132	INE417C14652	Pilani Investment & Industries Corporation Ltd.	21-Jan-25	-	0.75%
CRISIL upto 365 Day CP Index-C	133	INE517B14982	Tata Teleservices (Maharashtra) Ltd.	20-Nov-24	-	0.75%
CRISIL upto 365 Day CP Index-C	134	INE037E14AP7	Tata Teleservices Ltd.	20-Nov-24	-	0.75%
CRISIL upto 91 Day CP Index-A	1	INE860H142D8	Aditya Birla Finance Ltd.	29-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	2	INE860H142F3	Aditya Birla Finance Ltd.	30-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	3	INE860H142B2	Aditya Birla Finance Ltd.	25-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	4	INE891K14NE1	Axis Finance Ltd.	10-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	5	INE891K14NA9	Axis Finance Ltd.	23-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	6	INE891K14MZ8	Axis Finance Ltd.	30-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	7	INE891K14MS3	Axis Finance Ltd.	02-May-24	-	0.84%
CRISIL upto 91 Day CP Index-A	8	INE110O14BT1	Axis Securities Ltd.	03-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	9	INE110O14BP9	Axis Securities Ltd.	04-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	10	INE110O14BU9	Axis Securities Ltd.	19-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	11	INE296A14WW7	Bajaj Finance Ltd.	16-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	12	INE296A14WX5	Bajaj Finance Ltd.	18-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	13	INE296A14WY3	Bajaj Finance Ltd.	19-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	14	INE296A14WZ0	Bajaj Finance Ltd.	23-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	15	INE01C314643	Bajaj Financial Securities Ltd.	19-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	16	INE377Y14AS9	Bajaj Housing Finance Ltd.	10-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	17	INE144H14GK2	Deutsche Investments India Pvt. Ltd.	03-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	18	INE144H14GJ4	Deutsche Investments India Pvt. Ltd.	15-Apr-24	-	0.84%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	19	INE144H14GF2	Deutsche Investments India Pvt. Ltd.	30-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	20	INE102D14922	Godrej Consumer Products Ltd.	22-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	21	INE040A14276	HDFC Bank Ltd.	16-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	22	INE040A14284	HDFC Bank Ltd.	22-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	23	INE040A14292	HDFC Bank Ltd.	24-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	24	INE040A14300	HDFC Bank Ltd.	26-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	25	INE790I14EE8	HSBC InvestDirect Financial Services (India) Ltd.	30-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	26	INE700G14IG7	Hdfc Securities Ltd.	03-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	27	INE700G14IR4	Hdfc Securities Ltd.	04-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	28	INE700G14IS2	Hdfc Securities Ltd.	05-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	29	INE700G14IE2	Hdfc Securities Ltd.	18-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	30	INE700G14IJ1	Hdfc Securities Ltd.	22-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	31	INE700G14IL7	Hdfc Securities Ltd.	30-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	32	INE763G14SI0	ICICI Securities Ltd.	03-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	33	INE763G14SH2	ICICI Securities Ltd.	04-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	34	INE763G14SJ8	ICICI Securities Ltd.	05-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	35	INE763G14TI8	ICICI Securities Ltd.	29-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	36	INE763G14SR1	ICICI Securities Ltd.	02-May-24	-	0.84%
CRISIL upto 91 Day CP Index-A	37	INE763G14RD3	ICICI Securities Ltd.	30-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	38	INE975F14YD1	Kotak Mahindra Investments Ltd.	08-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	39	INE916D142D6	Kotak Mahindra Prime Ltd.	05-Apr-24	-	0.84%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	40	INE916D142J3	Kotak Mahindra Prime Ltd.	16-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	41	INE028E14MZO	Kotak Securities Ltd.	24-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	42	INE028E14MY3	Kotak Securities Ltd.	22-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	43	INE027E14OH6	L&T Finance Holdings Ltd.	23-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	44	INE027E14OI4	L&T Finance Holdings Ltd.	02-May-24	-	0.84%
CRISIL upto 91 Day CP Index-A	45	INE128M14761	L&T Metro Rail (Hyderabad) Ltd.	15-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	46	INE128M14787	L&T Metro Rail (Hyderabad) Ltd.	22-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	47	INE115A14ELO	LIC Housing Finance Ltd.	24-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	48	INE774D14RR7	Mahindra & Mahindra Financial Services Ltd.	12-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	49	INE774D14RZ0	Mahindra & Mahindra Financial Services Ltd.	26-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	50	INE261F14KR5	National Bank for Agriculture & Rural Development	02-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	51	INE261F14KS3	National Bank for Agriculture & Rural Development	25-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	52	INE261F14KT1	National Bank for Agriculture & Rural Development	30-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	53	INE261F14LH4	National Bank for Agriculture & Rural Development	12-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	54	INE870H14RZ7	Network 18 Media & Invst. Ltd.	22-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	55	INE870H14RY0	Network 18 Media & Invst. Ltd.	29-Apr-24	-	0.84%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	56	INE212K14387	Sbicap Securities Ltd.	02-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	57	INE212K14395	Sbicap Securities Ltd.	03-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	58	INE212K14445	Sbicap Securities Ltd.	25-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	59	INE212K14460	Sbicap Securities Ltd.	29-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	60	INE212K14429	Sbicap Securities Ltd.	24-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	61	INE556F14JW0	Small Industries Development Bank Of India	02-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	62	INE556F14JX8	Small Industries Development Bank Of India	10-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	63	INE403G14QS6	Standard Chartered Capital Ltd.	11-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	64	INE403G14RO3	Standard Chartered Capital Ltd.	29-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	65	INE306N14VV1	Tata Capital Ltd.	24-Apr-24	-	0.84%
CRISIL upto 91 Day CP Index-A	66	INE860H142G1	Aditya Birla Finance Ltd.	06-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	67	INE860H142L1	Aditya Birla Finance Ltd.	17-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	68	INE860H142P2	Aditya Birla Finance Ltd.	28-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	69	INE831R14DF0	Aditya Birla Housing Finance Ltd.	14-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	70	INE831R14DG8	Aditya Birla Housing Finance Ltd.	17-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	71	INE831R14DJ2	Aditya Birla Housing Finance Ltd.	30-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	72	INE831R14DI4	Aditya Birla Housing Finance Ltd.	29-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	73	INE891K14ND3	Axis Finance Ltd.	09-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	74	INE891K14NH4	Axis Finance Ltd.	30-May-24	-	0.30%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	75	INE110O14BY1	Axis Securities Ltd.	14-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	76	INE110O14BZ8	Axis Securities Ltd.	17-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	77	INE296A14XB9	Bajaj Finance Ltd.	15-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	78	INE296A14XH6	Bajaj Finance Ltd.	31-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	79	INE296A14XC7	Bajaj Finance Ltd.	21-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	80	INE01C314650	Bajaj Financial Securities Ltd.	03-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	81	INE01C314668	Bajaj Financial Securities Ltd.	09-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	82	INE01C314700	Bajaj Financial Securities Ltd.	17-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	83	INE01C314718	Bajaj Financial Securities Ltd.	24-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	84	INE377Y14AU5	Bajaj Housing Finance Ltd.	13-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	85	INE377Y14AT7	Bajaj Housing Finance Ltd.	14-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	86	INE514E14RI4	Export Import Bank Of India	07-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	87	INE514E14RJ2	Export Import Bank Of India	16-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	88	INE514E14RL8	Export Import Bank Of India	31-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	89	INE047A14917	Grasim Industries Ltd.	29-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	90	INE040A14334	HDFC Bank Ltd.	28-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	91	INE790I14EF5	HSBC InvestDirect Financial Services (India) Ltd.	09-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	92	INE790I14EH1	HSBC InvestDirect Financial Services (India) Ltd.	17-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	93	INE790I14EK5	HSBC InvestDirect Financial Services (India) Ltd.	30-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	94	INE700G14IM5	Hdfc Securities Ltd.	03-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	95	INE700G14IW4	Hdfc Securities Ltd.	17-May-24	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	96	INE700G14JD2	Hdfc Securities Ltd.	31-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	97	INE700G14JC4	Hdfc Securities Ltd.	30-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	98	INE071G14FI5	ICICI Home Finance Co. Ltd.	07-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	99	INE071G14FJ3	ICICI Home Finance Co. Ltd.	31-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	100	INE763G14SZ4	ICICI Securities Ltd.	17-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	101	INE763G14TJ6	ICICI Securities Ltd.	29-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	102	INE849D14HL1	ICICI Securities Primary Dealership Ltd.	13-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	103	INE975F14YY7	Kotak Mahindra Investments Ltd.	15-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	104	INE975F14YZ4	Kotak Mahindra Investments Ltd.	30-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	105	INE916D142L9	Kotak Mahindra Prime Ltd.	07-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	106	INE028E14NA1	Kotak Securities Ltd.	03-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	107	INE028E14NC7	Kotak Securities Ltd.	10-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	108	INE028E14NE3	Kotak Securities Ltd.	16-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	109	INE028E14NH6	Kotak Securities Ltd.	30-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	110	INE027E14OY1	L&T Finance Holdings Ltd.	03-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	111	INE498L14BB4	L&T Finance Holdings Ltd.	20-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	112	INE027E14OJ2	L&T Finance Holdings Ltd.	30-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	113	INE128M14795	L&T Metro Rail (Hyderabad) Ltd.	28-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	114	INE115A14EU1	LIC Housing Finance Ltd.	28-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	115	INE261F14KV7	National Bank for Agriculture & Rural Development	06-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	116	INE261F14KU9	National Bank for Agriculture &	08-May-24	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
			Rural Development			
CRISIL upto 91 Day CP Index-A	117	INE261F14LB7	National Bank for Agriculture & Rural Development	30-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	118	INE870H14SA8	Network 18 Media & Invst. Ltd.	08-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	119	INE870H14SD2	Network 18 Media & Invst. Ltd.	14-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	120	INE870H14SG5	Network 18 Media & Invst. Ltd.	30-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	121	INE929O14BK3	Reliance Retail Ventures Ltd.	17-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	122	INE929O14BJ5	Reliance Retail Ventures Ltd.	15-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	123	INE912E14MC4	SBI Global Factors Ltd.	29-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	124	INE212K14437	Sbicap Securities Ltd.	15-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	125	INE212K14452	Sbicap Securities Ltd.	30-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	126	INE211H14609	Sharekhan Ltd.	09-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	127	INE941D14527	Sikka Ports & Terminals Ltd.	09-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	128	INE941D14535	Sikka Ports & Terminals Ltd.	17-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	129	INE941D14550	Sikka Ports & Terminals Ltd.	22-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	130	INE556F14JY6	Small Industries Development Bank Of India	06-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	131	INE556F14JZ3	Small Industries Development Bank Of India	09-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	132	INE556F14KA4	Small Industries Development Bank Of India	24-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	133	INE403G14RP0	Standard Chartered Capital Ltd.	15-May-24	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	134	INE403G14RR6	Standard Chartered Capital Ltd.	30-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	135	INE660A14XQ4	Sundaram Finance Ltd.	29-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	136	INE886H14JG0	TV18 Broadcast Ltd.	31-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	137	INE033L14ML5	Tata Capital Housing Finance Ltd.	16-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	138	INE033L14MZ5	Tata Capital Housing Finance Ltd.	29-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	139	INE976I14NW6	Tata Capital Ltd.	09-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	140	INE306N14WS5	Tata Capital Ltd.	24-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	141	INE692Q14AU3	Toyota Financial Services India Ltd.	24-May-24	-	0.30%
CRISIL upto 91 Day CP Index-A	142	INE860H142Q0	Aditya Birla Finance Ltd.	03-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	143	INE860H142S6	Aditya Birla Finance Ltd.	11-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	144	INE110O14CG6	Axis Securities Ltd.	03-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	145	INE110O14CN2	Axis Securities Ltd.	14-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	146	INE296A14XR5	Bajaj Finance Ltd.	14-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	147	INE01C314767	Bajaj Financial Securities Ltd.	14-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	148	INE514E14RN4	Export Import Bank Of India	14-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	149	INE102D14930	Godrej Consumer Products Ltd.	11-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	150	INE047A14925	Grasim Industries Ltd.	06-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	151	INE539K14BM4	HDFC Credila Financial Services Ltd.	13-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	152	INE700G14JI1	Hdfc Securities Ltd.	14-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	153	INE763G14PV9	ICICI Securities Ltd.	03-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	154	INE763G14TR9	ICICI Securities Ltd.	14-Jun-24	-	0.87%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	155	INE028E14NL8	Kotak Securities Ltd.	14-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	156	INE027E14OL8	L&T Finance Holdings Ltd.	07-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	157	INE115A14EW7	LIC Housing Finance Ltd.	27-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	158	INE018A14KP4	Larsen & Toubro Ltd.	10-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	159	INE774D14SB9	Mahindra & Mahindra Financial Services Ltd.	03-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	160	INE774D14SC7	Mahindra & Mahindra Financial Services Ltd.	14-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	161	INE261F14LC5	National Bank for Agriculture & Rural Development	03-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	162	INE261F14LK8	National Bank for Agriculture & Rural Development	14-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	163	INE870H14SI1	Network 18 Media & Invst. Ltd.	12-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	164	INE929O14BN7	Reliance Retail Ventures Ltd.	03-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	165	INE212K14544	Sbicap Securities Ltd.	17-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	166	INE556F14KB2	Small Industries Development Bank Of India	05-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-A	167	INE976I14NY2	Tata Capital Ltd.	06-Jun-24	-	0.87%
CRISIL upto 91 Day CP Index-B	1	INE248U14OC5	360 One Prime Ltd.	05-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	2	INE248U14NJ2	360 One Prime Ltd.	22-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	3	INE248U14OT9	360 One Prime Ltd.	30-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	4	INE466L14CN4	360 One Wam Ltd.	22-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	5	INE466L14BX5	360 One Wam Ltd.	02-May-24	-	1.05%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	6	INE472A14NS1	Blue Star Ltd.	15-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	7	INE121A14VF4	Cholamandalam Investment & Finance Co. Ltd.	05-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	8	INE121A14VG2	Cholamandalam Investment & Finance Co. Ltd.	11-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	9	INE850D14QC9	Godrej Agrovet Ltd.	18-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	10	INE850D14QO4	Godrej Agrovet Ltd.	22-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	11	INE02JD14351	Godrej Housing Finance Ltd.	22-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	12	INE233A14G24	Godrej Industries Ltd.	10-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	13	INE233A14G40	Godrej Industries Ltd.	15-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	14	INE233A14G32	Godrej Industries Ltd.	18-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	15	INE233A14G99	Godrej Industries Ltd.	24-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	16	INE233A14H15	Godrej Industries Ltd.	30-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	17	INE233A14H31	Godrej Industries Ltd.	02-May-24	-	1.05%
CRISIL upto 91 Day CP Index-B	18	INE484J14SZ1	Godrej Properties Ltd.	18-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	19	INE957N14HB2	Hero Fincorp Ltd.	18-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	20	INE871K14406	Hindustan Media Ventures Ltd.	12-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	21	INE012I14PY1	JM Financial Services Ltd.	08-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	22	INE012I14OS6	JM Financial Services Ltd.	11-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	23	INE012I14PL8	JM Financial Services Ltd.	22-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	24	INE012I14PM6	JM Financial Services Ltd.	29-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	25	INE012I14PO2	JM Financial Services Ltd.	02-May-24	-	1.05%
CRISIL upto 91 Day CP Index-B	26	INE824H14NRO	Julius Baer Capital (India) Pvt. Ltd.	10-Apr-24	-	1.05%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	27	INE824H14NS8	Julius Baer Capital (India) Pvt. Ltd.	12-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	28	INE824H14NV2	Julius Baer Capital (India) Pvt. Ltd.	16-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	29	INE824H14NY6	Julius Baer Capital (India) Pvt. Ltd.	29-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	30	INE824H14NB4	Julius Baer Capital (India) Pvt. Ltd.	30-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	31	INE824H14MZ5	Julius Baer Capital (India) Pvt. Ltd.	25-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	32	INE082G14440	Maithon Power Ltd.	30-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	33	INE338I14GG6	Motilal Oswal Financial Services Ltd.	10-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	34	INE338I14GH4	Motilal Oswal Financial Services Ltd.	15-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	35	INE338I14GI2	Motilal Oswal Financial Services Ltd.	22-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	36	INE338I14GM4	Motilal Oswal Financial Services Ltd.	26-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	37	INE338I14GN2	Motilal Oswal Financial Services Ltd.	02-May-24	-	1.05%
CRISIL upto 91 Day CP Index-B	38	INE338I14GL6	Motilal Oswal Financial Services Ltd.	19-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	39	INE01WN14AU5	Motilal Oswal Finvest Ltd.	10-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	40	INE01WN14AI0	Motilal Oswal Finvest Ltd.	16-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	41	INE01WN14AV3	Motilal Oswal Finvest Ltd.	30-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	42	INE414G14SU5	Muthoot Finance Ltd.	08-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	43	INE414G14ST7	Muthoot Finance Ltd.	11-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	44	INE05C614394	Nlc Tamil Nadu Power Ltd.	08-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	45	INE05C614402	Nlc Tamil Nadu Power Ltd.	30-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	46	INE140A141T5	Piramal Enterprises Ltd.	04-Apr-24	-	1.05%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	47	INE140A141V1	Piramal Enterprises Ltd.	18-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	48	INE140A141W9	Piramal Enterprises Ltd.	29-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	49	INE140A141X7	Piramal Enterprises Ltd.	02-May-24	-	1.05%
CRISIL upto 91 Day CP Index-B	50	INE140A141U3	Piramal Enterprises Ltd.	16-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	51	INE891D14YG8	Redington (India) Ltd.	23-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	52	INE891D14YH6	Redington (India) Ltd.	25-Apr-24	-	1.05%
CRISIL upto 91 Day CP Index-B	53	INE248U14OW3	360 One Prime Ltd.	08-May-24	-	0.29%
CRISIL upto 91 Day CP Index-B	54	INE248U14OX1	360 One Prime Ltd.	09-May-24	-	0.29%
CRISIL upto 91 Day CP Index-B	55	INE466L14CR5	360 One Wam Ltd.	03-May-24	-	0.29%
CRISIL upto 91 Day CP Index-B	56	INE466L14CT1	360 One Wam Ltd.	09-May-24	-	0.29%
CRISIL upto 91 Day CP Index-B	57	INE466L14CV7	360 One Wam Ltd.	17-May-24	-	0.29%
CRISIL upto 91 Day CP Index-B	58	INE466L14CY1	360 One Wam Ltd.	27-May-24	-	0.29%
CRISIL upto 91 Day CP Index-B	59	INE769A14833	Aarti Industries Ltd.	16-May-24	-	0.29%
CRISIL upto 91 Day CP Index-B	60	INE477A14CT1	CanFin Homes Ltd.	06-May-24	-	0.29%
CRISIL upto 91 Day CP Index-B	61	INE477A14CU9	CanFin Homes Ltd.	08-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	62	INE121A14VN8	Cholamandalam Investment & Finance Co. Ltd.	30-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	63	INE289B14IU3	Gic Housing Finance Ltd.	08-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	64	INE289B14IV1	Gic Housing Finance Ltd.	16-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	65	INE982D14AU6	Godrej & Boyce Manufacturing Co. Ltd.	06-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	66	INE850D14QE5	Godrej Agrovet Ltd.	09-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	67	INE850D14QM8	Godrej Agrovet Ltd.	28-May-24	0.00%	0.29%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	68	INE850D14QK2	Godrej Agrovet Ltd.	27-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	69	INE02KN14234	Godrej Finance Ltd.	29-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	70	INE02JD14369	Godrej Housing Finance Ltd.	06-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	71	INE02JD14377	Godrej Housing Finance Ltd.	17-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	72	INE233A14H49	Godrej Industries Ltd.	03-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	73	INE233A14I22	Godrej Industries Ltd.	17-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	74	INE233A14I71	Godrej Industries Ltd.	31-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	75	INE484J14TB0	Godrej Properties Ltd.	10-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	76	INE484J14TD6	Godrej Properties Ltd.	13-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	77	INE484J14TI5	Godrej Properties Ltd.	30-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	78	INE484J14TH7	Godrej Properties Ltd.	24-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	79	INE957N14HZ1	Hero Fincorp Ltd.	30-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	80	INE957N14HW8	Hero Fincorp Ltd.	27-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	81	INE800X14135	Hero Housing Finance Ltd.	27-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	82	INE530B14CA5	IIFL Finance Ltd.	06-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	83	INE530B14CC1	IIFL Finance Ltd.	13-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	84	INE530B14CE7	IIFL Finance Ltd.	31-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	85	INE523H142I6	JM Financial Products Ltd.	08-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	86	INE012I14QE1	JM Financial Services Ltd.	14-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	87	INE012I14PQ7	JM Financial Services Ltd.	17-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	88	INE824H14NC2	Julius Baer Capital (India) Pvt. Ltd.	09-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	89	INE824H14OE6	Julius Baer Capital (India) Pvt. Ltd.	13-May-24	0.00%	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	90	INE824H14ON7	Julius Baer Capital (India) Pvt. Ltd.	31-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	91	INE338I14GO0	Motilal Oswal Financial Services Ltd.	03-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	92	INE338I14GP7	Motilal Oswal Financial Services Ltd.	07-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	93	INE338I14GW3	Motilal Oswal Financial Services Ltd.	31-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	94	INE01WN14AN0	Motilal Oswal Fininvest Ltd.	08-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	95	INE01WN14AX9	Motilal Oswal Fininvest Ltd.	10-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	96	INE414G14SV3	Muthoot Finance Ltd.	13-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	97	INE414G14SW1	Muthoot Finance Ltd.	15-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	98	INE414G14SX9	Muthoot Finance Ltd.	30-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	99	INE091A14EB4	Nirma Ltd.	22-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	100	INE163N14352	ONGC Petro Additions Ltd.	22-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	101	INE572E14IZ5	PNB Housing Finance Ltd.	28-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	102	INE572E14IY8	PNB Housing Finance Ltd.	24-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	103	INE163K14127	Phoenix ARC Pvt. Ltd.	14-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	104	INE516Y14EX4	Piramal Capital & Housing Finance Ltd.	07-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	105	INE516Y14EU0	Piramal Capital & Housing Finance Ltd.	08-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	106	INE516Y14FC5	Piramal Capital & Housing Finance Ltd.	14-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	107	INE516Y14FG6	Piramal Capital & Housing Finance Ltd.	31-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	108	INE516Y14FL6	Piramal Capital & Housing Finance Ltd.	30-May-24	0.00%	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	109	INE140A141N8	Piramal Enterprises Ltd.	13-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	110	INE140A142C9	Piramal Enterprises Ltd.	30-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	111	INE511C14WC7	Poonawalla Fincorp Ltd.	03-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	112	INE511C14WD5	Poonawalla Fincorp Ltd.	07-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	113	INE511C14WE3	Poonawalla Fincorp Ltd.	10-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	114	INE511C14WH6	Poonawalla Fincorp Ltd.	29-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	115	INE511C14WG8	Poonawalla Fincorp Ltd.	24-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	116	INE460M14578	SEIL Energy India Ltd.	03-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	117	INE460M14586	SEIL Energy India Ltd.	17-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	118	INE089C14DF7	Sterlite Technologies Ltd.	16-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	119	INE909H14PL7	TMF Holdings Ltd.	28-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	120	INE909H14PM5	TMF Holdings Ltd.	27-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	121	INE192A14416	Tata Consumer Products Ltd.	29-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	122	INE582L14HF3	Tata Housing Development Co. Ltd.	17-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	123	INE477S14CA3	Tata Motors Finance Ltd.	29-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	124	INE245A14JJ8	Tata Power Co. Ltd.	10-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	125	INE245A14JK6	Tata Power Co. Ltd.	15-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	126	INE245A14JL4	Tata Power Co. Ltd.	30-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	127	INE607M14AZ9	Tata Power Renewable Energy Ltd.	29-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	128	INE725H14BM5	Tata Projects Ltd.	15-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	129	INE725H14BN3	Tata Projects Ltd.	29-May-24	0.00%	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	130	INE371K14BV3	Tata Realty & Infrastructure Ltd.	07-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	131	INE628A14HP6	UPL Ltd.	29-May-24	0.00%	0.29%
CRISIL upto 91 Day CP Index-B	132	INE248U14PE8	360 One Prime Ltd.	19-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	133	INE647O14FD7	Aditya Birla Fashion & Retail Ltd.	11-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	134	INE02KN14267	Godrej Finance Ltd.	12-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	135	INE02JD14419	Godrej Housing Finance Ltd.	03-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	136	INE233A14J05	Godrej Industries Ltd.	03-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	137	INE233A14J62	Godrej Industries Ltd.	14-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	138	INE484J14TO3	Godrej Properties Ltd.	14-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	139	INE146O14BZ2	Hinduja Leyland Finance Ltd.	03-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	140	INE146O14CB1	Hinduja Leyland Finance Ltd.	06-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	141	INE824H14OO5	Julius Baer Capital (India) Pvt. Ltd.	03-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	142	INE824H14OT4	Julius Baer Capital (India) Pvt. Ltd.	13-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	143	INE522D14OA3	Manappuram Finance Ltd.	14-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	144	INE338I14GX1	Motilal Oswal Financial Services Ltd.	03-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	145	INE338I14GS1	Motilal Oswal Financial Services Ltd.	14-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	146	INE01WN14BC1	Motilal Oswal Finvest Ltd.	06-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	147	INE572E14JB4	PNB Housing Finance Ltd.	11-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	148	INE516Y14FJ0	Piramal Capital & Housing Finance Ltd.	05-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	149	INE891D14YJ2	Redington (India) Ltd.	14-Jun-24	0.00%	0.87%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	150	INE647A14AH8	SRF Ltd.	28-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	151	INE721A14DQ6	Shriram Finance Ltd.	12-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	152	INE192A14457	Tata Consumer Products Ltd.	06-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	153	INE582L14HG1	Tata Housing Development Co. Ltd.	10-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	154	INE477S14CB1	Tata Motors Finance Ltd.	03-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	155	INE607M14BA0	Tata Power Renewable Energy Ltd.	05-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	156	INE725H14BR4	Tata Projects Ltd.	12-Jun-24	0.00%	0.87%
CRISIL upto 91 Day CP Index-B	157	INE371K14BX9	Tata Realty & Infrastructure Ltd.	14-Jun-24	0.00%	0.87%
CRISIL 1 Month CD Index	1	INE556F16AI3	Small Industries Development Bank Of India	24-Apr-24	-	10.00%
CRISIL 1 Month CD Index	2	INE028A16EO4	Bank of Baroda	02-May-24	-	10.00%
CRISIL 1 Month CD Index	3	INE090A168Z5	ICICI Bank Ltd.	30-Apr-24	-	10.00%
CRISIL 1 Month CD Index	4	INE976G16NL8	RBL Bank Ltd.	22-Apr-24	-	10.00%
CRISIL 1 Month CD Index	5	INE608A16QK5	Punjab & Sind Bank	25-Apr-24	-	10.00%
CRISIL 1 Month CD Index	6	INE036D16HLO	Karur Vysya Bank Ltd.	29-Apr-24	-	10.00%
CRISIL 1 Month CD Index	7	INE237A165T8	Kotak Mahindra Bank Ltd.	26-Apr-24	-	10.00%
CRISIL 1 Month CD Index	8	INE092T16VZ0	IDFC First Bank Ltd.	22-Apr-24	-	10.00%
CRISIL 1 Month CD Index	9	INE095A16V20	IndusInd Bank Ltd.	22-Apr-24	-	10.00%
CRISIL 1 Month CD Index	10	INE040A16EC4	HDFC Bank Ltd.	19-Apr-24	-	10.00%
CRISIL 2 month CD Index	1	INE062A16499	State Bank of India	17-May-24	-	10.00%
CRISIL 2 month CD Index	2	INE028A16ET3	Bank of Baroda	09-May-24	-	10.00%
CRISIL 2 month CD Index	3	INE556F16AJ1	Small Industries Development Bank Of India	29-May-24	-	10.00%
CRISIL 2 month CD Index	4	INE238AD6413	Axis Bank Ltd.	17-May-24	-	10.00%
CRISIL 2 month CD Index	5	INE040A16EO9	HDFC Bank Ltd.	28-May-24	-	10.00%
CRISIL 2 month CD Index	6	INE476A16XQ0	Canara Bank	28-May-24	-	10.00%

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CRISIL 2 month CD Index	7	INE171A16LM1	Federal Bank Ltd.	07-May-24	-	10.00%
CRISIL 2 month CD Index	8	INE237A169T0	Kotak Mahindra Bank Ltd.	30-May-24	-	10.00%
CRISIL 2 month CD Index	9	INE692A16HA9	Union Bank Of India	30-May-24	-	10.00%
CRISIL 2 month CD Index	10	INE562A16MO5	Indian Bank	29-May-24	-	10.00%
CRISIL 3 month CD Index	1	INE476A16YA2	Canara Bank	14-Jun-24	-	10.00%
CRISIL 3 month CD Index	2	INE692A16HD3	Union Bank Of India	14-Jun-24	-	10.00%
CRISIL 3 month CD Index	3	INE040A16DZ7	HDFC Bank Ltd.	14-Jun-24	-	10.00%
CRISIL 3 month CD Index	4	INE160A16OO4	Punjab National Bank	13-Jun-24	-	10.00%
CRISIL 3 month CD Index	5	INE092T16WL8	IDFC First Bank Ltd.	18-Jun-24	-	10.00%
CRISIL 3 month CD Index	6	INE028A16FE2	Bank of Baroda	11-Jun-24	-	10.00%
CRISIL 3 month CD Index	7	INE562A16MQ0	Indian Bank	10-Jun-24	-	10.00%
CRISIL 3 month CD Index	8	INE084A16CD4	Bank Of India	18-Jun-24	-	10.00%
CRISIL 3 month CD Index	9	INE008A16V42	IDBI Bank Ltd.	14-Jun-24	-	10.00%
CRISIL 3 month CD Index	10	INE457A16KQ7	BANK OF MAHARASHTRA	18-Jun-24	-	10.00%
CRISIL 6 Month CD Index	1	INE040A16DX2	HDFC Bank Ltd.	13-Sep-24	-	10.00%
CRISIL 6 Month CD Index	2	INE608A16QO7	Punjab & Sind Bank	10-Sep-24	-	10.00%
CRISIL 6 Month CD Index	3	INE07PX16400	Sbm Bank (India) Ltd.	09-Sep-24	-	10.00%
CRISIL 6 Month CD Index	4	INE238AD6546	Axis Bank Ltd.	19-Sep-24	-	10.00%
CRISIL 6 Month CD Index	5	INE237A168U0	Kotak Mahindra Bank Ltd.	27-Sep-24	-	10.00%
CRISIL 6 Month CD Index	6	INE090AD6048	ICICI Bank Ltd.	16-Sep-24	-	10.00%
CRISIL 6 Month CD Index	7	INE095A16T81	IndusInd Bank Ltd.	19-Sep-24	-	10.00%
CRISIL 6 Month CD Index	8	INE545U16442	Bandhan Bank Ltd.	13-Sep-24	-	10.00%
CRISIL 6 Month CD Index	9	INE171A16KZ5	Federal Bank Ltd.	09-Sep-24	-	10.00%
CRISIL 6 Month CD Index	10	INE949L16BX5	AU Small Finance Bank Ltd.	04-Sep-24	-	10.00%
CRISIL 1 Year CD Index	1	INE040A16EU6	HDFC Bank Ltd.	12-Mar-25	-	10.00%
CRISIL 1 Year CD Index	2	INE261F16850	National Bank for Agriculture & Rural Development	18-Mar-25	-	10.00%
CRISIL 1 Year CD Index	3	INE476A16XZ1	Canara Bank	12-Mar-25	-	10.00%
CRISIL 1 Year CD Index	4	INE562A16MR8	Indian Bank	13-Mar-25	-	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 1 Year CD Index	5	INE095A16W29	IndusInd Bank Ltd.	18-Mar-25	-	10.00%
CRISIL 1 Year CD Index	6	INE090AD6147	ICICI Bank Ltd.	17-Mar-25	-	10.00%
CRISIL 1 Year CD Index	7	INE171A16LT6	Federal Bank Ltd.	12-Mar-25	-	10.00%
CRISIL 1 Year CD Index	8	INE608A16QQ2	Punjab & Sind Bank	18-Mar-25	-	10.00%
CRISIL 1 Year CD Index	9	INE008A16V59	IDBI Bank Ltd.	18-Mar-25	-	10.00%
CRISIL 1 Year CD Index	10	INE949L16CH6	AU Small Finance Bank Ltd.	10-Mar-25	-	10.00%
CRISIL Up to 91-Day CD Index	1	INE028A16EM8	Bank of Baroda	02-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	2	INE028A16EO4	Bank of Baroda	02-May-24	-	2.94%
CRISIL Up to 91-Day CD Index	3	INE476A16XF3	Canara Bank	02-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	4	INE476A16XG1	Canara Bank	04-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	5	INE040A16EC4	HDFC Bank Ltd.	19-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	6	INE090A168Z5	ICICI Bank Ltd.	30-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	7	INE092T16VY3	IDFC First Bank Ltd.	18-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	8	INE092T16VZ0	IDFC First Bank Ltd.	22-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	9	INE562A16MK3	Indian Bank	02-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	10	INE095A16V20	IndusInd Bank Ltd.	22-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	11	INE237A162T5	Kotak Mahindra Bank Ltd.	10-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	12	INE237A163T3	Kotak Mahindra Bank Ltd.	17-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	13	INE237A164T1	Kotak Mahindra Bank Ltd.	24-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	14	INE237A165T8	Kotak Mahindra Bank Ltd.	26-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	15	INE160A16OD7	Punjab National Bank	02-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	16	INE556F16AI3	Small Industries Development Bank Of India	24-Apr-24	-	2.94%
CRISIL Up to 91-Day CD Index	17	INE692A16GH6	Union Bank Of India	02-Apr-24	-	2.94%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CD Index	18	INE949L16CB9	AU Small Finance Bank Ltd.	24-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	19	INE238AD6660	Axis Bank Ltd.	13-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	20	INE238AD6421	Axis Bank Ltd.	15-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	21	INE238AD6413	Axis Bank Ltd.	17-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	22	INE238AD6686	Axis Bank Ltd.	16-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	23	INE028A16EP1	Bank of Baroda	03-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	24	INE028A16ET3	Bank of Baroda	09-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	25	INE028A16EV9	Bank of Baroda	21-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	26	INE028A16EI6	Bank of Baroda	27-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	27	INE476A16XL1	Canara Bank	06-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	28	INE476A16XM9	Canara Bank	08-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	29	INE476A16XN7	Canara Bank	17-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	30	INE476A16XQ0	Canara Bank	28-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	31	INE171A16LL3	Federal Bank Ltd.	06-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	32	INE171A16LM1	Federal Bank Ltd.	07-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	33	INE040A16ED2	HDFC Bank Ltd.	20-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	34	INE040A16EO9	HDFC Bank Ltd.	28-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	35	INE562A16MM9	Indian Bank	21-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	36	INE562A16MO5	Indian Bank	29-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	37	INE095A16V38	IndusInd Bank Ltd.	06-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	38	INE095A16T16	IndusInd Bank Ltd.	15-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	39	INE237A161W1	Kotak Mahindra Bank Ltd.	06-May-24	-	0.78%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CD Index	40	INE237A166T6	Kotak Mahindra Bank Ltd.	09-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	41	INE237A168T2	Kotak Mahindra Bank Ltd.	24-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	42	INE237A162U3	Kotak Mahindra Bank Ltd.	31-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	43	INE160A16OK2	Punjab National Bank	10-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	44	INE160A16ON6	Punjab National Bank	27-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	45	INE556F16AJ1	Small Industries Development Bank Of India	29-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	46	INE062A16499	State Bank of India	17-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	47	INE692A16GT1	Union Bank Of India	06-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	48	INE692A16GV7	Union Bank Of India	17-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	49	INE692A16HA9	Union Bank Of India	30-May-24	-	0.78%
CRISIL Up to 91-Day CD Index	50	INE949L16CK0	AU Small Finance Bank Ltd.	13-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	51	INE238AD6488	Axis Bank Ltd.	03-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	52	INE238AD6561	Axis Bank Ltd.	21-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	53	INE457A16KQ7	BANK OF MAHARASHTRA	18-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	54	INE545U16459	Bandhan Bank Ltd.	27-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	55	INE084A16CD4	Bank Of India	18-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	56	INE028A16EN6	Bank of Baroda	13-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	57	INE028A16FE2	Bank of Baroda	11-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	58	INE476A16XT4	Canara Bank	04-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	59	INE476A16YA2	Canara Bank	14-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	60	INE514E16CG5	Export Import Bank Of India	10-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	61	INE171A16LR0	Federal Bank Ltd.	03-Jun-24	-	0.89%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CD Index	62	INE171A16LF5	Federal Bank Ltd.	11-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	63	INE040A16EQ4	HDFC Bank Ltd.	04-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	64	INE040A16DZ7	HDFC Bank Ltd.	14-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	65	INE090A169Z3	ICICI Bank Ltd.	13-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	66	INE090AD6089	ICICI Bank Ltd.	12-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	67	INE092T16WL8	IDFC First Bank Ltd.	18-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	68	INE562A16MP2	Indian Bank	03-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	69	INE562A16MQ0	Indian Bank	10-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	70	INE095A16U62	IndusInd Bank Ltd.	11-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	71	INE095A16U70	IndusInd Bank Ltd.	14-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	72	INE237A164U9	Kotak Mahindra Bank Ltd.	26-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	73	INE160A16OO4	Punjab National Bank	13-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	74	INE556F16AK9	Small Industries Development Bank Of India	06-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	75	INE556F16AL7	Small Industries Development Bank Of India	21-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	76	INE692A16HB7	Union Bank Of India	03-Jun-24	-	0.89%
CRISIL Up to 91-Day CD Index	77	INE692A16HD3	Union Bank Of India	14-Jun-24	-	0.89%
CRISIL upto 91 Day CD Index-A	1	INE028A16EM8	Bank of Baroda	02-Apr-24	-	4.17%
CRISIL upto 91 Day CD Index-A	2	INE028A16EO4	Bank of Baroda	02-May-24	-	4.17%
CRISIL upto 91 Day CD Index-A	3	INE476A16XF3	Canara Bank	02-Apr-24	-	4.17%
CRISIL upto 91 Day CD Index-A	4	INE476A16XG1	Canara Bank	04-Apr-24	-	4.17%
CRISIL upto 91 Day CD Index-A	5	INE040A16EC4	HDFC Bank Ltd.	19-Apr-24	-	4.17%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-A	6	INE090A168Z5	ICICI Bank Ltd.	30-Apr-24	-	4.17%
CRISIL upto 91 Day CD Index-A	7	INE237A162T5	Kotak Mahindra Bank Ltd.	10-Apr-24	-	4.17%
CRISIL upto 91 Day CD Index-A	8	INE237A163T3	Kotak Mahindra Bank Ltd.	17-Apr-24	-	4.17%
CRISIL upto 91 Day CD Index-A	9	INE237A164T1	Kotak Mahindra Bank Ltd.	24-Apr-24	-	4.17%
CRISIL upto 91 Day CD Index-A	10	INE237A165T8	Kotak Mahindra Bank Ltd.	26-Apr-24	-	4.17%
CRISIL upto 91 Day CD Index-A	11	INE160A16OD7	Punjab National Bank	02-Apr-24	-	4.17%
CRISIL upto 91 Day CD Index-A	12	INE556F16AI3	Small Industries Development Bank Of India	24-Apr-24	-	4.17%
CRISIL upto 91 Day CD Index-A	13	INE238AD6660	Axis Bank Ltd.	13-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	14	INE238AD6421	Axis Bank Ltd.	15-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	15	INE238AD6413	Axis Bank Ltd.	17-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	16	INE238AD6686	Axis Bank Ltd.	16-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	17	INE028A16EP1	Bank of Baroda	03-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	18	INE028A16ET3	Bank of Baroda	09-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	19	INE028A16EV9	Bank of Baroda	21-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	20	INE028A16EI6	Bank of Baroda	27-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	21	INE476A16XL1	Canara Bank	06-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	22	INE476A16XM9	Canara Bank	08-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	23	INE476A16XN7	Canara Bank	17-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	24	INE476A16XQ0	Canara Bank	28-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	25	INE040A16ED2	HDFC Bank Ltd.	20-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	26	INE040A16EO9	HDFC Bank Ltd.	28-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	27	INE237A161W1	Kotak Mahindra Bank Ltd.	06-May-24	-	1.14%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-A	28	INE237A166T6	Kotak Mahindra Bank Ltd.	09-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	29	INE237A168T2	Kotak Mahindra Bank Ltd.	24-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	30	INE237A162U3	Kotak Mahindra Bank Ltd.	31-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	31	INE160A16OK2	Punjab National Bank	10-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	32	INE160A16ON6	Punjab National Bank	27-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	33	INE556F16AJ1	Small Industries Development Bank Of India	29-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	34	INE062A16499	State Bank of India	17-May-24	-	1.14%
CRISIL upto 91 Day CD Index-A	35	INE238AD6488	Axis Bank Ltd.	03-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	36	INE238AD6561	Axis Bank Ltd.	21-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	37	INE028A16EN6	Bank of Baroda	13-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	38	INE028A16FE2	Bank of Baroda	11-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	39	INE476A16XT4	Canara Bank	04-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	40	INE476A16YA2	Canara Bank	14-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	41	INE514E16CG5	Export Import Bank Of India	10-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	42	INE040A16EQ4	HDFC Bank Ltd.	04-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	43	INE040A16DZ7	HDFC Bank Ltd.	14-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	44	INE090A169Z3	ICICI Bank Ltd.	13-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	45	INE090AD6089	ICICI Bank Ltd.	12-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	46	INE237A164U9	Kotak Mahindra Bank Ltd.	26-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	47	INE160A16OO4	Punjab National Bank	13-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-A	48	INE556F16AK9	Small Industries Development Bank Of India	06-Jun-24	-	1.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-A	49	INE556F16AL7	Small Industries Development Bank Of India	21-Jun-24	-	1.67%
CRISIL upto 91 Day CD Index-B	1	INE092T16VY3	IDFC First Bank Ltd.	18-Apr-24	-	10.00%
CRISIL upto 91 Day CD Index-B	2	INE092T16VZ0	IDFC First Bank Ltd.	22-Apr-24	-	10.00%
CRISIL upto 91 Day CD Index-B	3	INE562A16MK3	Indian Bank	02-Apr-24	-	10.00%
CRISIL upto 91 Day CD Index-B	4	INE095A16V20	IndusInd Bank Ltd.	22-Apr-24	-	10.00%
CRISIL upto 91 Day CD Index-B	5	INE692A16GH6	Union Bank Of India	02-Apr-24	-	10.00%
CRISIL upto 91 Day CD Index-B	6	INE949L16CB9	AU Small Finance Bank Ltd.	24-May-24	-	2.50%
CRISIL upto 91 Day CD Index-B	7	INE171A16LL3	Federal Bank Ltd.	06-May-24	-	2.50%
CRISIL upto 91 Day CD Index-B	8	INE171A16LM1	Federal Bank Ltd.	07-May-24	-	2.50%
CRISIL upto 91 Day CD Index-B	9	INE562A16MM9	Indian Bank	21-May-24	-	2.50%
CRISIL upto 91 Day CD Index-B	10	INE562A16MO5	Indian Bank	29-May-24	-	2.50%
CRISIL upto 91 Day CD Index-B	11	INE095A16V38	IndusInd Bank Ltd.	06-May-24	-	2.50%
CRISIL upto 91 Day CD Index-B	12	INE095A16T16	IndusInd Bank Ltd.	15-May-24	-	2.50%
CRISIL upto 91 Day CD Index-B	13	INE692A16GT1	Union Bank Of India	06-May-24	-	2.50%
CRISIL upto 91 Day CD Index-B	14	INE692A16GV7	Union Bank Of India	17-May-24	-	2.50%
CRISIL upto 91 Day CD Index-B	15	INE692A16HA9	Union Bank Of India	30-May-24	-	2.50%
CRISIL upto 91 Day CD Index-B	16	INE949L16CK0	AU Small Finance Bank Ltd.	13-Jun-24	-	1.92%
CRISIL upto 91 Day CD Index-B	17	INE457A16KQ7	BANK OF MAHARASHTRA	18-Jun-24	-	1.92%
CRISIL upto 91 Day CD Index-B	18	INE545U16459	Bandhan Bank Ltd.	27-Jun-24	-	1.92%
CRISIL upto 91 Day CD Index-B	19	INE084A16CD4	Bank Of India	18-Jun-24	-	1.92%
CRISIL upto 91 Day CD Index-B	20	INE171A16LR0	Federal Bank Ltd.	03-Jun-24	-	1.92%
CRISIL upto 91 Day CD Index-B	21	INE171A16LF5	Federal Bank Ltd.	11-Jun-24	-	1.92%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-B	22	INE092T16WL8	IDFC First Bank Ltd.	18-Jun-24	-	1.92%
CRISIL upto 91 Day CD Index-B	23	INE562A16MP2	Indian Bank	03-Jun-24	-	1.92%
CRISIL upto 91 Day CD Index-B	24	INE562A16MQ0	Indian Bank	10-Jun-24	-	1.92%
CRISIL upto 91 Day CD Index-B	25	INE095A16U62	IndusInd Bank Ltd.	11-Jun-24	-	1.92%
CRISIL upto 91 Day CD Index-B	26	INE095A16U70	IndusInd Bank Ltd.	14-Jun-24	-	1.92%
CRISIL upto 91 Day CD Index-B	27	INE692A16HB7	Union Bank Of India	03-Jun-24	-	1.92%
CRISIL upto 91 Day CD Index-B	28	INE692A16HD3	Union Bank Of India	14-Jun-24	-	1.92%
CRISIL upto 365 Day CD index-A	1	INE028A16EM8	Bank of Baroda	02-Apr-24	-	0.73%
CRISIL upto 365 Day CD index-A	2	INE028A16EO4	Bank of Baroda	02-May-24	-	0.73%
CRISIL upto 365 Day CD index-A	3	INE476A16XF3	Canara Bank	02-Apr-24	-	0.73%
CRISIL upto 365 Day CD index-A	4	INE476A16XG1	Canara Bank	04-Apr-24	-	0.73%
CRISIL upto 365 Day CD index-A	5	INE040A16EC4	HDFC Bank Ltd.	19-Apr-24	-	0.73%
CRISIL upto 365 Day CD index-A	6	INE090A168Z5	ICICI Bank Ltd.	30-Apr-24	-	0.73%
CRISIL upto 365 Day CD index-A	7	INE237A162T5	Kotak Mahindra Bank Ltd.	10-Apr-24	-	0.73%
CRISIL upto 365 Day CD index-A	8	INE237A163T3	Kotak Mahindra Bank Ltd.	17-Apr-24	-	0.73%
CRISIL upto 365 Day CD index-A	9	INE237A164T1	Kotak Mahindra Bank Ltd.	24-Apr-24	-	0.73%
CRISIL upto 365 Day CD index-A	10	INE237A165T8	Kotak Mahindra Bank Ltd.	26-Apr-24	-	0.73%
CRISIL upto 365 Day CD index-A	11	INE160A16OD7	Punjab National Bank	02-Apr-24	-	0.73%
CRISIL upto 365 Day CD index-A	12	INE556F16AI3	Small Industries Development Bank Of India	24-Apr-24	-	0.73%
CRISIL upto 365 Day CD index-A	13	INE238AD6645	Axis Bank Ltd.	30-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	14	INE238AD6652	Axis Bank Ltd.	31-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	15	INE238AD6702	Axis Bank Ltd.	05-Mar-25	-	0.73%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	16	INE238AD6694	Axis Bank Ltd.	21-Feb-25	-	0.73%
CRISIL upto 365 Day CD index-A	17	INE028A16EU1	Bank of Baroda	07-Feb-25	-	0.73%
CRISIL upto 365 Day CD index-A	18	INE028A16FB8	Bank of Baroda	01-Mar-25	-	0.73%
CRISIL upto 365 Day CD index-A	19	INE028A16EZ0	Bank of Baroda	25-Feb-25	-	0.73%
CRISIL upto 365 Day CD index-A	20	INE476A16XZ1	Canara Bank	12-Mar-25	-	0.73%
CRISIL upto 365 Day CD index-A	21	INE040A16EL5	HDFC Bank Ltd.	28-Jan-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	22	INE040A16EM3	HDFC Bank Ltd.	03-Feb-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	23	INE040A16EP6	HDFC Bank Ltd.	28-Feb-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	24	INE040A16EU6	HDFC Bank Ltd.	12-Mar-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	25	INE090AD6113	ICICI Bank Ltd.	31-Jan-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	26	INE090AD6139	ICICI Bank Ltd.	27-Feb-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	27	INE090AD6147	ICICI Bank Ltd.	17-Mar-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	28	INE237A168V8	Kotak Mahindra Bank Ltd.	29-Jan-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	29	INE237A162W9	Kotak Mahindra Bank Ltd.	20-Feb-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	30	INE237A165W2	Kotak Mahindra Bank Ltd.	05-Mar-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	31	INE237A167W8	Kotak Mahindra Bank Ltd.	13-Mar-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	32	INE261F16801	National Bank for Agriculture & Rural Development	14-Feb-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	33	INE261F16827	National Bank for Agriculture & Rural Development	28-Feb-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	34	INE261F16850	National Bank for Agriculture & Rural Development	18-Mar-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	35	INE160A16OH8	Punjab National Bank	31-Jan-25	0.00%	0.73%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	36	INE160A16OLO	Punjab National Bank	07-Feb-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	37	INE160A16OM8	Punjab National Bank	25-Feb-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	38	INE160A16OI6	Punjab National Bank	06-Feb-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	39	INE556F16AQ6	Small Industries Development Bank Of India	07-Feb-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	40	INE556F16AR4	Small Industries Development Bank Of India	27-Feb-25	0.00%	0.73%
CRISIL upto 365 Day CD index-A	41	INE238AD6660	Axis Bank Ltd.	13-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	42	INE238AD6421	Axis Bank Ltd.	15-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	43	INE238AD6686	Axis Bank Ltd.	16-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	44	INE238AD6413	Axis Bank Ltd.	17-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	45	INE238AD6678	Axis Bank Ltd.	07-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	46	INE028A16EJ4	Bank of Baroda	17-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	47	INE028A16EP1	Bank of Baroda	03-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	48	INE028A16ET3	Bank of Baroda	09-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	49	INE028A16EV9	Bank of Baroda	21-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	50	INE028A16EI6	Bank of Baroda	27-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	51	INE028A16EQ9	Bank of Baroda	07-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	52	INE476A16XL1	Canara Bank	06-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	53	INE476A16XM9	Canara Bank	08-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	54	INE476A16XH9	Canara Bank	15-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	55	INE476A16XN7	Canara Bank	17-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	56	INE476A16XQ0	Canara Bank	28-May-24	0.00%	0.73%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	57	INE040A16ED2	HDFC Bank Ltd.	20-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	58	INE040A16EO9	HDFC Bank Ltd.	28-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	59	INE237A161W1	Kotak Mahindra Bank Ltd.	06-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	60	INE237A166T6	Kotak Mahindra Bank Ltd.	09-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	61	INE237A167T4	Kotak Mahindra Bank Ltd.	22-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	62	INE237A168T2	Kotak Mahindra Bank Ltd.	24-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	63	INE237A169T0	Kotak Mahindra Bank Ltd.	30-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	64	INE237A162U3	Kotak Mahindra Bank Ltd.	31-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	65	INE160A16OK2	Punjab National Bank	10-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	66	INE160A16ON6	Punjab National Bank	27-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	67	INE556F16AJ1	Small Industries Development Bank Of India	29-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	68	INE062A16499	State Bank of India	17-May-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	69	INE238AD6488	Axis Bank Ltd.	03-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	70	INE238AD6454	Axis Bank Ltd.	19-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	71	INE238AD6447	Axis Bank Ltd.	20-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	72	INE238AD6561	Axis Bank Ltd.	21-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	73	INE028A16FC6	Bank of Baroda	04-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	74	INE028A16EN6	Bank of Baroda	13-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	75	INE028A16FE2	Bank of Baroda	11-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	76	INE476A16XT4	Canara Bank	04-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	77	INE476A16YA2	Canara Bank	14-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	78	INE514E16CG5	Export Import Bank Of India	10-Jun-24	0.00%	0.73%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	79	INE040A16EQ4	HDFC Bank Ltd.	04-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	80	INE040A16DZ7	HDFC Bank Ltd.	14-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	81	INE040A16EG5	HDFC Bank Ltd.	27-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	82	INE040A16ET8	HDFC Bank Ltd.	10-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	83	INE090AD6089	ICICI Bank Ltd.	12-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	84	INE090A169Z3	ICICI Bank Ltd.	13-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	85	INE090AD6097	ICICI Bank Ltd.	28-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	86	INE237A161V3	Kotak Mahindra Bank Ltd.	03-Jun-24	0.00%	0.73%
CRISIL upto 365 Day CD index-A	87	INE237A163U1	Kotak Mahindra Bank Ltd.	07-Jun-24	-	0.73%
CRISIL upto 365 Day CD index-A	88	INE237A167U2	Kotak Mahindra Bank Ltd.	14-Jun-24	-	0.73%
CRISIL upto 365 Day CD index-A	89	INE237A164U9	Kotak Mahindra Bank Ltd.	26-Jun-24	-	0.73%
CRISIL upto 365 Day CD index-A	90	INE160A160J4	Punjab National Bank	07-Jun-24	-	0.73%
CRISIL upto 365 Day CD index-A	91	INE160A160O4	Punjab National Bank	13-Jun-24	-	0.73%
CRISIL upto 365 Day CD index-A	92	INE556F16AK9	Small Industries Development Bank Of India	06-Jun-24	-	0.73%
CRISIL upto 365 Day CD index-A	93	INE556F16AL7	Small Industries Development Bank Of India	21-Jun-24	-	0.73%
CRISIL upto 365 Day CD index-A	94	INE238AD6512	Axis Bank Ltd.	18-Jul-24	-	0.73%
CRISIL upto 365 Day CD index-A	95	INE040A16DY0	HDFC Bank Ltd.	18-Jul-24	-	0.73%
CRISIL upto 365 Day CD index-A	96	INE237A165U6	Kotak Mahindra Bank Ltd.	26-Jul-24	-	0.73%
CRISIL upto 365 Day CD index-A	97	INE237A167V0	Kotak Mahindra Bank Ltd.	29-Jul-24	-	0.73%
CRISIL upto 365 Day CD index-A	98	INE237A169V6	Kotak Mahindra Bank Ltd.	31-Jul-24	-	0.73%
CRISIL upto 365 Day CD index-A	99	INE238AD6504	Axis Bank Ltd.	30-Aug-24	-	0.73%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	100	INE238AD6520	Axis Bank Ltd.	16-Sep-24	-	0.73%
CRISIL upto 365 Day CD index-A	101	INE238AD6538	Axis Bank Ltd.	18-Sep-24	-	0.73%
CRISIL upto 365 Day CD index-A	102	INE238AD6546	Axis Bank Ltd.	19-Sep-24	-	0.73%
CRISIL upto 365 Day CD index-A	103	INE238AD6553	Axis Bank Ltd.	30-Sep-24	-	0.73%
CRISIL upto 365 Day CD index-A	104	INE040A16DX2	HDFC Bank Ltd.	13-Sep-24	-	0.73%
CRISIL upto 365 Day CD index-A	105	INE090AD6030	ICICI Bank Ltd.	19-Aug-24	-	0.73%
CRISIL upto 365 Day CD index-A	106	INE090AD6048	ICICI Bank Ltd.	16-Sep-24	-	0.73%
CRISIL upto 365 Day CD index-A	107	INE090AD6055	ICICI Bank Ltd.	18-Sep-24	-	0.73%
CRISIL upto 365 Day CD index-A	108	INE090AD6063	ICICI Bank Ltd.	27-Sep-24	-	0.73%
CRISIL upto 365 Day CD index-A	109	INE237A166U4	Kotak Mahindra Bank Ltd.	06-Sep-24	-	0.73%
CRISIL upto 365 Day CD index-A	110	INE237A168U0	Kotak Mahindra Bank Ltd.	27-Sep-24	-	0.73%
CRISIL upto 365 Day CD index-A	111	INE238AD6587	Axis Bank Ltd.	28-Nov-24	-	0.73%
CRISIL upto 365 Day CD index-A	112	INE238AD6579	Axis Bank Ltd.	29-Nov-24	-	0.73%
CRISIL upto 365 Day CD index-A	113	INE238AD6595	Axis Bank Ltd.	17-Dec-24	-	0.73%
CRISIL upto 365 Day CD index-A	114	INE238AD6603	Axis Bank Ltd.	26-Dec-24	-	0.73%
CRISIL upto 365 Day CD index-A	115	INE238AD6637	Axis Bank Ltd.	14-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	116	INE238AD6629	Axis Bank Ltd.	10-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	117	INE476A16XI7	Canara Bank	16-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	118	INE476A16XJ5	Canara Bank	17-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	119	INE476A16XK3	Canara Bank	22-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	120	INE040A16EF7	HDFC Bank Ltd.	15-Oct-24	-	0.73%
CRISIL upto 365 Day CD index-A	121	INE040A16EH3	HDFC Bank Ltd.	06-Dec-24	-	0.73%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	122	INE040A16EJ9	HDFC Bank Ltd.	27-Dec-24	-	0.73%
CRISIL upto 365 Day CD index-A	123	INE040A16EK7	HDFC Bank Ltd.	09-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	124	INE090AD6071	ICICI Bank Ltd.	29-Oct-24	-	0.73%
CRISIL upto 365 Day CD index-A	125	INE090AD6105	ICICI Bank Ltd.	06-Dec-24	-	0.73%
CRISIL upto 365 Day CD index-A	126	INE237A160V5	Kotak Mahindra Bank Ltd.	25-Oct-24	-	0.73%
CRISIL upto 365 Day CD index-A	127	INE237A162V1	Kotak Mahindra Bank Ltd.	03-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	128	INE237A165V4	Kotak Mahindra Bank Ltd.	16-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	129	INE237A166V2	Kotak Mahindra Bank Ltd.	24-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	130	INE261F16751	National Bank for Agriculture & Rural Development	13-Nov-24	-	0.73%
CRISIL upto 365 Day CD index-A	131	INE261F16769	National Bank for Agriculture & Rural Development	17-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	132	INE261F16777	National Bank for Agriculture & Rural Development	23-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	133	INE160A16OF2	Punjab National Bank	05-Dec-24	-	0.73%
CRISIL upto 365 Day CD index-A	134	INE556F16AM5	Small Industries Development Bank Of India	11-Dec-24	-	0.73%
CRISIL upto 365 Day CD index-A	135	INE556F16AN3	Small Industries Development Bank Of India	18-Dec-24	-	0.73%
CRISIL upto 365 Day CD index-A	136	INE556F16AO1	Small Industries Development Bank Of India	10-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-A	137	INE556F16AP8	Small Industries Development Bank Of India	16-Jan-25	-	0.73%
CRISIL upto 365 Day CD index-B	1	INE092T16VY3	IDFC First Bank Ltd.	18-Apr-24	-	1.56%
CRISIL upto 365 Day CD index-B	2	INE092T16VZ0	IDFC First Bank Ltd.	22-Apr-24	-	1.56%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-B	3	INE562A16MK3	Indian Bank	02-Apr-24	-	1.56%
CRISIL upto 365 Day CD index-B	4	INE095A16V20	IndusInd Bank Ltd.	22-Apr-24	-	1.56%
CRISIL upto 365 Day CD index-B	5	INE692A16GH6	Union Bank Of India	02-Apr-24	-	1.56%
CRISIL upto 365 Day CD index-B	6	INE949L16CE3	AU Small Finance Bank Ltd.	04-Mar-25	-	1.56%
CRISIL upto 365 Day CD index-B	7	INE949L16CH6	AU Small Finance Bank Ltd.	10-Mar-25	-	1.56%
CRISIL upto 365 Day CD index-B	8	INE171A16LP4	Federal Bank Ltd.	04-Feb-25	-	1.56%
CRISIL upto 365 Day CD index-B	9	INE171A16LQ2	Federal Bank Ltd.	20-Feb-25	-	1.56%
CRISIL upto 365 Day CD index-B	10	INE171A16LT6	Federal Bank Ltd.	12-Mar-25	-	1.56%
CRISIL upto 365 Day CD index-B	11	INE092T16WA1	IDFC First Bank Ltd.	07-Feb-25	-	1.56%
CRISIL upto 365 Day CD index-B	12	INE092T16WE3	IDFC First Bank Ltd.	26-Feb-25	-	1.56%
CRISIL upto 365 Day CD index-B	13	INE092T16WM6	IDFC First Bank Ltd.	14-Mar-25	-	1.56%
CRISIL upto 365 Day CD index-B	14	INE562A16MR8	Indian Bank	13-Mar-25	-	1.56%
CRISIL upto 365 Day CD index-B	15	INE095A16V46	IndusInd Bank Ltd.	18-Feb-25	-	1.56%
CRISIL upto 365 Day CD index-B	16	INE095A16V87	IndusInd Bank Ltd.	25-Feb-25	-	1.56%
CRISIL upto 365 Day CD index-B	17	INE095A16W29	IndusInd Bank Ltd.	18-Mar-25	-	1.56%
CRISIL upto 365 Day CD index-B	18	INE692A16GS3	Union Bank Of India	31-Jan-25	-	1.56%
CRISIL upto 365 Day CD index-B	19	INE692A16GZ8	Union Bank Of India	27-Feb-25	-	1.56%
CRISIL upto 365 Day CD index-B	20	INE692A16GY1	Union Bank Of India	25-Feb-25	-	1.56%
CRISIL upto 365 Day CD index-B	21	INE949L16CB9	AU Small Finance Bank Ltd.	24-May-24	-	1.56%
CRISIL upto 365 Day CD index-B	22	INE171A16LL3	Federal Bank Ltd.	06-May-24	-	1.56%
CRISIL upto 365 Day CD index-B	23	INE171A16LM1	Federal Bank Ltd.	07-May-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	24	INE562A16MM9	Indian Bank	21-May-24	0.00%	1.56%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-B	25	INE562A16MO5	Indian Bank	29-May-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	26	INE095A16V38	IndusInd Bank Ltd.	06-May-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	27	INE095A16T16	IndusInd Bank Ltd.	15-May-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	28	INE692A16GT1	Union Bank Of India	06-May-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	29	INE692A16GV7	Union Bank Of India	17-May-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	30	INE692A16HA9	Union Bank Of India	30-May-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	31	INE949L16CK0	AU Small Finance Bank Ltd.	13-Jun-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	32	INE457A16KQ7	BANK OF MAHARASHTRA	18-Jun-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	33	INE545U16459	Bandhan Bank Ltd.	27-Jun-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	34	INE084A16CD4	Bank Of India	18-Jun-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	35	INE171A16LR0	Federal Bank Ltd.	03-Jun-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	36	INE171A16LF5	Federal Bank Ltd.	11-Jun-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	37	INE092T16WL8	IDFC First Bank Ltd.	18-Jun-24	0.00%	1.56%
CRISIL upto 365 Day CD index-B	38	INE562A16MP2	Indian Bank	03-Jun-24	-	1.56%
CRISIL upto 365 Day CD index-B	39	INE562A16MQ0	Indian Bank	10-Jun-24	-	1.56%
CRISIL upto 365 Day CD index-B	40	INE095A16U54	IndusInd Bank Ltd.	10-Jun-24	-	1.56%
CRISIL upto 365 Day CD index-B	41	INE095A16U62	IndusInd Bank Ltd.	11-Jun-24	-	1.56%
CRISIL upto 365 Day CD index-B	42	INE095A16U70	IndusInd Bank Ltd.	14-Jun-24	-	1.56%
CRISIL upto 365 Day CD index-B	43	INE692A16HB7	Union Bank Of India	03-Jun-24	-	1.56%
CRISIL upto 365 Day CD index-B	44	INE692A16HD3	Union Bank Of India	14-Jun-24	-	1.56%
CRISIL upto 365 Day CD index-B	45	INE949L16BW7	AU Small Finance Bank Ltd.	02-Sep-24	-	1.56%
CRISIL upto 365 Day CD index-B	46	INE949L16BX5	AU Small Finance Bank Ltd.	04-Sep-24	-	1.56%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-B	47	INE545U16434	Bandhan Bank Ltd.	09-Sep-24	-	1.56%
CRISIL upto 365 Day CD index-B	48	INE545U16442	Bandhan Bank Ltd.	13-Sep-24	-	1.56%
CRISIL upto 365 Day CD index-B	49	INE171A16KY8	Federal Bank Ltd.	06-Sep-24	-	1.56%
CRISIL upto 365 Day CD index-B	50	INE171A16KZ5	Federal Bank Ltd.	09-Sep-24	-	1.56%
CRISIL upto 365 Day CD index-B	51	INE095A16T81	IndusInd Bank Ltd.	19-Sep-24	-	1.56%
CRISIL upto 365 Day CD index-B	52	INE949L16BY3	AU Small Finance Bank Ltd.	29-Oct-24	-	1.56%
CRISIL upto 365 Day CD index-B	53	INE949L16CJ2	AU Small Finance Bank Ltd.	10-Jan-25	-	1.56%
CRISIL upto 365 Day CD index-B	54	INE171A16LO7	Federal Bank Ltd.	25-Nov-24	-	1.56%
CRISIL upto 365 Day CD index-B	55	INE171A16LN9	Federal Bank Ltd.	26-Nov-24	-	1.56%
CRISIL upto 365 Day CD index-B	56	INE171A16LK5	Federal Bank Ltd.	29-Nov-24	-	1.56%
CRISIL upto 365 Day CD index-B	57	INE171A16LH1	Federal Bank Ltd.	04-Dec-24	-	1.56%
CRISIL upto 365 Day CD index-B	58	INE171A16LG3	Federal Bank Ltd.	05-Dec-24	-	1.56%
CRISIL upto 365 Day CD index-B	59	INE171A16LI9	Federal Bank Ltd.	06-Dec-24	-	1.56%
CRISIL upto 365 Day CD index-B	60	INE095A16U88	IndusInd Bank Ltd.	26-Dec-24	-	1.56%
CRISIL upto 365 Day CD index-B	61	INE095A16V04	IndusInd Bank Ltd.	27-Dec-24	-	1.56%
CRISIL upto 365 Day CD index-B	62	INE095A16V12	IndusInd Bank Ltd.	23-Jan-25	-	1.56%
CRISIL upto 365 Day CD index-B	63	INE692A16GQ7	Union Bank Of India	17-Jan-25	-	1.56%
CRISIL upto 365 Day CD index-B	64	INE692A16GR5	Union Bank Of India	24-Jan-25	-	1.56%
CRISIL upto 365 Day CD Index-C	1	INE036D16HL0	Karur Vysya Bank Ltd.	29-Apr-24	-	2.08%
CRISIL upto 365 Day CD Index-C	2	INE608A16QK5	Punjab & Sind Bank	25-Apr-24	-	2.08%
CRISIL upto 365 Day CD Index-C	3	INE976G16NK0	RBL Bank Ltd.	18-Apr-24	-	2.08%
CRISIL upto 365 Day CD Index-C	4	INE976G16NL8	RBL Bank Ltd.	22-Apr-24	-	2.08%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD Index-C	5	INE0J1616017	Unity Small Finance Bank Ltd.	12-Apr-24	-	2.08%
CRISIL upto 365 Day CD Index-C	6	INE735W16510	Utkarsh Small Finance Bank Ltd.	16-Apr-24	-	2.08%
CRISIL upto 365 Day CD Index-C	7	INE949L16CF0	AU Small Finance Bank Ltd.	05-Mar-25	-	2.08%
CRISIL upto 365 Day CD Index-C	8	INE01GA16228	DBS Bank India Ltd.	07-Mar-25	-	2.08%
CRISIL upto 365 Day CD Index-C	9	INE063P16974	Equitas Small Finance Bank Ltd.	21-Feb-25	-	2.08%
CRISIL upto 365 Day CD Index-C	10	INE063P16966	Equitas Small Finance Bank Ltd.	20-Feb-25	-	2.08%
CRISIL upto 365 Day CD Index-C	11	INE040A16EN1	HDFC Bank Ltd.	20-Feb-25	-	2.08%
CRISIL upto 365 Day CD Index-C	12	INE008A16V59	IDBI Bank Ltd.	18-Mar-25	-	2.08%
CRISIL upto 365 Day CD Index-C	13	INE608A16QQ2	Punjab & Sind Bank	18-Mar-25	-	2.08%
CRISIL upto 365 Day CD Index-C	14	INE07PX16392	Sbm Bank (India) Ltd.	12-Mar-25	-	2.08%
CRISIL upto 365 Day CD Index-C	15	INE735W16585	Utkarsh Small Finance Bank Ltd.	31-Jan-25	-	2.08%
CRISIL upto 365 Day CD Index-C	16	INE735W16593	Utkarsh Small Finance Bank Ltd.	21-Feb-25	-	2.08%
CRISIL upto 365 Day CD Index-C	17	INE735W16619	Utkarsh Small Finance Bank Ltd.	19-Mar-25	-	2.08%
CRISIL upto 365 Day CD Index-C	18	INE679A16268	Csb Bank Ltd.	06-May-24	-	2.08%
CRISIL upto 365 Day CD Index-C	19	INE063P16958	Equitas Small Finance Bank Ltd.	06-May-24	-	2.08%
CRISIL upto 365 Day CD Index-C	20	INE036D16HM8	Karur Vysya Bank Ltd.	21-May-24	-	2.08%
CRISIL upto 365 Day CD Index-C	21	INE608A16QM1	Punjab & Sind Bank	17-May-24	-	2.08%
CRISIL upto 365 Day CD Index-C	22	INE608A16QN9	Punjab & Sind Bank	21-May-24	-	2.08%
CRISIL upto 365 Day CD Index-C	23	INE608A16QL3	Punjab & Sind Bank	15-May-24	-	2.08%
CRISIL upto 365 Day CD Index-C	24	INE976G16NN4	RBL Bank Ltd.	24-May-24	-	2.08%
CRISIL upto 365 Day CD Index-C	25	INE692A16GW5	Union Bank Of India	22-May-24	-	2.08%
CRISIL upto 365 Day CD Index-C	26	INE735W16577	Utkarsh Small Finance Bank Ltd.	16-May-24	-	2.08%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD Index-C	27	INE679A16250	Csb Bank Ltd.	14-Jun-24	-	2.08%
CRISIL upto 365 Day CD Index-C	28	INE679A16284	Csb Bank Ltd.	28-Jun-24	-	2.08%
CRISIL upto 365 Day CD Index-C	29	INE063P16933	Equitas Small Finance Bank Ltd.	12-Jun-24	-	2.08%
CRISIL upto 365 Day CD Index-C	30	INE063P16867	Equitas Small Finance Bank Ltd.	26-Jun-24	-	2.08%
CRISIL upto 365 Day CD Index-C	31	INE063P16982	Equitas Small Finance Bank Ltd.	05-Jun-24	-	2.08%
CRISIL upto 365 Day CD Index-C	32	INE008A16V42	IDBI Bank Ltd.	14-Jun-24	-	2.08%
CRISIL upto 365 Day CD Index-C	33	INE092T16WH6	IDFC First Bank Ltd.	11-Jun-24	-	2.08%
CRISIL upto 365 Day CD Index-C	34	INE608A16QE8	Punjab & Sind Bank	13-Jun-24	-	2.08%
CRISIL upto 365 Day CD Index-C	35	INE976G16NO2	RBL Bank Ltd.	05-Jun-24	-	2.08%
CRISIL upto 365 Day CD Index-C	36	INE679A16276	Csb Bank Ltd.	12-Aug-24	-	2.08%
CRISIL upto 365 Day CD Index-C	37	INE063P16875	Equitas Small Finance Bank Ltd.	17-Jul-24	-	2.08%
CRISIL upto 365 Day CD Index-C	38	INE063P16883	Equitas Small Finance Bank Ltd.	19-Jul-24	-	2.08%
CRISIL upto 365 Day CD Index-C	39	INE551W16BL1	Ujjivan Small Finance Bank Ltd.	12-Aug-24	-	2.08%
CRISIL upto 365 Day CD Index-C	40	INE008A16V34	IDBI Bank Ltd.	27-Aug-24	-	2.08%
CRISIL upto 365 Day CD Index-C	41	INE608A16QO7	Punjab & Sind Bank	10-Sep-24	-	2.08%
CRISIL upto 365 Day CD Index-C	42	INE07PX16400	Sbm Bank (India) Ltd.	09-Sep-24	-	2.08%
CRISIL upto 365 Day CD Index-C	43	INE01GA16202	DBS Bank India Ltd.	09-Dec-24	-	2.08%
CRISIL upto 365 Day CD Index-C	44	INE01GA16210	DBS Bank India Ltd.	12-Dec-24	-	2.08%
CRISIL upto 365 Day CD Index-C	45	INE063P16AB4	Equitas Small Finance Bank Ltd.	19-Dec-24	-	2.08%
CRISIL upto 365 Day CD Index-C	46	INE976G16NP9	RBL Bank Ltd.	06-Dec-24	-	2.08%
CRISIL upto 365 Day CD Index-C	47	INE551W16BM9	Ujjivan Small Finance Bank Ltd.	10-Oct-24	-	2.08%
CRISIL upto 365 Day CD Index-C	48	INE735W16569	Utkarsh Small Finance Bank Ltd.	11-Oct-24	-	2.08%
CRISIL 10 Year SDL Index	1	IN1020230422	Andhra Pradesh	06-Sep-33	7.44%	2.83%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 10 Year SDL Index	2	IN1220230198	Assam	07-Feb-34	7.52%	8.20%
CRISIL 10 Year SDL Index	3	IN1620230327	Haryana	13-Dec-33	7.71%	8.99%
CRISIL 10 Year SDL Index	4	IN1720230128	Himachal Pradesh	13-Mar-34	7.39%	1.36%
CRISIL 10 Year SDL Index	5	IN1920230316	Karnataka	13-Mar-34	7.36%	7.35%
CRISIL 10 Year SDL Index	6	IN2220230154	Maharashtra	15-Nov-33	7.70%	7.07%
CRISIL 10 Year SDL Index	7	IN2620230077	Nagaland	21-Feb-34	7.49%	1.27%
CRISIL 10 Year SDL Index	8	IN2820230182	Punjab	01-Nov-33	7.77%	1.75%
CRISIL 10 Year SDL Index	9	IN2920230496	Rajasthan	13-Mar-34	7.37%	15.71%
CRISIL 10 Year SDL Index	10	IN3120230443	Tamil Nadu	28-Feb-34	7.42%	23.74%
CRISIL 10 Year SDL Index	11	IN3320230284	Uttar Pradesh	13-Mar-34	7.38%	19.19%
CRISIL 10 Year SDL Index	12	IN3620230067	Uttarakhand	28-Feb-34	7.46%	2.54%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	1	INE556F08JZ5	Small Industries Development Bank Of India	21-Jul-25	7.15%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	2	INE020B08963	Rural Electrification Corporation Ltd.	07-Oct-25	8.11%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	3	INE752E07LZ1	Power Grid Corporation of India Ltd.	20-Oct-25	8.93%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	4	INE134E08KT5	Power Finance Corporation Ltd.	22-May-25	7.17%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	5	INE733E08163	NTPC	15-Oct-25	5.45%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	6	INE848E07AA3	National Hydroelectric Power Corporation Ltd.	06-Jun-25	7.52%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	7	INE557F08FN7	National Housing Bank	07-Aug-25	7.34%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	8	INE261F08DR2	National Bank for Agriculture & Rural Development	23-Sep-25	7.20%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	9	INE242A08486	Indian Oil Corporation Ltd.	20-Oct-25	5.50%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	10	INE031A08848	Housing & Urban Development Corporation Ltd.	23-May-25	5.62%	3.57%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL IBX 50:50 PSU + SDL Index - October 2025	11	INE094A08127	Hindustan Petroleum Corporation Ltd.	30-Jul-25	7.12%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	12	INE514E08FU6	Export Import Bank Of India	20-Jun-25	5.62%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	13	INE178A08029	Chennai Petroleum Corporation Ltd.	17-Jul-25	5.78%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	14	INE029A08065	Bharat Petroleum Corporation Ltd.	04-Jul-25	6.11%	3.57%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	15	IN3420150028	WEST BENGAL	27-May-25	8.17%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	16	IN3620150034	UTTARAKHAND	23-Sep-25	8.16%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	17	IN3320150284	UTTAR PRADESH	09-Sep-25	8.23%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	18	IN4520200077	TELANGANA	27-May-25	5.90%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	19	IN3120150120	TAMIL NADU	28-Oct-25	8.00%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	20	IN2920190161	RAJASTHAN	11-Sep-25	6.89%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	21	IN2820150034	PUNJAB	10-Jun-25	8.27%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	22	IN2220150014	MAHARASHTRA	13-May-25	8.25%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	23	IN2120150049	MADHYA PRADESH	09-Sep-25	8.25%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	24	IN2020150065	KERALA	29-Jul-25	8.29%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	25	IN1920200061	KARNATAKA	10-Jun-25	5.75%	2.94%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL IBX 50:50 PSU + SDL Index - October 2025	26	IN3720150017	JHARKHAND	29-Jul-25	8.30%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	27	IN1620150012	HARYANA	13-May-25	8.27%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	28	IN1520190043	GUJARAT	15-May-25	7.89%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	29	IN3520200038	CHHATTISGARH	07-Oct-25	5.94%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	30	IN1320150015	BIHAR	23-Sep-25	8.17%	2.94%
CRISIL IBX 50:50 PSU + SDL Index - October 2025	31	IN1020150018	ANDHRA PRADESH	27-May-25	8.18%	2.94%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	1	INE557F08FG1	National Housing Bank	18-Dec-24	7.05%	1.82%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	2	INE514E08FT8	Export Import Bank Of India	18-Feb-25	6.35%	3.64%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	3	INE094A08077	Hindustan Petroleum Corporation Ltd.	11-Apr-25	5.36%	3.64%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	4	INE031A08830	Housing & Urban Development Corporation Ltd.	04-Mar-25	5.59%	3.64%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	5	INE242A08452	Indian Oil Corporation Ltd.	06-Mar-25	6.39%	3.64%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	6	INE053F07CB1	Indian Railway Finance Corporation Ltd.	19-Mar-25	6.99%	1.82%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	7	INE053F09GV6	Indian Railway Finance Corporation Ltd.	10-Mar-25	8.95%	1.82%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	8	INE261F08DI1	National Bank for Agriculture & Rural Development	31-Jan-25	5.23%	3.64%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	9	INE557F08FH9	National Housing Bank	21-Jan-25	6.88%	1.82%

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CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	10	INE556F08JU6	Small Industries Development Bank Of India	21-Feb-25	5.59%	3.64%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	11	INE134E08KH0	Power Finance Corporation Ltd.	19-Nov-24	7.42%	1.82%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	12	INE134E08GV9	Power Finance Corporation Ltd.	28-Dec-24	8.65%	1.82%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	13	INE752E07MG9	Power Grid Corporation of India Ltd.	23-Jan-25	8.20%	1.82%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	14	INE752E08643	Power Grid Corporation of India Ltd.	15-Apr-25	6.85%	1.82%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	15	INE020B08906	Rural Electrification Corporation Ltd.	06-Feb-25	8.27%	1.21%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	16	INE020B08CK8	Rural Electrification Corporation Ltd.	20-Mar-25	6.88%	1.21%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	17	INE020B08930	Rural Electrification Corporation Ltd.	10-Apr-25	8.30%	1.21%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	18	IN3420140144	WEST BENGAL	25-Feb-25	8.08%	2.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	19	IN3420140136	West Bengal	28-Jan-25	8.10%	2.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	20	IN3320140301	UTTAR PRADESH	28-Jan-25	8.10%	1.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	21	IN3320140079	Uttar Pradesh	26-Nov-24	8.45%	1.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	22	IN3320150029	Uttar Pradesh	29-Apr-25	8.09%	1.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	23	IN3320140327	Uttar Pradesh	25-Feb-25	8.08%	1.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	24	IN3120140220	Tamil Nadu	11-Mar-25	8.10%	1.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	25	IN3120140188	Tamil Nadu	14-Jan-25	8.13%	1.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	26	IN3120140204	TAMIL NADU	11-Feb-25	8.07%	1.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	27	IN3120140196	Tamil Nadu	28-Jan-25	8.07%	1.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	28	IN2920190435	RAJASTHAN	11-Mar-25	6.03%	2.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	29	IN2920210019	Rajasthan	09-Apr-25	5.94%	2.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	30	IN2720140036	Orissa	25-Mar-25	8.03%	4.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	31	IN2220140205	Maharashtra	11-Feb-25	8.06%	1.33%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	32	IN2220140155	Maharashtra	26-Nov-24	8.44%	1.33%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	33	IN2220210263	MAHARASHTRA	02-Feb-25	5.80%	1.33%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	34	IN2120200273	Madhya Pradesh	17-Mar-25	6.69%	2.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	35	IN2120220115	MADHYA PRADESH	15-Mar-25	7.38%	2.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	36	IN2020140157	KERALA	11-Mar-25	8.09%	4.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	37	IN1920140101	Karnataka	25-Feb-25	8.05%	1.33%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	38	IN1920220150	KARNATAKA	04-Jan-25	7.26%	1.33%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	39	IN1920140085	Karnataka	28-Jan-25	8.06%	1.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	40	IN3720140042	JHARKHAND	11-Mar-25	8.10%	4.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	41	IN1620140153	HARYANA	28-Jan-25	8.08%	4.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	42	IN1520210189	Gujarat	02-Feb-25	5.77%	1.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	43	IN1520140071	GUJARAT	14-Jan-25	8.14%	1.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	44	IN1520140089	Gujarat	28-Jan-25	8.05%	1.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	45	IN1520140097	Gujarat	11-Feb-25	8.07%	1.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	46	IN1320140065	BIHAR	28-Jan-25	8.08%	2.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	47	IN1320140057	Bihar	14-Jan-25	8.15%	2.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	48	IN1220140033	ASSAM	11-Mar-25	8.12%	4.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	49	IN1020140100	Andhra Pradesh	25-Feb-25	8.06%	1.33%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	50	IN1020140118	Andhra Pradesh	11-Mar-25	8.10%	1.33%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	51	IN1020140092	ANDHRA PRADESH	28-Jan-25	8.09%	1.33%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	1	INE556F08KC2	Small Industries Development Bank Of India	09-Mar-26	7.23%	10.23%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	2	INE020B08EL2	Rural Electrification Corporation Ltd.	30-Apr-26	7.44%	9.23%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	3	INE134E08LZ0	Power Finance Corporation Ltd.	15-Jan-26	7.58%	2.58%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	4	INE733E07JX0	NTPC	15-Dec-25	8.19%	1.63%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	5	INE261F08DW2	National Bank for Agriculture & Rural Development	19-Mar-26	7.57%	8.97%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	6	INE103A08043	Mangalore Refinery & Petrochemicals Ltd.	29-Dec-25	6.18%	0.57%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	7	INE053F08239	Indian Railway Finance Corporation Ltd.	18-Apr-26	7.40%	4.14%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	8	INE031A08855	Housing & Urban Development Corporation Ltd.	11-Feb-26	7.54%	0.70%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	9	INE514E08FB6	Export Import Bank Of India	20-Apr-26	8.02%	1.52%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	10	INE029A08073	Bharat Petroleum Corporation Ltd.	17-Mar-26	7.58%	0.43%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	11	IN3420150150	WEST BENGAL	24-Feb-26	8.88%	6.00%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	12	IN3320150375	UTTAR PRADESH	10-Feb-26	8.53%	6.00%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	13	IN3120150179	TAMIL NADU	13-Jan-26	8.27%	6.00%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	14	IN2920150207	RAJASTHAN	13-Nov-25	8.14%	6.00%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	15	IN2220150204	MAHARASHTRA	09-Mar-26	8.51%	6.00%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	16	IN2120150080	MADHYA PRADESH	13-Jan-26	8.30%	6.00%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	17	IN1920150068	KARNATAKA	23-Dec-25	8.27%	6.00%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	18	IN1620150137	HARYANA	10-Feb-26	8.51%	6.00%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	19	IN1520150104	GUJARAT	13-Jan-26	8.27%	6.00%
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	20	IN1020150091	ANDHRA PRADESH	09-Dec-25	8.24%	6.00%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	1	INE557F08FV0	National Housing Bank	26-Apr-27	7.78%	1.67%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	2	INE514E08FG5	Export Import Bank Of India	01-Sep-26	7.62%	3.33%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	3	INE031A08889	Housing & Urban Development Corporation Ltd.	20-Aug-26	7.48%	1.67%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	4	INE031A08871	Housing & Urban Development Corporation Ltd.	16-May-26	7.68%	1.67%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	5	INE242A08502	Indian Oil Corporation Ltd.	18-Feb-27	6.14%	3.33%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	6	INE053F07983	Indian Railway Finance Corporation Ltd.	19-Mar-27	7.83%	3.33%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	7	INE261F08EF5	National Bank for Agriculture & Rural Development	15-Mar-27	7.80%	1.11%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	8	INE261F08DX0	National Bank for Agriculture & Rural Development	31-Jul-26	7.58%	1.11%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	9	INE261F08EB4	National Bank for Agriculture & Rural Development	15-Oct-26	7.49%	1.11%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	10	INE557F08FR8	National Housing Bank	23-Jul-26	7.22%	1.67%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	11	INE556F08KJ7	Small Industries Development Bank Of India	22-Sep-26	7.55%	1.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	12	INE733E07KF5	NTPC	16-Sep-26	7.47%	3.33%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	13	INE206D08311	Nuclear Power Corporation Of India Ltd.	04-Aug-26	8.23%	3.33%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	14	INE134E08MZ8	Power Finance Corporation Ltd.	15-Apr-27	7.55%	1.67%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	15	INE134E08IO0	Power Finance Corporation Ltd.	05-Jan-27	7.23%	1.67%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	16	INE752E07OC4	Power Grid Corporation of India Ltd.	17-Oct-26	7.36%	1.67%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	17	INE752E07JO9	Power Grid Corporation of India Ltd.	29-Mar-27	9.40%	1.67%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	18	INE020B08EX7	Rural Electrification Corporation Ltd.	30-Apr-27	7.64%	1.67%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	19	INE020B08AH8	Rural Electrification Corporation Ltd.	12-Mar-27	7.95%	1.67%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	20	INE556F08KK5	Small Industries Development Bank Of India	19-Apr-27	7.79%	1.67%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	21	IN3420160183	WEST BENGAL	29-Mar-27	7.64%	4.29%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	22	IN3320170027	UTTAR PRADESH	26-Apr-27	7.61%	4.29%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	23	IN4520160115	TELANGANA	09-Nov-26	7.40%	4.29%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	24	IN3120161424	TAMIL NADU	29-Mar-27	7.62%	4.29%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	25	IN2920160438	RAJASTHAN	15-Mar-27	7.85%	4.29%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	26	IN2220210271	MAHARASHTRA	09-Feb-27	6.54%	2.14%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	27	IN2220160120	Maharashtra	28-Dec-26	7.25%	2.14%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	28	IN2120160105	MADHYA PRADESH	01-Mar-27	7.76%	4.29%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	29	IN2020170014	KERALA	12-Apr-27	7.64%	4.29%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	30	IN1920160125	KARNATAKA	29-Mar-27	7.59%	4.29%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	31	IN1620160292	HARYANA	29-Mar-27	7.64%	4.29%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	32	IN1520200347	GUJARAT	31-Mar-27	6.58%	4.29%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	33	IN3520160026	CHHATTISGARH	01-Mar-27	7.80%	4.29%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	34	IN1320160188	BIHAR	15-Mar-27	7.85%	4.29%
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	35	IN1020170016	ANDHRA PRADESH	26-Apr-27	7.60%	4.29%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	1	IN0020220037	Central Government	20-Jun-27	7.38%	16.47%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	2	IN0020170174	Central Government	08-Jan-28	7.17%	4.68%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	3	IN0020230010	Central Government	10-Apr-28	7.06%	17.47%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	4	IN0020170026	Central Government	15-May-27	6.79%	4.22%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	5	IN0020070036	Central Government	02-Aug-27	8.26%	3.42%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	6	IN0020070069	Central Government	21-Sep-27	8.28%	3.73%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	7	IN3420170216	WEST BENGAL	27-Mar-28	8.09%	5.00%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	8	IN3320180018	UTTAR PRADESH	11-Apr-28	7.98%	5.00%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	9	IN4520200044	TELANGANA	22-Apr-28	6.98%	5.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	10	IN3120180028	TAMIL NADU	25-Apr-28	8.24%	5.00%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	11	IN2920180014	RAJASTHAN	11-Apr-28	7.98%	5.00%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	12	IN2220230014	MAHARASHTRA	12-Apr-28	7.36%	2.50%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	13	IN2220190135	Maharashtra	26-Feb-28	6.98%	2.50%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	14	IN2120180012	MADHYA PRADESH	18-Apr-28	8.05%	5.00%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	15	IN1920200681	KARNATAKA	17-Mar-28	6.99%	5.00%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	16	IN1520180036	GUJARAT	25-Apr-28	8.25%	5.00%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	17	IN1020180015	ANDHRA PRADESH	11-Apr-28	7.80%	5.00%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	1	IN0020220151	Central Government	06-Feb-33	7.26%	12.50%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	2	IN0020220060	Central Government	22-Aug-32	7.26%	12.50%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	3	IN0020020106	Central Government	28-Aug-32	7.95%	12.50%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	4	IN0020070044	Central Government	02-Aug-32	8.32%	12.50%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	5	IN4520220380	TELANGANA	08-Feb-33	7.64%	5.00%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	6	IN4520210225	Telangana	05-Jan-33	7.18%	5.00%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	7	IN2220220221	MAHARASHTRA	15-Mar-33	7.66%	5.00%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	8	IN2220200330	Maharashtra	25-Nov-32	6.67%	5.00%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	9	IN1920230258	KARNATAKA	21-Feb-33	7.48%	5.00%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	10	IN1920200582	Karnataka	20-Jan-33	6.61%	5.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	11	IN1520220287	GUJARAT	15-Mar-33	7.68%	5.00%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	12	IN1520220162	Gujarat	30-Nov-32	7.60%	5.00%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	13	IN1220230016	ASSAM	12-Apr-33	7.58%	3.33%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	14	IN1220220165	Assam	14-Dec-32	7.57%	3.33%
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	15	IN1220220223	Assam	15-Mar-33	7.72%	3.33%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	1	IN0020220029	Central Government	23-May-36	7.54%	23.70%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	2	IN0020220102	Central Government	19-Dec-36	7.41%	19.76%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	3	IN0020060045	Central Government	07-Jun-36	8.33%	6.54%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	4	IN3320210252	UTTAR PRADESH	30-Mar-37	7.39%	4.55%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	5	IN4520220109	TELANGANA	03-Aug-36	7.84%	4.55%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	6	IN2920230306	RAJASTHAN	08-Nov-36	7.75%	4.55%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	7	IN2820230224	PUNJAB	03-Jan-37	7.78%	4.55%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	8	IN2220210206	MAHARASHTRA	04-Aug-36	7.10%	4.55%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	9	IN2120200232	MADHYA PRADESH	20-Jan-37	6.61%	4.55%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	10	IN2020210224	KERALA	30-Mar-37	7.40%	4.55%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	11	IN1920230324	KARNATAKA	13-Mar-37	7.37%	4.55%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	12	IN1720220087	HIMACHAL PRADESH	14-Sep-36	7.50%	4.55%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	13	IN1620210055	HARYANA	16-Jun-36	6.92%	4.55%
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	14	IN1020230737	ANDHRA PRADESH	24-Jan-37	7.68%	4.55%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	1	IN0020220037	Central Government	20-Jun-27	7.38%	34.73%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	2	IN0020060078	Central Government	15-Feb-27	8.24%	7.25%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	3	IN0020170026	Central Government	15-May-27	6.79%	8.02%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	4	IN3420160142	WEST BENGAL	25-Jan-27	7.21%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	5	IN3320160309	UTTAR PRADESH	25-Jan-27	7.20%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	6	IN4520190021	TELANGANA	29-May-27	7.78%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	7	IN3120161309	TAMIL NADU	01-Mar-27	7.74%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	8	IN2920160222	RAJASTHAN	11-Jan-27	7.15%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	9	IN2220170020	MAHARASHTRA	24-May-27	7.51%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	10	IN2120160097	MADHYA PRADESH	15-Feb-27	7.60%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	11	IN2020160148	KERALA	01-Mar-27	7.77%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	12	IN1920160125	KARNATAKA	29-Mar-27	7.59%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	13	IN1620160276	HARYANA	01-Mar-27	7.80%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	14	IN1520200347	GUJARAT	31-Mar-27	6.58%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	15	IN3520160034	CHHATTISGARH	15-Mar-27	7.88%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	16	IN1320210025	BIHAR	02-Jun-27	6.45%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	17	IN1020170016	ANDHRA PRADESH	26-Apr-27	7.60%	3.57%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	1	IN0020230010	Central Government	10-Apr-28	7.06%	38.00%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	2	IN0020170174	Central Government	08-Jan-28	7.17%	12.00%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	3	IN3420170174	WEST BENGAL	31-Jan-28	8.09%	2.29%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	4	IN3320170225	UTTAR PRADESH	21-Mar-28	8.14%	4.72%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	5	IN4520200044	TELANGANA	22-Apr-28	6.98%	0.43%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	6	IN3120180051	TAMIL NADU	23-May-28	8.32%	13.01%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	7	IN2920170189	RAJASTHAN	07-Mar-28	8.44%	3.13%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	8	IN2820180049	PUNJAB	30-May-28	8.34%	3.12%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	9	IN2020170121	KERALA	21-Feb-28	8.27%	4.80%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	10	IN1920170157	KARNATAKA	17-Jan-28	8.00%	1.63%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	11	IN1820170109	JAMMU AND KASHMIR	17-Jan-28	8.00%	0.33%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	12	IN1620170119	HARYANA	31-Jan-28	8.20%	1.59%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	13	IN1520230047	GUJARAT	14-Jun-28	7.22%	5.50%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	14	IN3520170090	CHHATTISGARH	27-Mar-28	8.15%	1.01%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	15	IN1320170062	BIHAR	27-Mar-28	8.15%	0.99%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	16	IN1220170154	ASSAM	28-Feb-28	8.36%	0.37%
CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	17	IN1020180403	ANDHRA PRADESH	06-Feb-28	8.32%	7.09%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	1	IN0020140011	Central Government	02-Jun-28	8.60%	5.48%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	2	IN0020170174	Central Government	08-Jan-28	7.17%	9.47%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	3	IN0020230010	Central Government	10-Apr-28	7.06%	35.05%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	4	IN3420210095	WEST BENGAL	11-Aug-28	6.79%	2.45%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	5	IN3320170118	UTTAR PRADESH	11-Oct-27	7.56%	4.62%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	6	IN4520200044	TELANGANA	22-Apr-28	6.98%	0.24%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	7	IN3120170094	TAMIL NADU	06-Dec-27	7.65%	8.07%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	8	IN2920170098	RAJASTHAN	01-Nov-27	7.64%	5.09%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	9	IN2820180049	PUNJAB	30-May-28	8.34%	1.94%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	10	IN2220180045	MAHARASHTRA	01-Aug-28	8.42%	2.71%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	11	IN2120170054	MADHYA PRADESH	11-Oct-27	7.55%	4.63%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	12	IN2020170121	KERALA	21-Feb-28	8.27%	2.33%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	13	IN1920170108	KARNATAKA	06-Dec-27	7.65%	7.15%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	14	IN1720220038	HIMACHAL PRADESH	03-Aug-28	7.43%	0.12%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	15	IN1620170119	HARYANA	31-Jan-28	8.20%	1.89%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	16	IN1520170110	GUJARAT	01-Nov-27	7.62%	4.72%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	17	IN3520170090	CHHATTISGARH	27-Mar-28	8.15%	0.69%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	18	IN1020180403	ANDHRA PRADESH	06-Feb-28	8.32%	3.35%
CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	1	IN0020200112	Central Government	15-Jun-25	5.22%	12.50%
CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	2	IN0020210012	Central Government	12-Apr-26	5.63%	12.50%
CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	3	IN0020220037	Central Government	20-Jun-27	7.38%	12.50%
CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	4	IN0020230101	Central Government	23-Oct-28	7.37%	12.50%
CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	5	IN1520190043	GUJARAT	15-May-25	7.89%	12.50%



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CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	6	IN3120160137	TAMIL NADU	09-Nov-26	7.39%	12.50%
CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	7	IN2220170061	MAHARASHTRA	09-Aug-27	7.20%	12.50%
CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	8	IN3120180200	TAMIL NADU	26-Dec-28	8.08%	12.50%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	1	IN0020070069	Central Government	21-Sep-27	8.28%	6.17%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	2	IN0020170026	Central Government	15-May-27	6.79%	6.88%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	3	IN0020070036	Central Government	02-Aug-27	8.26%	5.54%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	4	IN0020220037	Central Government	20-Jun-27	7.38%	31.40%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	5	IN3320170100	UTTAR PRADESH	27-Sep-27	7.47%	2.51%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	6	IN4520190021	TELANGANA	29-May-27	7.78%	2.06%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	7	IN3120170078	TAMIL NADU	26-Jul-27	7.18%	6.59%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	8	IN2920200036	RAJASTHAN	08-Apr-27	8.31%	1.32%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	9	IN2820170099	PUNJAB	09-Aug-27	7.30%	1.23%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	10	IN2220170061	MAHARASHTRA	09-Aug-27	7.20%	24.45%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	11	IN2120170039	MADHYA PRADESH	13-Sep-27	7.35%	1.26%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	12	IN2020170063	KERALA	26-Jul-27	7.19%	0.53%

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CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	13	IN1920200087	KARNATAKA	22-Jul-27	6.12%	1.55%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	14	IN3720170015	JHARKHAND	28-Jun-27	7.27%	0.24%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	15	IN1620170010	HARYANA	24-May-27	7.53%	1.11%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	16	IN1520170086	GUJARAT	09-Aug-27	7.21%	5.00%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	17	IN3520170017	CHHATTISGARH	27-Sep-27	7.47%	0.29%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	18	IN1220220025	ASSAM	29-Jun-27	7.53%	0.34%
CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	19	IN1020170016	ANDHRA PRADESH	26-Apr-27	7.60%	1.52%
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	1	INE556F08JX0	Small Industries Development Bank Of India	28-Mar-25	5.70%	7.41%
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	2	INE020B08930	Rural Electrification Corporation Ltd.	10-Apr-25	8.30%	15.00%
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	3	INE752E08643	Power Grid Corporation of India Ltd.	15-Apr-25	6.85%	6.12%
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	4	INE134E08KP3	Power Finance Corporation Ltd.	24-Apr-25	7.16%	15.00%
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	5	INE557F08FH9	National Housing Bank	21-Jan-25	6.88%	4.74%
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	6	INE261F08CI3	National Bank for Agriculture & Rural Development	11-Apr-25	5.47%	15.00%
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	7	INE242A08478	Indian Oil Corporation Ltd.	11-Apr-25	5.40%	6.73%
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	8	IN3420150010	WEST BENGAL	29-Apr-25	8.08%	2.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	9	IN3120150021	TAMIL NADU	29-Apr-25	8.06%	3.26%
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	10	IN2920210019	Rajasthan	09-Apr-25	5.94%	1.94%
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	11	IN2120200273	Madhya Pradesh	17-Mar-25	6.69%	5.63%
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	12	IN1920140119	KARNATAKA	11-Mar-25	8.08%	4.85%
CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	13	IN1520150013	GUJARAT	29-Apr-25	8.05%	11.65%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	1	IN0020170042	Central Government	17-Sep-31	6.68%	1.50%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	2	IN0020210244	Central Government	17-Jan-32	6.54%	6.35%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	3	IN0020210095	Central Government	12-Jul-31	6.10%	2.16%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	4	IN3420210293	WEST BENGAL	30-Mar-32	7.36%	7.50%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	5	IN3320210237	UTTAR PRADESH	30-Mar-32	7.34%	7.50%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	6	IN4520220448	Telangana	15-Mar-32	7.69%	7.50%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	7	IN3120210510	TAMIL NADU	30-Mar-32	7.30%	7.50%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	8	IN2920190484	RAJASTHAN	31-Mar-32	7.88%	7.50%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	9	IN2220220254	MAHARASHTRA	29-Mar-32	7.73%	3.75%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	10	IN2220160153	Maharashtra	25-Jan-32	7.25%	3.75%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	11	IN1920210342	KARNATAKA	09-Feb-32	7.30%	7.50%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	12	IN1620210204	Haryana	23-Mar-32	7.26%	7.50%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	13	IN1520210239	GUJARAT	30-Mar-32	7.29%	7.50%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	14	IN3520230233	CHHATTISGARH	13-Mar-32	7.38%	7.50%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	15	IN1320190227	BIHAR	11-Mar-32	6.92%	7.50%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	16	IN1020220746	ANDHRA PRADESH	23-Mar-32	7.73%	3.75%
CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	17	IN1020190527	Andhra Pradesh	04-Mar-32	7.15%	3.75%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	1	IN0020230119	Central Government	30-Oct-26	7.33%	3.56%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	2	IN0020210186	Central Government	15-Nov-26	5.74%	3.55%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	3	IN0020140060	Central Government	24-Nov-26	8.15%	1.17%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	4	IN0020120039	Central Government	09-Jul-26	8.33%	1.72%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	5	IN3420160100	WEST BENGAL	23-Nov-26	6.88%	8.18%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	6	IN3320160283	UTTAR PRADESH	30-Nov-26	6.87%	8.18%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	7	IN4520160115	TELANGANA	09-Nov-26	7.40%	8.18%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	8	IN3120160145	TAMIL NADU	23-Nov-26	6.84%	8.18%

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CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	9	IN2920160206	RAJASTHAN	30-Nov-26	6.85%	8.18%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	10	IN2220160112	MAHARASHTRA	23-Nov-26	6.82%	8.18%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	11	IN2120160071	MADHYA PRADESH	09-Nov-26	7.40%	8.18%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	12	IN2020160114	KERALA	23-Nov-26	6.85%	8.18%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	13	IN1920160042	KARNATAKA	23-Nov-26	6.83%	8.18%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	14	IN1620160235	HARYANA	23-Nov-26	6.86%	8.18%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	15	IN1520230104	GUJARAT	29-Nov-26	7.58%	4.09%
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	16	IN1520220154	Gujarat	09-Nov-26	7.57%	4.09%
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	1	IN0020070036	Central Government	02-Aug-27	8.26%	1.39%
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	2	IN0020070069	Central Government	21-Sep-27	8.28%	1.51%
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	3	IN0020220037	Central Government	20-Jun-27	7.38%	7.10%
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	4	IN3320170100	UTTAR PRADESH	27-Sep-27	7.47%	11.25%
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	5	IN4520190104	TELANGANA	25-Sep-27	7.38%	11.25%
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	6	IN3120180119	TAMIL NADU	03-Sep-27	8.61%	11.25%
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	7	IN2920210290	RAJASTHAN	29-Sep-27	6.23%	11.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	8	IN2220170103	MAHARASHTRA	13-Sep-27	7.33%	11.25%
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	9	IN1620170051	HARYANA	27-Sep-27	7.41%	11.25%
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	10	IN1520230062	GUJARAT	22-Sep-27	7.40%	5.63%
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	11	IN1520210098	Gujarat	01-Sep-27	6.28%	5.63%
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	12	IN1020180213	ANDHRA PRADESH	21-Aug-27	8.49%	11.25%
CRISIL IBX Gilt Index - April 2026	1	IN0020150093	Central Government	11-Jan-26	7.59%	15.97%
CRISIL IBX Gilt Index - April 2026	2	IN0020190016	Central Government	08-Apr-26	7.27%	5.91%
CRISIL IBX Gilt Index - April 2026	3	IN0020200278	Central Government	09-Nov-25	5.15%	15.33%
CRISIL IBX Gilt Index - April 2026	4	IN0020210012	Central Government	12-Apr-26	5.63%	38.31%
CRISIL IBX Gilt Index - April 2026	5	IN0020230028	Central Government	17-Apr-26	6.99%	24.48%
CRISIL-IBX Gilt Index - April 2028	1	IN0020170174	Central Government	08-Jan-28	7.17%	59.83%
CRISIL-IBX Gilt Index - April 2028	2	IN0020070069	Central Government	21-Sep-27	8.28%	38.17%
CRISIL IBX Gilt Index - April 2029	1	IN0020230101	Central Government	23-Oct-28	7.37%	40.33%
CRISIL IBX Gilt Index - April 2029	2	IN0020220011	Central Government	18-Apr-29	7.10%	30.37%
CRISIL IBX Gilt Index - April 2029	3	IN0020180454	Central Government	14-Jan-29	7.26%	11.54%
CRISIL IBX Gilt Index - April 2029	4	IN0020150069	Central Government	20-Mar-29	7.59%	9.69%
CRISIL IBX Gilt Index - April 2029	5	IN0020140011	Central Government	02-Jun-28	8.60%	6.12%
CRISIL IBX Gilt Index - April 2029	6	IN0020030022	Central Government	04-Jun-28	6.13%	1.95%
CRISIL-IBX Gilt Index - April 2032	1	IN0020170042	Central Government	17-Sep-31	6.68%	14.98%
CRISIL-IBX Gilt Index - April 2032	2	IN0020210095	Central Government	12-Jul-31	6.10%	21.56%

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CRISIL-IBX Gilt Index - April 2032	3	IN0020210244	Central Government	17-Jan-32	6.54%	63.46%
CRISIL IBX Gilt Index - April 2033	1	IN0020070044	Central Government	02-Aug-32	8.32%	9.02%
CRISIL IBX Gilt Index - April 2033	2	IN0020220060	Central Government	22-Aug-32	7.26%	26.40%
CRISIL IBX Gilt Index - April 2033	3	IN0020020106	Central Government	28-Aug-32	7.95%	12.71%
CRISIL IBX Gilt Index - April 2033	4	IN0020070077	Central Government	21-Sep-32	8.33%	0.57%
CRISIL IBX Gilt Index - April 2033	5	IN0020220151	Central Government	06-Feb-33	7.26%	51.30%
CRISIL-IBX Gilt Index - June 2027	1	IN0020060078	Central Government	15-Feb-27	8.24%	14.22%
CRISIL-IBX Gilt Index - June 2027	2	IN0020170026	Central Government	15-May-27	6.79%	15.72%
CRISIL-IBX Gilt Index - June 2027	3	IN0020220037	Central Government	20-Jun-27	7.38%	68.07%
CRISIL IBX Gilt Index - June 2036	1	IN0020050012	Central Government	09-Sep-35	7.40%	17.56%
CRISIL IBX Gilt Index - June 2036	2	IN0020060045	Central Government	07-Jun-36	8.33%	11.95%
CRISIL IBX Gilt Index - June 2036	3	IN0020210152	Central Government	15-Dec-35	6.67%	22.74%
CRISIL IBX Gilt Index - June 2036	4	IN0020220029	Central Government	23-May-36	7.54%	47.74%
CRISIL-IBX SDL Index - April 2033	1	IN3420220011	WEST BENGAL	25-May-32	7.73%	8.33%
CRISIL-IBX SDL Index - April 2033	2	IN3320220145	UTTAR PRADESH	15-Mar-33	7.73%	8.33%
CRISIL-IBX SDL Index - April 2033	3	IN3120220097	TAMIL NADU	27-Jul-32	7.80%	8.33%
CRISIL-IBX SDL Index - April 2033	4	IN2920230405	RAJASTHAN	31-Jan-33	7.66%	8.33%
CRISIL-IBX SDL Index - April 2033	5	IN2220220163	MAHARASHTRA	25-Jan-33	7.64%	8.33%
CRISIL-IBX SDL Index - April 2033	6	IN2120220024	MADHYA PRADESH	14-Sep-32	7.46%	8.33%
CRISIL-IBX SDL Index - April 2033	7	IN2020170089	KERALA	23-Aug-32	7.48%	8.33%
CRISIL-IBX SDL Index - April 2033	8	IN1920230258	KARNATAKA	21-Feb-33	7.48%	8.33%
CRISIL-IBX SDL Index - April 2033	9	IN1620220112	HARYANA	29-Jun-32	7.86%	8.33%

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CRISIL-IBX SDL Index - April 2033	10	IN1520230245	GUJARAT	31-Jan-33	7.60%	8.33%
CRISIL-IBX SDL Index - April 2033	11	IN1320220107	BIHAR	27-Oct-32	7.85%	8.33%
CRISIL-IBX SDL Index - April 2033	12	IN1220220223	Assam	15-Mar-33	7.72%	8.33%
CRISIL-IBX SDL Index - June 2027	1	IN3420160142	WEST BENGAL	25-Jan-27	7.21%	8.33%
CRISIL-IBX SDL Index - June 2027	2	IN3320160309	UTTAR PRADESH	25-Jan-27	7.20%	8.33%
CRISIL-IBX SDL Index - June 2027	3	IN3120161309	TAMIL NADU	01-Mar-27	7.74%	8.33%
CRISIL-IBX SDL Index - June 2027	4	IN2920160438	RAJASTHAN	15-Mar-27	7.85%	8.33%
CRISIL-IBX SDL Index - June 2027	5	IN2220160120	Maharashtra	28-Dec-26	7.25%	8.33%
CRISIL-IBX SDL Index - June 2027	6	IN2120160097	MADHYA PRADESH	15-Feb-27	7.60%	8.33%
CRISIL-IBX SDL Index - June 2027	7	IN2020160148	KERALA	01-Mar-27	7.77%	8.33%
CRISIL-IBX SDL Index - June 2027	8	IN1920160067	KARNATAKA	28-Dec-26	7.27%	8.33%
CRISIL-IBX SDL Index - June 2027	9	IN1620160276	HARYANA	01-Mar-27	7.80%	8.33%
CRISIL-IBX SDL Index - June 2027	10	IN1520200347	GUJARAT	31-Mar-27	6.58%	8.33%
CRISIL-IBX SDL Index - June 2027	11	IN1320210025	BIHAR	02-Jun-27	6.45%	8.33%
CRISIL-IBX SDL Index - June 2027	12	IN1020170016	ANDHRA PRADESH	26-Apr-27	7.60%	8.33%
CRISIL-IBX SDL Index - June 2032	1	IN3420220011	WEST BENGAL	25-May-32	7.73%	4.55%
CRISIL-IBX SDL Index - June 2032	2	IN3420220029	West Bengal	01-Jun-32	7.83%	4.55%
CRISIL-IBX SDL Index - June 2032	3	IN3320210062	UTTAR PRADESH	11-Aug-31	7.02%	2.27%
CRISIL-IBX SDL Index - June 2032	4	IN3320210237	UTTAR PRADESH	30-Mar-32	7.34%	2.27%
CRISIL-IBX SDL Index - June 2032	5	IN3320210146	Uttar Pradesh	27-Oct-31	6.99%	2.27%
CRISIL-IBX SDL Index - June 2032	6	IN3320210229	Uttar Pradesh	25-Jan-32	7.28%	2.27%
CRISIL-IBX SDL Index - June 2032	7	IN3120210262	TAMIL NADU	15-Dec-31	6.83%	2.27%



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CRISIL-IBX SDL Index - June 2032	8	IN3120210478	Tamil Nadu	23-Mar-32	7.23%	2.27%
CRISIL-IBX SDL Index - June 2032	9	IN3120220014	Tamil Nadu	01-Jun-32	7.80%	2.27%
CRISIL-IBX SDL Index - June 2032	10	IN3120220030	Tamil Nadu	15-Jun-32	7.94%	2.27%
CRISIL-IBX SDL Index - June 2032	11	IN2920210498	Rajasthan	16-Feb-32	7.09%	3.03%
CRISIL-IBX SDL Index - June 2032	12	IN2920220042	Rajasthan	22-Jun-32	7.83%	3.03%
CRISIL-IBX SDL Index - June 2032	13	IN2920210365	RAJASTHAN	02-Nov-31	6.98%	3.03%
CRISIL-IBX SDL Index - June 2032	14	IN2220220254	MAHARASHTRA	29-Mar-32	7.73%	2.27%
CRISIL-IBX SDL Index - June 2032	15	IN2220210107	Maharashtra	02-Jun-32	6.86%	2.27%
CRISIL-IBX SDL Index - June 2032	16	IN2220220239	MAHARASHTRA	23-Mar-32	7.72%	2.27%
CRISIL-IBX SDL Index - June 2032	17	IN2220220064	Maharashtra	25-May-32	7.70%	2.27%
CRISIL-IBX SDL Index - June 2032	18	IN2120220016	Madhya Pradesh	29-Jun-32	7.85%	4.55%
CRISIL-IBX SDL Index - June 2032	19	IN2120210033	MADHYA PRADESH	15-Sep-31	6.85%	4.55%
CRISIL-IBX SDL Index - June 2032	20	IN1920220010	Karnataka	16-Nov-31	7.68%	3.03%
CRISIL-IBX SDL Index - June 2032	21	IN1920210193	Karnataka	29-Dec-31	7.02%	3.03%
CRISIL-IBX SDL Index - June 2032	22	IN1920210342	KARNATAKA	09-Feb-32	7.30%	3.03%
CRISIL-IBX SDL Index - June 2032	23	IN1620220112	HARYANA	29-Jun-32	7.86%	9.09%
CRISIL-IBX SDL Index - June 2032	24	IN1520220030	GUJARAT	29-Jun-32	7.82%	3.03%
CRISIL-IBX SDL Index - June 2032	25	IN1520220204	Gujarat	25-Jan-32	7.63%	3.03%
CRISIL-IBX SDL Index - June 2032	26	IN1520210213	Gujarat	02-Mar-32	7.12%	3.03%
CRISIL-IBX SDL Index - June 2032	27	IN1320230098	BIHAR	18-Oct-31	7.70%	9.09%
CRISIL-IBX SDL Index - June 2032	28	IN1020230679	ANDHRA PRADESH	03-Jan-32	7.74%	3.03%
CRISIL-IBX SDL Index - June 2032	29	IN1020220076	Andhra Pradesh	11-May-32	7.76%	3.03%

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CRISIL-IBX SDL Index - June 2032	30	IN1020220357	Andhra Pradesh	27-Jul-31	7.79%	3.03%
CRISIL IBX SDL Index - May 2027	1	IN3420160183	WEST BENGAL	29-Mar-27	7.64%	4.30%
CRISIL IBX SDL Index - May 2027	2	IN3320170043	UTTAR PRADESH	24-May-27	7.52%	4.40%
CRISIL IBX SDL Index - May 2027	3	IN3120170037	TAMIL NADU	24-May-27	7.52%	8.68%
CRISIL IBX SDL Index - May 2027	4	IN2920170015	RAJASTHAN	24-May-27	7.51%	6.08%
CRISIL IBX SDL Index - May 2027	5	IN2220170020	MAHARASHTRA	24-May-27	7.51%	3.89%
CRISIL IBX SDL Index - May 2027	6	IN2120160105	MADHYA PRADESH	01-Mar-27	7.76%	4.48%
CRISIL IBX SDL Index - May 2027	7	IN2020170022	KERALA	11-May-27	7.55%	5.16%
CRISIL IBX SDL Index - May 2027	8	IN1920160125	KARNATAKA	29-Mar-27	7.59%	29.79%
CRISIL IBX SDL Index - May 2027	9	IN1620170010	HARYANA	24-May-27	7.53%	3.87%
CRISIL IBX SDL Index - May 2027	10	IN1520170045	GUJARAT	24-May-27	7.52%	21.14%
CRISIL IBX SDL Index - May 2027	11	IN3520160034	CHHATTISGARH	15-Mar-27	7.88%	3.89%
CRISIL IBX SDL Index - May 2027	12	IN1320210017	BIHAR	25-May-27	6.39%	4.32%
CRISIL IBX SDL Index - September 2027	1	IN3420170042	WEST BENGAL	09-Aug-27	7.25%	7.69%
CRISIL IBX SDL Index - September 2027	2	IN3320170100	UTTAR PRADESH	27-Sep-27	7.47%	7.69%
CRISIL IBX SDL Index - September 2027	3	IN4520190021	TELANGANA	29-May-27	7.78%	7.69%
CRISIL IBX SDL Index - September 2027	4	IN3120170078	TAMIL NADU	26-Jul-27	7.18%	7.69%
CRISIL IBX SDL Index - September 2027	5	IN2920210290	RAJASTHAN	29-Sep-27	6.23%	7.69%
CRISIL IBX SDL Index - September 2027	6	IN2820170099	PUNJAB	09-Aug-27	7.30%	7.69%
CRISIL IBX SDL Index - September 2027	7	IN2220170061	MAHARASHTRA	09-Aug-27	7.20%	7.69%
CRISIL IBX SDL Index - September 2027	8	IN2120170039	MADHYA PRADESH	13-Sep-27	7.35%	7.69%
CRISIL IBX SDL Index - September 2027	9	IN2020170063	KERALA	26-Jul-27	7.19%	7.69%

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CRISIL IBX SDL Index - September 2027	10	IN1620170010	HARYANA	24-May-27	7.53%	7.69%
CRISIL IBX SDL Index - September 2027	11	IN1520170086	GUJARAT	09-Aug-27	7.21%	7.69%
CRISIL IBX SDL Index - September 2027	12	IN1320210025	BIHAR	02-Jun-27	6.45%	7.69%
CRISIL IBX SDL Index - September 2027	13	IN1020170016	ANDHRA PRADESH	26-Apr-27	7.60%	7.69%
CRISIL-IBX Gilt Index - April 2028	1	IN002023X492	Central Government	23-May-24	0.00%	0.67%
CRISIL-IBX Gilt Index - April 2028	2	IN002023X468	Central Government	09-May-24	0.00%	0.67%
CRISIL-IBX Gilt Index - April 2028	3	IN002023X476	Central Government	16-May-24	0.00%	0.67%
CRISIL-IBX Gilt Index - June 2027	1	IN002023X492	Central Government	23-May-24	0.00%	0.67%
CRISIL-IBX Gilt Index - June 2027	2	IN002023X468	Central Government	09-May-24	0.00%	0.67%
CRISIL-IBX Gilt Index - June 2027	3	IN002023X476	Central Government	16-May-24	0.00%	0.67%
CRISIL-IBX SDL Index - June 2034	1	IN3320230037	UTTAR PRADESH	14-Jun-34	7.41%	23.45%
CRISIL-IBX SDL Index - June 2034	2	IN3120230450	TAMIL NADU	06-Mar-34	7.40%	18.12%
CRISIL-IBX SDL Index - June 2034	3	IN2920190096	RAJASTHAN	26-Jun-34	7.32%	12.81%
CRISIL-IBX SDL Index - June 2034	4	IN2820230067	PUNJAB	28-Jun-34	7.45%	2.01%
CRISIL-IBX SDL Index - June 2034	5	IN2220220072	MAHARASHTRA	25-May-34	7.72%	12.44%
CRISIL-IBX SDL Index - June 2034	6	IN2120230023	MADHYA PRADESH	14-Jun-34	7.40%	4.13%
CRISIL-IBX SDL Index - June 2034	7	IN1920230274	KARNATAKA	28-Feb-34	7.44%	16.70%
CRISIL-IBX SDL Index - June 2034	8	IN1620220120	HARYANA	29-Jun-34	7.94%	6.22%
CRISIL-IBX SDL Index - June 2034	9	IN1020220167	ANDHRA PRADESH	01-Jun-34	7.90%	4.11%
CRISIL Long Term Debt Solution Index	1	IN002023Z547	Central Government	20-Mar-25	0.00%	10.00%
CRISIL Long Term Debt Solution Index	2	INE020B08EQ1	Rural Electrification Corporation Ltd.	31-Oct-33	7.71%	4.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Long Term Debt Solution Index	3	INE752E08700	Power Grid Corporation of India Ltd.	24-Aug-33	7.50%	4.00%
CRISIL Long Term Debt Solution Index	4	INE134E08KA5	Power Finance Corporation Ltd.	29-Apr-34	8.79%	1.09%
CRISIL Long Term Debt Solution Index	5	INE476A08191	Canara Bank	27-Sep-33	7.54%	4.00%
CRISIL Long Term Debt Solution Index	6	IN0020160100	Central Government	05-Dec-33	6.57%	15.31%
CRISIL Long Term Debt Solution Index	7	IN0020140052	Central Government	10-Nov-33	8.24%	21.27%
CRISIL Long Term Debt Solution Index	8	IN0020190065	Central Government	17-Jun-33	7.57%	16.19%
CRISIL Long Term Debt Solution Index	9	IN0020230085	Central Government	14-Aug-33	7.18%	17.23%
CRISIL Long Term Debt Solution Index	10	INE261F08BG9	National Bank for Agriculture & Rural Development	28-Mar-34	8.20%	4.00%

Published on: 04th July, 2023

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

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

## Portfolio Parameters – 02 April 2024

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Composite CD Index	0.41591	0.38646	0.07591	0.41591
CRISIL Composite CP Index	0.26410	0.24458	0.07944	0.26410
CRISIL Composite T-Bill Index	0.51011	0.47667	0.06975	0.51011
CRISIL Composite Bond Index	9.53109	5.21348	0.07549	5.47610
CRISIL Short Term Bond Index	2.21276	1.85847	0.07852	1.98784
CRISIL Liquid Debt Index	0.11145	0.10374	0.07519	0.11145
CRISIL Low Duration Debt Index	0.79781	0.71105	0.07842	0.76597
CRISIL Ultra Short Term Debt Index	0.45071	0.41212	0.07760	0.44389
CRISIL Money Market Index	0.37114	0.34517	0.07596	0.37114
CRISIL Medium Term Debt Index	4.00288	3.20356	0.07776	3.44112
CRISIL Medium To Long Term Debt Index	7.44876	5.40049	0.07450	5.69682
CRISIL Long Term Debt Index	15.04444	7.86984	0.07489	8.28355
CRISIL Corporate Bond Composite Index	4.48552	3.32476	0.07857	3.57266
CRISIL Long Term Corporate Bond Index	8.14150	5.58151	0.07741	6.00291
CRISIL Medium Term Corporate Bond Index	3.78076	3.06914	0.07852	3.29747
CRISIL Short Term Corporate Bond Index	1.52902	1.34387	0.07982	1.44976
CRISIL Composite Credit Risk Index	3.93134	2.96834	0.08942	3.16959
CRISIL Medium Term Credit Risk Index	2.65373	2.15940	0.09036	2.30829
CRISIL Banking and PSU Debt Index	9.48564	3.38662	0.07563	3.62671
CRISIL Short Term Credit Risk Index	1.69453	1.45036	0.08949	1.55691
CRISIL Dynamic Debt Index	9.77577	5.69835	0.07530	6.00189
CRISIL Composite AA Long Term Bond Index	8.42699	5.47820	0.08842	5.91943
CRISIL Composite AA Medium Term Bond Index	4.05246	3.14681	0.08972	3.39566
CRISIL Composite AA Short Term Bond Index	1.67589	1.44065	0.08884	1.55397
CRISIL FPI Index	8.94880	5.31669	0.07657	5.63578
CRISIL Money Market Index-Insurance	0.57181	0.53246	0.07395	0.57181
CRISIL Liquid Debt A-I Index	0.11156	0.10389	0.07465	0.11156
CRISIL Liquid Debt B-I Index	0.11107	0.10336	0.07554	0.11107
CRISIL Low Duration Debt A-I Index	0.85305	0.76670	0.07775	0.82616
CRISIL Low Duration Debt B-I Index	0.79399	0.70657	0.08032	0.76149
CRISIL Low Duration Debt C-I Index	0.75863	0.67354	0.08304	0.72703
CRISIL Short Duration Debt A-II Index	2.10884	1.76651	0.07698	1.88880
CRISIL Short Duration Debt B-II Index	2.11894	1.78242	0.08161	1.90652
CRISIL Short Duration Debt C-II Index	1.88725	1.50367	0.10069	1.57938
CRISIL Medium Duration Debt A-III Index	3.94315	3.17174	0.07638	3.40230
CRISIL Medium Duration Debt B-III Index	4.15210	3.25824	0.08103	3.49844

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Medium Duration Debt C-III Index	4.29590	3.26847	0.09637	3.47033
CRISIL Medium to Long Duration Debt A-III Index	7.12676	5.22443	0.07390	5.50811
CRISIL Medium to Long Duration Debt B-III Index	6.16981	4.46034	0.08185	4.77706
CRISIL Medium to Long Duration Debt C-III Index	7.42253	4.99851	0.09428	5.34603
CRISIL Long Duration Debt A-III Index	15.63968	8.07371	0.07397	8.48724
CRISIL Credit Risk Debt C-II Index	1.72021	1.43029	0.09720	1.52268
CRISIL Credit Risk Debt C-III Index	4.14365	3.17082	0.09604	3.35388
CRISIL Corporate Bond B-II Index	1.63350	1.42237	0.08197	1.52841
CRISIL Corporate Bond B-III Index	3.90187	3.08839	0.08274	3.33536
CRISIL Dynamic Bond A-III Index	10.33681	5.97636	0.07395	6.28706
CRISIL Dynamic Bond B-III Index	6.81182	4.61073	0.08186	4.93285
CRISIL Dynamic Bond C-III Index	8.09409	5.16688	0.09407	5.52233
CRISIL Money Market A-I Index	0.33649	0.31246	0.07612	0.33649
CRISIL Money Market B-I Index	0.40652	0.37748	0.07746	0.40652
CRISIL Money Market C-I Index	0.38771	0.35884	0.08112	0.38771
CRISIL Ultra Short Duration Debt A-I Index	0.49313	0.45688	0.07773	0.49249
CRISIL Ultra Short Duration Debt B-I Index	0.44871	0.41573	0.07971	0.44791
CRISIL – Aggressive Credit Debt Term Index	3.26472	2.45092	0.10502	2.61934
CRISIL Ultra Short Duration Debt C-I Index	0.40044	0.37018	0.08245	0.40004
CRISIL AAA Long Term Bond Index	8.78782	6.00418	0.07679	6.46567
CRISIL AAA Medium Term Bond Index	3.86960	3.14937	0.07747	3.39323
CRISIL AAA Short Term Bond Index	1.62033	1.42209	0.07903	1.53381
CRISIL AA Long Term Bond Index	8.66362	5.55813	0.09055	6.01575
CRISIL AA Medium Term Bond Index	4.20987	3.32359	0.09164	3.57095
CRISIL AA Short Term Bond Index	1.98055	1.70208	0.09005	1.82696
CRISIL AA and AA+ Long Term Bond Index	8.18942	5.42199	0.08829	5.82123
CRISIL AA and AA+ Medium Term Bond Index	3.95222	3.12458	0.08660	3.36396
CRISIL AA and AA+ Short Term Bond Index	1.70853	1.45804	0.08810	1.57133
CRISIL AA+ Long Term Bond Index	8.33814	5.46888	0.08607	5.90243
CRISIL AA+ Medium Term Bond Index	4.04970	3.16873	0.08477	3.43746
CRISIL AA+ Short Term Bond Index	1.38356	1.20825	0.08395	1.31051
CRISIL AA- Long Term Bond Index	5.62009	3.97154	0.10518	4.25951
CRISIL AA- Medium Term Bond Index	3.97131	2.97588	0.10444	3.16215
CRISIL AA- Short Term Bond Index	1.88718	1.55244	0.10375	1.67365
CRISIL Medium to Long Term Banking Debt Index	62.77439	9.63383	0.08256	10.43980
CRISIL Short Term Banking Debt Index	1.50986	1.33030	0.08214	1.43808
CRISIL Medium to Long Term PSU Debt Index	6.58537	4.67652	0.07511	4.98930

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Short Term PSU Debt Index	1.68481	1.46604	0.07556	1.57692
CRISIL A Medium To Long Term Bond Index	5.33644	3.83372	0.11905	3.90055
CRISIL A Medium Term Bond Index	3.60240	2.54551	0.11755	2.70950
CRISIL A Short Term Bond Index	1.48233	1.14993	0.11565	1.20214
CRISIL AAA up to 1 Year Short Term Bond Index	0.72352	0.66859	0.07886	0.72146
CRISIL AAA 1 to 3 Year Short Term Bond Index	1.89179	1.65271	0.07844	1.78211
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	0.63337	0.58570	0.08488	0.62933
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	2.23429	1.88719	0.08887	2.03541
CRISIL 10 Year Gilt Index	9.37260	6.68892	0.07052	6.92477
CRISIL Dynamic Gilt Index	14.04982	7.20466	0.07082	7.46032
CRISIL Long Term Gilt Index	22.77120	10.22771	0.07104	10.59132
CRISIL Medium Term Gilt Index	7.62972	5.70080	0.07072	5.90242
CRISIL Short Term Gilt Index	2.72048	2.34693	0.07046	2.42960
CRISIL Composite Gilt Index	15.53882	7.43752	0.07084	7.70155
CRISIL 1 Month CD Index	0.06329	0.05885	0.07532	0.06329
CRISIL 2 Month CD Index	0.13808	0.12839	0.07548	0.13808
CRISIL 3 Month CD Index	0.20110	0.18700	0.07537	0.20110
CRISIL 6 Month CD Index	0.45178	0.41946	0.07713	0.45178
CRISIL 1 Year CD Index	0.95014	0.88282	0.07626	0.95014
CRISIL 1 Month CP Index	0.06584	0.06107	0.07804	0.06584
CRISIL 2 Month CP Index	0.14091	0.13045	0.08014	0.14091
CRISIL 3 Month CP Index	0.19662	0.18229	0.07868	0.19662
CRISIL 6 Month CP Index	0.41900	0.38672	0.08347	0.41900
CRISIL 1 Year CP Index	0.89437	0.82810	0.08009	0.89437
CRISIL 10 Year SDL Index	9.86708	6.84385	0.07377	9.86708
CRISIL 1 Month T-Bill Index	0.08493	0.07960	0.06700	0.08493
CRISIL 2 Month T-Bill Index	0.16164	0.15146	0.06725	0.16164
CRISIL 91 day T-Bill Index	0.23836	0.22297	0.06900	0.23836
CRISIL 182 day T-bill index	0.48767	0.45577	0.07000	0.48767
CRISIL 1 Year T-Bill Index	0.98630	0.92117	0.07070	0.98630
CRISIL Liquid Overnight Index	0.00274	0.00256	0.06991	0.00274
CRISIL Broad Based Gilt Index	12.73659	6.63231	0.07082	6.86759
CRISIL Broad Based Long Term Gilt Index	23.16934	10.29667	0.07106	10.66270
CRISIL Broad Based Medium Term Gilt Index	7.41228	5.54705	0.07070	5.74317
CRISIL Broad Based Short Term Gilt Index	2.60926	2.24432	0.07060	2.32350
CRISIL Up to 91-Day CD Index	0.09775	0.09090	0.07504	0.09775
CRISIL Up to 91-Day CP Index	0.09731	0.09006	0.08050	0.09731

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL upto 91 Day CD Index-A	0.09908	0.09216	0.07486	0.09908
CRISIL upto 91 Day CD Index-B	0.09455	0.08787	0.07528	0.09455
CRISIL upto 365 Day CD index-A	0.43916	0.40844	0.07513	0.43916
CRISIL upto 365 Day CD index-B	0.46815	0.43474	0.07653	0.46815
CRISIL upto 365 Day CD Index-C	0.41010	0.37946	0.07995	0.41010
CRISIL upto 365 Day CP Index-A	0.32256	0.29819	0.08073	0.32256
CRISIL upto 365 Day CP Index-B	0.31194	0.28731	0.08462	0.31194
CRISIL upto 365 Day CP Index-C	0.31918	0.29333	0.08744	0.31918
CRISIL upto 91 Day CP Index-A	0.09671	0.08961	0.07923	0.09671
CRISIL upto 91 Day CP Index-B	0.09765	0.09020	0.08276	0.09765
CRISIL Banking and PSU Debt A-II Index	4.94544	2.02471	0.07730	2.17516
CRISIL Corporate Debt A-II Index	1.89537	1.65330	0.07689	1.75776
CRISIL Credit Risk Debt B-II Index	2.38251	1.99954	0.08586	2.13969



## 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)
		Apr 2023	Oct 2023
CRISIL Liquid Debt Index	CRISIL Liquid Overnight Index	15%	15%
	CRISIL Upto 91 Day CD Index	29%	26%
	CRISIL Upto 91 Day CP Index	36%	39%
	CRISIL 91 day T-Bill Index	20%	20%
CRISIL Composite CP Index	CRISIL 2 Month CP Index	16%	15%
	CRISIL 3 Month CP Index	65%	68%
	CRISIL 6 Month CP Index	11%	9%
	CRISIL 1 Year CP Index	8%	8%
CRISIL Money Market Index	CRISIL Composite CD Index	34%	30%
	CRISIL Composite CP Index	41%	45%
	CRISIL Composite T-Bill Index	25%	25%
CRISIL Ultra Short Term Debt Index	CRISIL Composite CD Index	35%	31%
	CRISIL Composite CP Index	43%	47%
	CRISIL Composite T-Bill Index	10%	10%
	CRISIL AAA up to 1 Year Short Term Bond Index	4%	4%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	4%	4%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3%	3%
CRISIL Composite CD Index	CRISIL 2 Month CD Index	9%	16%
	CRISIL 3 Month CD Index	44%	42%
	CRISIL 6 Month CD Index	20%	18%
	CRISIL 1 Year CD Index	27%	24%
CRISIL Composite T-Bill Index	CRISIL 91 Day T-Bill Index	41%	43%
	CRISIL 182 Day T-Bill Index	32%	31%
	CRISIL 1 Year T-Bill Index	27%	26%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr 2023	Oct 2023
CRISIL Low Duration Debt Index	CRISIL AAA up to 1 Year Short Term Bond Index	5%	5%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	15%	15%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3%	3%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	8%	8%
	CRISIL 1 Year T-Bill Index	10%	10%
	CRISIL Composite CD Index	27%	24%
	CRISIL Composite CP Index	33%	36%
CRISIL Short Term Credit Risk Index	CRISIL AAA Short Term Bond Index	26%	23%
	CRISIL AA+ Short Term Bond Index	4%	7%
	CRISIL AA- Short Term Bond Index	19%	13%
	CRISIL AA Short Term Bond Index	31%	37%
	CRISIL A Short Term Bond Index	10%	10%
	CRISIL 1 Year T-Bill Index	10%	10%
CRISIL Short Term Corporate Bond Index	CRISIL AAA Short Term Bond Index	74%	66%
	CRISIL AA+ Short Term Bond Index	11%	19%
	CRISIL AA- Short Term Bond Index	2%	1%
	CRISIL 1 Year T-Bill Index	10%	10%
	CRISIL AA Short Term Bond Index	3%	4%
CRISIL Short Term Bond Index	CRISIL Short Term Gilt Index	15%	15%
	CRISIL AAA up to 1 Year Short Term Bond Index	10%	10%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	16%	16%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	6%	6%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	8%	8%
	CRISIL AAA Medium Term Bond Index	26%	26%
	CRISIL AA and AA+ Medium Term Bond Index	4%	4%
	CRISIL Composite CD Index	7%	6%
	CRISIL Composite CP Index	8%	9%
CRISIL Medium Term Credit Risk Index	CRISIL AAA Medium Term Bond Index	10%	9%
	CRISIL AAA Short Term Bond Index	17%	16%
	CRISIL AA Medium Term Bond Index	16%	16%
	CRISIL A Medium term Bond Index	3%	3%
	CRISIL A Short Term Bond Index	8%	8%
	CRISIL AA+ Medium Term Bond Index	1%	1%
	CRISIL AA+ Short Term Bond Index	2%	3%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr 2023	Oct 2023
	CRISIL AA- Medium Term Bond Index	7%	7%
	CRISIL AA- Short Term Bond Index	11%	12%
	CRISIL AA Short Term Bond Index	16%	15%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Composite Credit Risk Index	CRISIL AAA Long Term Bond Index	10%	10%
	CRISIL AAA Medium Term Bond Index	7%	7%
	CRISIL AAA Short Term Bond Index	10%	10%
	CRISIL AA+ Long Term Bond Index	1%	1%
	CRISIL AA+ Medium Term Bond Index	1%	1%
	CRISIL AA+ Short Term Bond Index	1%	1%
	CRISIL AA- Long Term Bond Index	4%	3%
	CRISIL AA- Medium Term Bond Index	4%	3%
	CRISIL AA- Short Term Bond Index	7%	6%
	CRISIL AA Long Term Bond Index	4%	4%
	CRISIL AA Medium Term Bond Index	16%	17%
	CRISIL AA Short Term Bond Index	16%	17%
	CRISIL A Medium to Long Term Bond Index	6%	6%
	CRISIL A Short Term Bond Index	4%	4%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Medium Term Corporate Bond Index	CRISIL AAA Medium Term Bond Index	81%	76%
	CRISIL AA+ Medium Term Bond Index	4%	9%
	CRISIL AA- Medium Term Bond Index	2%	3%
	CRISIL Short Term Gilt Index	10%	10%
	CRISIL AA Medium Term Bond Index	3%	2%
CRISIL Medium Term Debt Index	CRISIL Short Term Gilt Index	10%	10%
	CRISIL AAA Long Term Bond Index	4%	4%
	CRISIL AA and AA+ Long Term Bond Index	1%	1%
	CRISIL AAA Medium Term Bond Index	75%	75%
	CRISIL AA and AA+ Medium Term Bond Index	10%	10%
CRISIL Banking and PSU Debt Index	CRISIL Medium to Long Term PSU Debt Index	33%	35%
	CRISIL Short Term PSU Debt Index	33%	35%
	CRISIL Medium To Long Term Banking Debt Index	10%	10%
	CRISIL Composite CD Index	15%	10%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr 2023	Oct 2023
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Corporate Bond Composite Index	CRISIL AAA Long Term Bond Index	29%	28%
	CRISIL AAA Medium Term Bond Index	18%	17%
	CRISIL AAA Short Term Bond Index	32%	31%
	CRISIL AA+ Long Term Bond Index	2%	3%
	CRISIL AA+ Medium Term Bond Index	2%	3%
	CRISIL AA+ Short Term Bond Index	2%	3%
	CRISIL AA- Long Term Bond Index	0%	0%
	CRISIL AA- Medium Term Bond Index	1%	1%
	CRISIL AA- Short Term Bond Index	1%	1%
	CRISIL AA Long Term Bond Index	0%	0%
	CRISIL AA Medium Term Bond Index	1%	2%
	CRISIL AA Short Term Bond Index	2%	2%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Composite Bond Index	CRISIL Composite Gilt Index	45%	45%
	CRISIL AAA Long Term Bond Index	17%	17%
	CRISIL AAA Medium Term Bond Index	11%	11%
	CRISIL AAA Short Term Bond Index	20%	19%
	CRISIL AA and AA+ Long Term Bond Index	2%	2%
	CRISIL AA and AA+ Medium Term Bond Index	2%	2%
	CRISIL AA and AA+ Short Term Bond Index	3%	4%
CRISIL Medium to Long Term Debt Index	CRISIL Medium Term Gilt Index	50%	50%
	CRISIL AAA Long Term Bond Index	31%	31%
	CRISIL AA and AA+ Long Term Bond Index	4%	4%
	CRISIL AAA Medium Term Bond Index	13%	13%
	CRISIL AA and AA+ Medium Term Bond Index	2%	2%
CRISIL Long Term Corporate Bond Index	CRISIL AAA Long Term Bond Index	81%	79%
	CRISIL AA+ Long Term Bond Index	4%	6%
	CRISIL AA- Long Term Bond Index	1%	0%
	CRISIL Short Term Gilt Index	10%	10%
	CRISIL AA Long Term Bond Index	4%	5%
CRISIL Long Term Debt Index	CRISIL Long Term Gilt Index	45%	45%
	CRISIL AAA Long Term Bond Index	49%	49%
	CRISIL AA and AA+ Long Term Bond Index	6%	6%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr 2023	Oct 2023
CRISIL Arbitrage Index	S&P BSE Arbitrage Rate Index	70%	70%
	CRISIL Liquid Debt Index	30%	30%
CRISIL Equity Savings Index	S&P BSE Arbitrage Rate Index	35%	35%
	S&P BSE Sensex 50 TR	35%	35%
	CRISIL Short Term Bond Fund Index	30%	30%
CRISIL Composite Gilt Index	CRISIL Liquid Long Term Gilt Index	44%	42%
	CRISIL Liquid Medium Term Gilt Index	28%	28%
	CRISIL Liquid Short Term Gilt Index	28%	30%
CRISIL Liquid Debt A-I Index	CRISIL upto 91 Day CP Index-A	36%	39%
	CRISIL Liquid Overnight Index	15%	15%
	CRISIL 91 day T-Bill Index	20%	20%
	CRISIL upto 91 Day CD Index-A	29%	26%
CRISIL Liquid Debt B-I Index	CRISIL upto 91 Day CP Index-A	16%	16%
	CRISIL upto 91 Day CD Index-B	16%	16%
	CRISIL upto 91 Day CP Index-B	20%	23%
	CRISIL 91 day T-Bill Index	20%	20%
	CRISIL Liquid Overnight Index	15%	15%
	CRISIL upto 91 Day CD Index-A	13%	10%
CRISIL Low Duration Debt A-I Index	CRISIL AAA up to 1 Year Short Term Bond Index	15%	15%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	24%	24%
	CRISIL upto 365 Day CD index-A	23%	20%
	CRISIL upto 365 Day CP Index-A	28%	30%
	CRISIL 1 Year T-Bill Index	10%	10%
CRISIL Low Duration Debt B-I Index	CRISIL AAA up to 1 Year Short Term Bond Index	5%	5%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	5%	5%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	5%	5%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	13%	13%
	CRISIL upto 365 Day CD index-A	13%	12%
	CRISIL upto 365 Day CP Index-A	16%	17%
	CRISIL upto 365 Day CD index-B	14%	13%
	CRISIL upto 365 Day CP Index-B	18%	19%
CRISIL Low Duration Debt C-I Index	CRISIL AAA up to 1 Year Short Term Bond Index	1%	1%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	7%	7%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr 2023	Oct 2023
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1%	1%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	12%	12%
	CRISIL upto 365 Day CD index-B	1%	1%
	CRISIL upto 365 Day CP Index-B	2%	2%
	CRISIL upto 365 Day CD Index-C	30%	26%
	CRISIL upto 365 Day CP Index-C	36%	40%
	CRISIL 1 Year T-Bill Index	10%	10%
CRISIL Short Duration Debt A-II Index	CRISIL upto 365 Day CD index-A	13%	11%
	CRISIL upto 365 Day CP Index-A	15%	17%
	CRISIL AAA up to 1 Year Short Term Bond Index	16%	16%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	5%	5%
	CRISIL AAA Medium Term Bond Index	36%	36%
	CRISIL Short Term Gilt Index	15%	15%
CRISIL Short Duration Debt B-II Index	CRISIL upto 365 Day CD index-A	3%	3%
	CRISIL upto 365 Day CP Index-A	4%	4%
	CRISIL upto 365 Day CD index-B	8%	7%
	CRISIL upto 365 Day CP Index-B	9%	10%
	CRISIL AAA up to 1 Year Short Term Bond Index	1%	1%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	1%	1%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	4%	4%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	36%	36%
	CRISIL AAA Medium Term Bond Index	19%	19%
	CRISIL AA and AA+ Medium Term Bond Index	1%	1%
	CRISIL Short Term Gilt Index	15%	15%
CRISIL Short Duration Debt C-II Index	CRISIL upto 365 Day CD index-B	3%	3%
	CRISIL upto 365 Day CP Index-B	3%	4%
	CRISIL upto 365 Day CD Index-C	3%	2%
	CRISIL upto 365 Day CP Index-C	3%	4%
	CRISIL AAA up to 1 Year Short Term Bond Index	1%	1%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	4%	4%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1%	1%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1%	1%
	CRISIL AA- Short Term Bond Index	1%	1%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr 2023	Oct 2023
	CRISIL AA- Medium Term Bond Index	11%	11%
	CRISIL A Short Term Bond Index	51%	51%
	CRISIL A Medium To Long Term Bond Index	1%	1%
	CRISIL AA and AA+ Medium Term Bond Index	1%	1%
	CRISIL Short Term Gilt Index	15%	15%
CRISIL Money Market A-I Index	CRISIL upto 365 Day CD index-A	34%	30%
	CRISIL upto 365 Day CP Index-A	41%	45%
	CRISIL 91 Day T-Bill Index	25%	25%
CRISIL Money Market B-I Index	CRISIL upto 365 Day CD index-A	16%	14%
	CRISIL upto 365 Day CP Index-A	19%	21%
	CRISIL upto 365 Day CD index-B	18%	16%
	CRISIL upto 365 Day CP Index-B	22%	24%
	CRISIL Composite T-Bill Index	25%	25%
CRISIL Money Market C-I Index	CRISIL upto 365 Day CD index-A	2%	2%
	CRISIL upto 365 Day CP Index-A	3%	3%
	CRISIL upto 365 Day CD index-B	1%	1%
	CRISIL upto 365 Day CP Index-B	2%	2%
	CRISIL upto 365 Day CD Index-C	32%	29%
	CRISIL upto 365 Day CP Index-C	40%	43%
	CRISIL Composite T-Bill Index	20%	20%
CRISIL Ultra Short Duration Debt A-I Index	CRISIL upto 365 Day CD index-A	27%	24%
	CRISIL upto 365 Day CP Index-A	32%	35%
	CRISIL Composite T-Bill Index	10%	10%
	CRISIL AAA up to 1 Year Short Term Bond Index	31%	31%
CRISIL Ultra Short Duration Debt B-I Index	CRISIL upto 365 Day CD index-A	15%	14%
	CRISIL upto 365 Day CP Index-A	19%	21%
	CRISIL upto 365 Day CD index-B	15%	13%
	CRISIL upto 365 Day CP Index-B	18%	20%
	CRISIL Composite T-Bill Index	10%	10%
	CRISIL AAA up to 1 Year Short Term Bond Index	5%	5%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	17%	17%
CRISIL Ultra Short Duration Debt C-I Index	CRISIL upto 365 Day CD index-A	4%	3%
	CRISIL upto 365 Day CP Index-A	4%	5%
	CRISIL upto 365 Day CD index-B	1%	1%
	CRISIL upto 365 Day CP Index-B	2%	2%
	CRISIL upto 365 Day CD Index-C	31%	28%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr 2023	Oct 2023
	CRISIL upto 365 Day CP Index-C	38%	41%
	CRISIL Composite T-Bill Index	10%	10%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	10%	10%
CRISIL Corporate Bond B-II Index	CRISIL AAA 1 to 3 Year Short Term Bond Index	17%	17%
	CRISIL AA+ Short Term Bond Index	68%	68%
	CRISIL AA Short Term Bond Index	5%	5%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Corporate Bond B-III Index	CRISIL AAA Medium Term Bond Index	11%	11%
	CRISIL AA+ Medium Term Bond Index	77%	77%
	CRISIL AA Medium Term Bond Index	3%	3%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Credit Risk Debt C-II Index	CRISIL AAA Short Term Bond Index	5%	7%
	CRISIL AA+ Short Term Bond Index	25%	24%
	CRISIL AA Short Term Bond Index	3%	3%
	CRISIL AA- Short Term Bond Index	28%	28%
	CRISIL A Short Term Bond Index	29%	29%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Credit Risk Debt C-III Index	CRISIL AAA Medium Term Bond Index	5%	7%
	CRISIL AA+ Medium Term Bond Index	25%	23%
	CRISIL AA Medium Term Bond Index	11%	11%
	CRISIL AA- Medium Term Bond Index	30%	30%
	CRISIL A Medium to Long Term Bond Index	19%	19%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Dynamic Bond A-III Index	CRISIL AAA Long Term Bond Index	28%	28%
	CRISIL AAA Medium Term Bond Index	22%	22%
	CRISIL Dynamic Gilt Index	50%	50%
CRISIL Dynamic Bond B-III Index	CRISIL AAA Long Term Bond Index	27%	27%
	CRISIL AAA Medium Term Bond Index	8%	8%
	CRISIL AA and AA+ Long Term Bond Index	13%	13%
	CRISIL AA and AA+ Medium Term Bond Index	42%	42%
	CRISIL Dynamic Gilt Index	10%	10%
CRISIL Dynamic Bond C-III Index	CRISIL AAA Long Term Bond Index	4%	5%
	CRISIL AAA Medium Term Bond Index	1%	1%



Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr 2023	Oct 2023
	CRISIL AA+ Long Term Bond Index	1%	1%
	CRISIL AA Long Term Bond Index	50%	49%
	CRISIL AA- Long Term Bond Index	24%	24%
	CRISIL A Medium to Long Term Bond Index	10%	10%
	CRISIL Dynamic Gilt Index	10%	10%
CRISIL Long Duration Debt A-III Index	CRISIL AAA Long Term Bond Index	51%	51%
	CRISIL Long Term Gilt Index	49%	49%
CRISIL Medium Duration Debt A-III Index	CRISIL AAA Long Term Bond Index	5%	5%
	CRISIL AAA Medium Term Bond Index	80%	80%
	CRISIL Short Term Gilt Index	15%	15%
CRISIL Medium Duration Debt B-III Index	CRISIL AAA Long Term Bond Index	3%	3%
	CRISIL AAA Medium Term Bond Index	41%	41%
	CRISIL AA and AA+ Long Term Bond Index	5%	5%
	CRISIL AA and AA+ Medium Term Bond Index	41%	41%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Medium Duration Debt C-III Index	CRISIL AAA Long Term Bond Index	1%	1%
	CRISIL AAA Medium Term Bond Index	5%	5%
	CRISIL AA and AA+ Long Term Bond Index	1%	1%
	CRISIL AA Medium Term Bond Index	33%	33%
	CRISIL AA+ Medium Term Bond Index	1%	1%
	CRISIL AA- Long Term Bond Index	9%	9%
	CRISIL AA- Medium Term Bond Index	30%	30%
	CRISIL A Medium To Long Term Bond Index	10%	10%
CRISIL Short Term Gilt Index	10%	10%	
CRISIL Medium to Long Duration Debt A-III Index	CRISIL AAA Long Term Bond Index	28%	28%
	CRISIL AAA Medium Term Bond Index	22%	22%
	CRISIL Medium Term Gilt Index	50%	50%
CRISIL Medium to Long Duration Debt B-III Index	CRISIL AAA Long Term Bond Index	27%	27%
	CRISIL AAA Medium Term Bond Index	8%	8%
	CRISIL AA and AA+ Long Term Bond Index	13%	13%
	CRISIL AA and AA+ Medium Term Bond Index	42%	42%
	CRISIL Medium Term Gilt Index	10%	10%
	CRISIL AAA Long Term Bond Index	4%	4%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr 2023	Oct 2023
CRISIL Medium to Long Duration Debt C-III Index	CRISIL AAA Medium Term Bond Index	1%	1%
	CRISIL AA+ Long Term Bond Index	1%	1%
	CRISIL AA Long Term Bond Index	50%	49%
	CRISIL AA- Long Term Bond Index	24%	24%
	CRISIL A Medium to Long Term Bond Index	10%	11%
	CRISIL Medium Term Gilt Index	10%	10%
CRISIL Composite AA Long Term Bond Index	CRISIL AA+ Long Term Bond Index	40%	54%
	CRISIL AA Long Term Bond Index	48%	44%
	CRISIL AA- Long Term Bond Index	12%	2%
CRISIL Composite AA Medium Term Bond Index	CRISIL AA+ Medium Term Bond Index	33%	67%
	CRISIL AA Medium Term Bond Index	46%	12%
	CRISIL AA- Medium Term Bond Index	21%	21%
CRISIL Composite AA Short Term Bond Index	CRISIL AA+ Short Term Bond Index	40%	49%
	CRISIL AA Short Term Bond Index	37%	38%
	CRISIL AA- Short Term Bond Index	23%	13%
CRISIL Dynamic Debt Index	CRISIL Dynamic Gilt Index	45%	45%
	CRISIL AAA Long Term Bond Index	24%	27%
	CRISIL AAA Medium Term Bond Index	13%	14%
	CRISIL AAA Short Term Bond Index	10%	5%
	CRISIL AA and AA+ Long Term Bond Index	3%	4%
	CRISIL AA and AA+ Medium Term Bond Index	2%	2%
CRISIL – Aggressive Credit Debt Term Index	CRISIL AA and AA+ Short Term Bond Index	3%	3%
	CRISIL AA and AA+ Medium Term Bond Index	25%	25%
	CRISIL AA and AA+ Short Term Bond Index	8%	8%
	CRISIL AA- Medium Term Bond Index	9%	9%
	CRISIL AA- Short Term Bond Index	8%	8%
	CRISIL A Short Term Bond Index	8%	8%
CRISIL Banking and PSU Debt A-II Index	CRISIL A Medium term Bond Index	42%	42%
	CRISIL AAA Short Term Bond Index	47.5%	47.5%
	CRISIL AAA Medium Term Bond Index	17.5%	17.5%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Apr 2023	Oct 2023
	CRISIL Medium To Long Term Banking Debt Index	5.0%	5.0%
	CRISIL upto 365 Day CD index-A	20.0%	20.0%
	CRISIL Short Term Gilt Index	10.0%	10.0%
CRISIL Corporate Debt A-II Index	CRISIL AAA Short Term Bond Index	75.0%	75.0%
	CRISIL Short Term Gilt Index	25.0%	25.0%
CRISIL Credit Risk Debt B-II Index	CRISIL AAA Short Term Bond Index	20.0%	20.0%
	CRISIL AAA Medium Term Bond Index	10.0%	10.0%
	CRISIL AA Short Term Bond Index	45.0%	45.0%
	CRISIL AA- Short Term Bond Index	5.0%	5.0%
	CRISIL AA Medium Term Bond Index	7.0%	7.0%
	CRISIL AA- Medium Term Bond Index	3.0%	3.0%
	CRISIL Short Term Gilt Index	10.0%	10.0%

*§ 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 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/CE 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 1<sup>st</sup> 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 and CE 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.
- In case less than 3 issuers form a part of the index, up to 3 securities (unique issuers) will be selected from outstanding corporate bond with the highest residual maturity within the bucket for the particular index, in such a way that there are total 3 securities in the index.
- 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 1<sup>st</sup> business day of every month

### Key Characteristics

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

### Methodology

- Trading pattern of government securities analysed during previous two months 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 2 consecutive months, the same will be considered if it appears in top n for the 3rd 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), Sovereign Green 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 1<sup>st</sup> business day of every month

### Key Characteristics

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

### Methodology

- 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), Sovereign Green 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 Debt 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
- Following are the 10 year Gilt Index criteria for the replacement of the on the run security with the new one :
  - 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

ISIN	Benchmark Security Name	Maturity	From	To
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
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	12-Apr-23
IN0020220151	7.26% GS 2033	06-Feb-2033	13-Apr-23	31-Aug-23

<b>ISIN</b>	<b>Benchmark Security Name</b>	<b>Maturity</b>	<b>From</b>	<b>To</b>
IN0020230085	7.18% GS 2033	14-Aug-33	01-Sep-23	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: 4<sup>th</sup> 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: 4<sup>th</sup> 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*

## 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
  - ❖  $R_i = \{(\text{Today's gross price of security } i + \text{Coupon cash flow received in security } i \text{ till date from the beginning of rebalancing period} + \text{redemption cash flow received in security } i \text{ till date from the beginning of rebalancing period}) / \text{Beginning of the rebalancing period Gross price of security } i\} - 1$
- **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
  - ❖  $R_i = \{(\text{Today's index value of sub index } i) / \text{Beginning of the period index values of sub index } i\} - 1$
- For CRISIL Liquid Debt Index
  - ❖ Redemption cash flow received in security  $i$  till date from the beginning of rebalancing period = (Today's index value of CRISIL Liquid Overnight Index / Index value of CRISIL Liquid Overnight Index on the date of cash flow) \* 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 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 polices
- 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 extant 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 Liquid Overnight Index and CRISIL Liquid Debt Index for debt market holidays are sent in advance i.e. on the working day before the debt market off. Eg. If 2<sup>nd</sup> Jan 2021 is a market off then index values are sent on 1<sup>st</sup> Jan 2021.

## Rebalancing Calendar

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

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

Risk-o-meter as on 31<sup>st</sup> March 2024

Sr. No.	Index Name	Riskometer Score	Riskometer
1	CRISIL 1 Year CD Index	2.10	Moderate
2	CRISIL 1 Year CP Index	3.17	Moderately 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	3.20	Moderately High
7	CRISIL 2 Month CP Index	3.03	Moderately High
8	CRISIL 3 Month CD Index	3.10	Moderately High
9	CRISIL 3 Month CP Index	2.40	Moderate
10	CRISIL 6 Month CD Index	3.50	Moderately High
11	CRISIL 6 Month CP Index	3.93	Moderately High
12	CRISIL 91 Day T-Bill Index	1.00	Low
13	CRISIL A Medium term Bond Index	6.90	Very High
14	CRISIL A Medium to Long Term Bond Index	7.01	Very High
15	CRISIL A Short Term Bond Index	6.37	Very High
16	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	3.47	Moderately High
17	CRISIL AA and AA+ Long Term Bond Index	3.74	Moderately High
18	CRISIL AA and AA+ Medium Term Bond Index	3.52	Moderately High
19	CRISIL AA and AA+ Short Term Bond Index	3.58	Moderately High
20	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3.31	Moderately High
21	CRISIL AA Long Term Bond Index	4.26	High
22	CRISIL AA- Long Term Bond Index	4.48	High
23	CRISIL AA Medium Term Bond Index	3.99	Moderately High
24	CRISIL AA- Medium Term Bond Index	4.95	High
25	CRISIL AA Short Term Bond Index	4.00	Moderately High
26	CRISIL AA- Short Term Bond Index	4.86	High
27	CRISIL AA+ Long Term Bond Index	3.43	Moderately High
28	CRISIL AA+ Medium Term Bond Index	3.30	Moderately High
29	CRISIL AA+ Short Term Bond Index	2.87	Moderate
30	CRISIL AAA 1 to 3 Year Short Term Bond Index	1.82	Low to Moderate
31	CRISIL AAA Long Term Bond Index	2.79	Moderate
32	CRISIL AAA Medium Term Bond Index	2.49	Moderate
33	CRISIL AAA Short Term Bond Index	1.85	Low to Moderate
34	CRISIL AAA up to 1 Year Short Term Bond Index	1.75	Low to Moderate
35	CRISIL Banking and PSU Debt Index	2.36	Moderate
36	CRISIL Composite AA Long Term Bond Index	3.81	Moderately High
37	CRISIL Composite AA Medium Term Bond Index	3.73	Moderately High
38	CRISIL Composite AA Short Term Bond Index	3.56	Moderately High
39	CRISIL Composite Bond Index	2.59	Moderate
40	CRISIL Composite CD Index	2.95	Moderate
41	CRISIL Composite CP Index	2.69	Moderate

Sr. No.	Index Name	Riskometer Score	Riskometer
42	CRISIL Composite Credit Risk Index	3.72	Moderately High
43	CRISIL Composite Gilt Index	2.67	Moderate
44	CRISIL Composite T-Bill Index	1.09	Low to Moderate
45	CRISIL Corporate Bond Composite Index	2.48	Moderate
46	CRISIL Dynamic Debt Index	2.72	Moderate
47	CRISIL Dynamic Gilt Index	2.67	Moderate
48	CRISIL FPI Index	2.73	Moderate
49	CRISIL Liquid Debt Index	1.14	Low to Moderate
50	CRISIL Long Term Corporate Bond Index	2.82	Moderate
51	CRISIL Long Term Debt Index	2.78	Moderate
52	CRISIL Long Term Gilt Index	2.65	Moderate
53	CRISIL Low Duration Debt Index	2.52	Moderate
54	CRISIL Medium Term Corporate Bond Index	2.62	Moderate
55	CRISIL Medium Term Credit Risk Index	3.68	Moderately High
56	CRISIL Medium Term Debt Index	2.57	Moderate
57	CRISIL Medium Term Gilt Index	2.67	Moderate
58	CRISIL Medium To Long Term Banking Debt Index	3.38	Moderately High
59	CRISIL Medium To Long Term Debt Index	2.74	Moderate
60	CRISIL Medium to Long Term PSU Debt Index	2.69	Moderate
61	CRISIL Money Market Index	2.37	Moderate
62	CRISIL Money Market Index-Insurance	1.96	Low to Moderate
63	CRISIL Overnight Index	1.00	Low
64	CRISIL Short Term Bond Index	2.45	Moderate
65	CRISIL Short Term Corporate Bond Index	2.11	Moderate
66	CRISIL Short Term Credit Risk Index	3.51	Moderately High
67	CRISIL Short Term Gilt Index	2.00	Low to Moderate
68	CRISIL Short Term PSU Debt Index	1.67	Low to Moderate
69	CRISIL Ultra Short Term Debt Index	2.57	Moderate
70	CRISIL Up to 91-Day CD Index	1.13	Low to Moderate
71	CRISIL Up to 91-Day CP Index	1.28	Low to Moderate
72	CRISIL upto 91 Day CP Index-A	1.03	Low to Moderate
73	CRISIL upto 91 Day CD Index-A	0.98	Low
74	CRISIL upto 91 Day CD Index-B	1.44	Low to Moderate
75	CRISIL upto 91 Day CP Index-B	1.52	Low to Moderate
76	CRISIL upto 365 Day CD index-A	1.40	Low to Moderate
77	CRISIL upto 365 Day CP Index-A	1.38	Low to Moderate
78	CRISIL upto 365 Day CD index-B	2.29	Moderate
79	CRISIL upto 365 Day CP Index-B	2.07	Moderate
80	CRISIL upto 365 Day CD Index-C	3.37	Moderately High
81	CRISIL upto 365 Day CP Index-C	2.74	Moderate
82	CRISIL Short Term Banking Debt Index	1.87	Low to Moderate
83	CRISIL 1 Month CD Index	2.71	Moderate
84	CRISIL 1 Month CP Index	3.70	Moderately High

Sr. No.	Index Name	Riskometer Score	Riskometer
85	CRISIL 10 Year SDL Index	2.65	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	0.34	Low
89	CRISIL Equity Savings Index	3.07	Moderately High
90	CRISIL Hybrid 35+65 - Aggressive Index	5.30	Very High
91	CRISIL Hybrid 85+15 - Conservative Index	3.21	Moderately High
92	CRISIL Short Term Debt Hybrid 60+40 Index	4.17	High
93	CRISIL Short Term Debt Hybrid 75+25 Index	3.53	Moderately High
94	CRISIL Hybrid 50+50 - Moderate Index	4.67	High
95	CRISIL Hybrid 65+35 - Conservative Index	4.05	High
96	CRISIL Hybrid 25+75 - Aggressive Index	5.72	Very High
97	CRISIL Hybrid 75+25 - Conservative Index	3.63	Moderately High
98	CRISIL Liquid Debt A-I Index	1.01	Low to Moderate
99	CRISIL Liquid Debt B-I Index	1.19	Low to Moderate
100	CRISIL Low Duration Debt A-I Index	1.54	Low to Moderate
101	CRISIL Low Duration Debt B-I Index	2.05	Moderate
102	CRISIL Low Duration Debt C-I Index	2.77	Moderate
103	CRISIL Short Duration Debt A-II Index	1.96	Low to Moderate
104	CRISIL Short Duration Debt B-II Index	2.67	Moderate
105	CRISIL Short Duration Debt C-II Index	4.76	High
106	CRISIL Medium Duration Debt A-III Index	2.43	Moderate
107	CRISIL Medium Duration Debt B-III Index	2.94	Moderate
108	CRISIL Medium Duration Debt C-III Index	4.33	High
109	CRISIL Medium to Long Duration Debt A-III Index	2.66	Moderate
110	CRISIL Medium to Long Duration Debt B-III Index	3.18	Moderately High
111	CRISIL Medium to Long Duration Debt C-III Index	4.35	High
112	CRISIL Long Duration Debt A-III Index	2.72	Moderate
113	CRISIL Credit Risk Debt C-II Index	4.33	High
114	CRISIL Credit Risk Debt C-III Index	4.40	High
115	CRISIL Corporate Bond B-II Index	2.66	Moderate
116	CRISIL Corporate Bond B-III Index	3.11	Moderately High
117	CRISIL Dynamic Bond A-III Index	2.66	Moderate
118	CRISIL Dynamic Bond B-III Index	3.18	Moderately High
119	CRISIL Dynamic Bond C-III Index	4.33	High
120	CRISIL Money Market A-I Index	1.29	Low to Moderate
121	CRISIL Money Market B-I Index	1.62	Low to Moderate
122	CRISIL Money Market C-I Index	2.51	Moderate
123	CRISIL Ultra Short Duration Debt A-I Index	1.47	Low to Moderate
124	CRISIL Ultra Short Duration Debt B-I Index	1.97	Low to Moderate
125	CRISIL Ultra Short Duration Debt C-I Index	2.68	Moderate
126	CRISIL – Aggressive Credit Debt Term Index	5.41	Very High
127	CRISIL Banking and PSU Debt A-II Index	1.96	Low to Moderate

Sr. No.	Index Name	Riskometer Score	Riskometer
128	CRISIL Corporate Debt A-II Index	1.89	Low to Moderate
129	CRISIL Credit Risk Debt B-II Index	3.29	Moderately High
1	CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	1.33	Low to Moderate
2	CRISIL IBX SDL Index - May 2027	2.00	Low to Moderate
3	CRISIL IBX 50:50 PSU + SDL Index - October 2025	1.67	Low to Moderate
4	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	2.33	Moderate
5	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	1.33	Low to Moderate
6	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	2.00	Low to Moderate
7	CRISIL-IBX Gilt Index - June 2027	2.00	Low to Moderate
8	CRISIL-IBX Gilt Index - April 2028	2.33	Moderate
9	CRISIL IBX Gilt Index - April 2026	1.67	Low to Moderate
10	CRISIL IBX Gilt Index - April 2029	2.33	Moderate
11	CRISIL IBX SDL Index - September 2027	2.00	Low to Moderate
12	CRISIL IBX Gilt Index - June 2036	2.67	Moderate
13	CRISIL IBX Gilt Index - April 2033	2.67	Moderate
14	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	2.67	Moderate
15	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	2.00	Low to Moderate
16	CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	2.00	Low to Moderate
17	CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	2.33	Moderate
18	CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	2.33	Moderate
19	CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	2.67	Moderate
20	CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	1.67	Low to Moderate
21	CRISIL-IBX SDL Index - April 2033	2.67	Moderate
22	CRISIL-IBX SDL Index - June 2027	2.00	Low to Moderate
23	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	2.33	Moderate
24	CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	2.67	Moderate
25	CRISIL Select AAA Corporate Bond Fund Index	1.78	Low to Moderate
26	CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	2.00	Low to Moderate
27	CRISIL-IBX Gilt Index - April 2032	2.67	Moderate
28	CRISIL-IBX AAA Index - March 2024	1.00	Low
29	CRISIL-IBX SDL Index - June 2032	2.67	Moderate
30	CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	2.00	Low to Moderate
31	CRISIL-IBX SDL Index - September 2028	2.33	Moderate
32	CRISIL-IBX SDL Index - June 2034	2.67	Moderate





## List of CRISIL Indices – Objectives and Inception Dates

Sr. No.	Index	Objective	Inception date
1	CRISIL Composite Bond 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 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 Debt 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
17	CRISIL Liquid Debt A-I 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
18	CRISIL Liquid Debt B-I 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 A-I 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 B-I 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 C-I 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 Debt A-I 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 Debt B-I 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 Debt C-I 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 Debt A-I 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 Debt B-I 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 Debt C-I 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 Debt A-II 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 Debt B-II 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 Debt C-II 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 Debt A-III 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 Debt B-III 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 Debt C-III 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 Debt A-III 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
35	CRISIL Medium to Long Duration Debt B-III 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 Debt C-III 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 Debt A-III 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 Debt C-II 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 Debt C-III 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 B-II 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 B-III 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 A-III 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 B-III 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 C-III 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
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
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
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	31-Mar-02

		corporate bonds with residual maturity up to three years	
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
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
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 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 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 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 Index (85%)	31-Mar-02

80	CRISIL Short Term Debt Hybrid 60+40 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 Index (60%).	31-Mar-02
81	CRISIL Short Term Debt Hybrid 75+25 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 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 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 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 Debt 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 Index (30%).	31-Jan-12
86	CRISIL Liquid Overnight 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
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/- 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/- 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
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
120	CRISIL Composite Bond Dollar Index	To track the performance of CRISIL Composite Bond Index (CRISIL Compbex) converted in USD denomination	31-Mar-02
121	CRISIL Short Term Bond Dollar Index	To track the performance of CRISIL Short Term Bond Index (CRISIL Stbex) converted in USD denomination	31-Mar-02
122	CRISIL Liquid Debt Dollar Index	To track the performance of Crisil Liquid Debt 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
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

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
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
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
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
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
144	CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	To track the performance of AAA CPSE and SDL securities maturing between 01 November 2024 to 30 April 2025	4-Jan-22
145	CRISIL IBX SDL Index - May 2027	To track the performance of SDL securities maturing between 01 December 2026 to 31 May 2027	24-Jan-22
146	CRISIL IBX 50:50 PSU + SDL Index - October 2025	To track the performance of AAA PSU and SDL securities maturing between 01 May 2025 to 31 October 2025	1-Mar-22

147	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	To track the performance of Gilt and SDL securities maturing between 01 May 2027 to 30 April 2028	10-Mar-22
148	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	To track the performance of SDL and AAA PSU securities maturing between 01 November 2024 to 30 April 2025	24-Mar-22
149	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	To track the performance of SDL and AAA PSU securities maturing between 01 May 2026 to 30 April 2027	24-Mar-22
150	CRISIL IBX AAA Index - June 2023	To track the performance of AAA issuers maturing between 01 January 2023 to 30 June 2023	8-Feb-22
151	CRISIL-IBX Gilt Index - June 2027	To measure the performance of portfolio predominantly invested in G-Sec maturing between 01 January 2027 to 30 June 2027	28-Feb-21
152	CRISIL-IBX Gilt Index - April 2028	To measure the performance of portfolio predominantly invested in G-Sec maturing between 06 September 2027 and 05 April 2028	28-Feb-21
153	CRISIL IBX Gilt Index - April 2029	To track the performance of gilt issuers with total amount outstanding greater than Rs. 5,000 crores maturing between 21st April 2028 to 20th April 2029	16-Sep-22
154	CRISIL IBX Gilt Index - June 2036	To track the performance of gilt issuers with total amount outstanding greater than Rs. 5,000 crores maturing between 1st July 2035 to 30th June 2036	16-Sep-22
155	CRISIL IBX Gilt Index - April 2026	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	22-Sep-22
156	CRISIL IBX Gilt Index - April 2033	To track the performance of gilt issuers maturing between 1st May 2032 to 29th April 2033	23-Sep-22
157	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	To track the performance of Gilt and SDL securities maturing between 01 May 2036 to 29 April 2037	23-Sep-22
158	CRISIL IBX SDL Index - September 2027	To track the performance of SDL securities maturing between 01st April 2027 to 30th September 2027	16-Sep-22
159	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	To track the performance of Gilt and SDL securities maturing between 01 January 2027 to 30 June 2027	4-Oct-22
160	CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	To track the performance of large SDL and GILT securities maturing between 01 June 2026 to 30 November 2026	4-Nov-22
161	CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	To track the performance of large SDL and GILT securities maturing between 01 April 2027 to 30 September 2027	4-Nov-22
162	CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	To track the performance of Gilt and SDL securities maturing between 01 October 2027 to 28 September 2028	4-Nov-22
163	CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	To track the performance of large SDL and GILT securities maturing between 07 April 2031 to 05 April 2032	9-Nov-22

164	CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	To track the performance AAA PSU and SDL issuers maturing between 01 November 2025 to 30 April 2026	25-Nov-22
165	CRISIL-IBX SDL Index - April 2033	To track the performance of SDL securities maturing between 16 April 2032 to 15 April 2033	25-Nov-22
166	CRISIL-IBX SDL Index - June 2027	To track the performance of SDL securities maturing between 16 December 2026 to 15 June 2027	2-Dec-22
167	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	To track the performance of large SDL and GILT securities maturing between 01 January 2028 to 30 June 2028	2-Jan-23
168	CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	To track the performance of Gilt and SDL securities maturing between 26th April 2032 to 25th April 2033	10-Jan-23
169	CRISIL Select AAA Corporate Bond Fund Index	To track the performance of corporate bonds & sovereign bonds portfolio with corporate issuers shortlisted based on residual maturity bucket and rating stability criteria	19-Jan-23
170	CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	To track the performance of short term Gilt and SDL issuers in a fixed maturity bucket	25-Jan-23
171	CRISIL-IBX Gilt Index - April 2032	To track the performance of Gilt securities maturing between 1st May 2032 to 30th April 2032	25-Jan-23
172	CRISIL-IBX AAA Index - March 2024	To track the performance of AAA issuers maturing between 01 October 2023 to 30 March 2024	31-Jan-23
173	CRISIL-IBX SDL Index - June 2032	To track the performance of SDL securities maturing between 01st July 2031 to 30th June 2032	31-Jan-23
174	CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	To track the performance of large SDL and GILT securities maturing between 01 April 2027 to 30 September 2027	3-Feb-23
175	CRISIL-IBX SDL Index - September 2028	To track the performance of SDL securities maturing between 30th March 2028 to 29th September 2028	23-Mar-23
176	CRISIL – Aggressive Credit Debt Term 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

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