

# **CRISIL Indices**

Factsheet

**Feb 15, 2024**

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## Constituent Details –15 February 2024

The securities that would form a part of the indices with effect from 15 February 2024 are as follows:

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL Dynamic Gilt Index	1	IN0020230085	Central Government	14-Aug-33	7.18%	10.86%
CRISIL Dynamic Gilt Index	2	IN0020230077	Central Government	24-Jul-37	7.18%	9.12%
CRISIL Dynamic Gilt Index	3	IN0020230101	Central Government	23-Oct-28	7.37%	3.15%
CRISIL Dynamic Gilt Index	4	IN0020230135	Central Government	13-Nov-30	7.32%	2.31%
CRISIL Dynamic Gilt Index	5	IN0020220037	Central Government	20-Jun-27	7.38%	9.12%
CRISIL Dynamic Gilt Index	6	IN0020230010	Central Government	10-Apr-28	7.06%	7.13%
CRISIL Dynamic Gilt Index	7	IN0020230051	Central Government	19-Jun-53	7.30%	9.51%
CRISIL Dynamic Gilt Index	8	IN0020230044	Central Government	12-Jun-63	7.25%	12.33%
CRISIL Dynamic Gilt Index	9	IN0020220151	Central Government	6-Feb-33	7.26%	9.64%
CRISIL Dynamic Gilt Index	10	IN0020220011	Central Government	18-Apr-29	7.10%	10.19%
CRISIL Dynamic Gilt Index	11	IN0020210244	Central Government	17-Jan-32	6.54%	10.02%
CRISIL Dynamic Gilt Index	12	IN0020230036	Central Government	17-Apr-30	7.17%	6.62%
CRISIL Composite Gilt Index	1	IN0020230077	Central Government	24-Jul-37	7.18%	12.37%
CRISIL Composite Gilt Index	2	IN0020230051	Central Government	19-Jun-53	7.30%	12.90%
CRISIL Composite Gilt Index	3	IN0020230044	Central Government	12-Jun-63	7.25%	16.73%
CRISIL Composite Gilt Index	4	IN0020220151	Central Government	6-Feb-33	7.26%	11.83%
CRISIL Composite Gilt Index	5	IN0020230085	Central Government	14-Aug-33	7.18%	13.33%
CRISIL Composite Gilt Index	6	IN0020230135	Central Government	13-Nov-30	7.32%	2.84%
CRISIL Composite Gilt Index	7	IN0020230101	Central Government	23-Oct-28	7.37%	4.87%
CRISIL Composite Gilt Index	8	IN0020220037	Central Government	20-Jun-27	7.38%	14.11%
CRISIL Composite Gilt Index	9	IN0020230010	Central Government	10-Apr-28	7.06%	11.03%
CRISIL Long Term Gilt Index	1	IN0020230077	Central Government	24-Jul-37	7.18%	11.75%
CRISIL Long Term Gilt Index	2	IN0020230051	Central Government	19-Jun-53	7.30%	12.25%
CRISIL Long Term Gilt Index	3	IN0020230044	Central Government	12-Jun-63	7.25%	15.89%
CRISIL Long Term Gilt Index	4	IN0020220029	Central Government	#####	7.54%	12.33%
CRISIL Long Term Gilt Index	5	IN0020220102	Central Government	19-Dec-36	7.41%	12.42%
CRISIL Long Term Gilt Index	6	IN0020220086	Central Government	12-Sep-52	7.36%	13.33%
CRISIL Long Term Gilt Index	7	IN0020210194	Central Government	15-Dec-51	6.99%	12.15%
CRISIL Long Term Gilt Index	8	IN0020050012	Central Government	9-Sep-35	7.40%	9.87%
CRISIL Medium Term Gilt Index	1	IN0020230085	Central Government	14-Aug-33	7.18%	15.81%
CRISIL Medium Term Gilt Index	2	IN0020220151	Central Government	6-Feb-33	7.26%	14.04%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Medium Term Gilt Index	3	IN0020220011	Central Government	18-Apr-29	7.10%	14.84%
CRISIL Medium Term Gilt Index	4	IN0020210244	Central Government	17-Jan-32	6.54%	14.60%
CRISIL Medium Term Gilt Index	5	IN0020230036	Central Government	17-Apr-30	7.17%	9.64%
CRISIL Medium Term Gilt Index	6	IN0020220060	Central Government	22-Aug-32	7.26%	13.85%
CRISIL Medium Term Gilt Index	7	IN0020210095	Central Government	12-Jul-31	6.10%	13.86%
CRISIL Medium Term Gilt Index	8	IN0020230135	Central Government	13-Nov-30	7.32%	3.37%
CRISIL Short Term Gilt Index	1	IN0020230101	Central Government	23-Oct-28	7.37%	6.04%
CRISIL Short Term Gilt Index	2	IN0020220037	Central Government	20-Jun-27	7.38%	17.51%
CRISIL Short Term Gilt Index	3	IN0020230010	Central Government	10-Apr-28	7.06%	13.69%
CRISIL Short Term Gilt Index	4	IN0020210012	Central Government	12-Apr-26	5.63%	18.43%
CRISIL Short Term Gilt Index	5	IN0020230028	Central Government	17-Apr-26	6.99%	6.91%
CRISIL Short Term Gilt Index	6	IN0020210186	Central Government	15-Nov-26	5.74%	8.44%
CRISIL Short Term Gilt Index	7	IN0020200112	Central Government	15-Jun-25	5.22%	14.55%
CRISIL Short Term Gilt Index	8	IN0020150093	Central Government	11-Jan-26	7.59%	14.42%
CRISIL Broad Based Gilt Index	1	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	0.54%
CRISIL Broad Based Gilt Index	2	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	0.58%
CRISIL Broad Based Gilt Index	3	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	0.68%
CRISIL Broad Based Gilt Index	4	IN0020190396	06.18% CGL 2024	4-Nov-24	6.18%	0.82%
CRISIL Broad Based Gilt Index	5	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	0.81%
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.	#####	7.72%	0.80%
CRISIL Broad Based Gilt Index	8	IN0020200112	05.22% CGL 2025	15-Jun-25	5.22%	1.22%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL Broad Based Gilt Index	9	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	0.84%
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	9-Nov-25	5.15%	1.21%
CRISIL Broad Based Gilt Index	12	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	1.21%
CRISIL Broad Based Gilt Index	13	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	0.62%
CRISIL Broad Based Gilt Index	14	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	1.55%
CRISIL Broad Based Gilt Index	15	IN0020230028	06.99% CGL 2026	17-Apr-26	6.99%	0.58%
CRISIL Broad Based Gilt Index	16	IN0020120039	08.33% CGL 2026	9-Jul-26	8.33%	0.89%
CRISIL Broad Based Gilt Index	17	IN0020160035	06.97% CGL 2026	6-Sep-26	6.97%	0.93%
CRISIL Broad Based Gilt Index	18	IN0020010081	10.18% CGL 2026	11-Sep-26	#####	0.16%
CRISIL Broad Based Gilt Index	19	IN0020230119	07.33% CGL 2026	30-Oct-26	7.33%	0.25%
CRISIL Broad Based Gilt Index	20	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	0.71%
CRISIL Broad Based Gilt Index	21	IN0020140060	08.15% CGL 2026 - New 12 Year Govt.Stock	24-Nov-26	8.15%	0.85%
CRISIL Broad Based Gilt Index	22	IN0020060078	08.24% CGL 2027	15-Feb-27	8.24%	1.12%
CRISIL Broad Based Gilt Index	23	IN0020170026	06.79% CGL 2027	#####	6.79%	1.25%
CRISIL Broad Based Gilt Index	24	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	1.47%
CRISIL Broad Based Gilt Index	25	IN0020070036	08.26% CGL 2027	2-Aug-27	8.26%	1.01%
CRISIL Broad Based Gilt Index	26	IN0020070069	08.28% CGL 2027	21-Sep-27	8.28%	0.95%
CRISIL Broad Based Gilt Index	27	IN0020020247	06.01% CGL 2028	#####	6.01%	0.16%
CRISIL Broad Based Gilt Index	28	IN0020170174	07.17% CGL 2028	8-Jan-28	7.17%	1.20%
CRISIL Broad Based Gilt Index	29	IN0020230010	07.06% CGL 2028	10-Apr-28	7.06%	1.15%
CRISIL Broad Based Gilt Index	30	IN0020140011	08.60% CGL 2028 - New 14 Year Bond.	2-Jun-28	8.60%	1.10%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL Broad Based Gilt Index	31	IN0020030022	06.13% CGL 2028	4-Jun-28	6.13%	0.11%
CRISIL Broad Based Gilt Index	32	IN0020230101	07.37% CGL 2028	23-Oct-28	7.37%	0.51%
CRISIL Broad Based Gilt Index	33	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	#####	7.59%	1.38%
CRISIL Broad Based Gilt Index	34	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	1.35%
CRISIL Broad Based Gilt Index	35	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	1.64%
CRISIL Broad Based Gilt Index	36	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	1.19%
CRISIL Broad Based Gilt Index	37	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	1.24%
CRISIL Broad Based Gilt Index	38	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	#####	7.88%	1.33%
CRISIL Broad Based Gilt Index	39	IN0020230036	07.17% CGL 2030	17-Apr-30	7.17%	1.07%
CRISIL Broad Based Gilt Index	40	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	1.05%
CRISIL Broad Based Gilt Index	41	IN0020200070	05.79% CGL 2030	#####	5.79%	1.16%
CRISIL Broad Based Gilt Index	42	IN0020200153	05.77% CGL 2030	3-Aug-30	5.77%	1.27%
CRISIL Broad Based Gilt Index	43	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	0.66%
CRISIL Broad Based Gilt Index	44	IN0020230135	07.32% CGL 2030	13-Nov-30	7.32%	0.37%
CRISIL Broad Based Gilt Index	45	IN0020200294	05.85% CGL 2030	1-Dec-30	5.85%	1.25%
CRISIL Broad Based Gilt Index	46	IN0020110055	08.97% CGL 2030	5-Dec-30	8.97%	0.97%
CRISIL Broad Based Gilt Index	47	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	1.53%
CRISIL Broad Based Gilt Index	48	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	1.17%
CRISIL Broad Based Gilt Index	49	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	1.62%
CRISIL Broad Based Gilt Index	50	IN0020060086	08.28% CGL 2032	15-Feb-32	8.28%	1.28%
CRISIL Broad Based Gilt Index	51	IN0020070044	08.32% CGL 2032	2-Aug-32	8.32%	1.09%
CRISIL Broad Based Gilt Index	52	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	1.53%

Index	Sr .No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	53	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	1.48%
CRISIL Broad Based Gilt Index	54	IN0020220151	07.26% CGL 2033	6-Feb-33	7.26%	1.55%
CRISIL Broad Based Gilt Index	55	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	1.38%
CRISIL Broad Based Gilt Index	56	IN0020230085	07.18% CGL 2033	14-Aug-33	7.18%	1.75%
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	5-Dec-33	6.57%	0.99%
CRISIL Broad Based Gilt Index	59	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	1.08%
CRISIL Broad Based Gilt Index	60	IN0020200096	06.19% CGL 2034	16-Sep-34	6.19%	1.33%
CRISIL Broad Based Gilt Index	61	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	1.13%
CRISIL Broad Based Gilt Index	62	IN0020200245	6.22% CGL 2035	#####	6.22%	1.18%
CRISIL Broad Based Gilt Index	63	IN0020210020	06.64% CGL 2035	16-Jun-35	6.64%	1.52%
CRISIL Broad Based Gilt Index	64	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	1.24%
CRISIL Broad Based Gilt Index	65	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	1.59%
CRISIL Broad Based Gilt Index	66	IN0020220029	07.54% CGL 2036	#####	7.54%	1.54%
CRISIL Broad Based Gilt Index	67	IN0020060045	08.33% CGL 2036	7-Jun-36	8.33%	0.90%
CRISIL Broad Based Gilt Index	68	IN0020220102	07.41% CGL 2036	19-Dec-36	7.41%	1.55%
CRISIL Broad Based Gilt Index	69	IN0020230077	07.18% CGL 2037	24-Jul-37	7.18%	1.47%
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%	0.40%
CRISIL Broad Based Gilt Index	72	IN0020100031	08.30% CGL 2040	2-Jul-40	8.30%	0.96%
CRISIL Broad Based Gilt Index	73	IN0020110063	08.83% CGL 2041	12-Dec-41	8.83%	0.95%
CRISIL Broad Based Gilt Index	74	IN0020120062	08.30% CGL 2042	31-Dec-42	8.30%	1.10%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	75	IN0020190040	07.69% CGL 2043	17-Jun-43	7.69%	0.40%
CRISIL Broad Based Gilt Index	76	IN0020130079	09.23% CGL 2043 - New 30 Year Bond.	23-Dec-43	9.23%	0.82%
CRISIL Broad Based Gilt Index	77	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	1-Dec-44	8.17%	1.01%
CRISIL Broad Based Gilt Index	78	IN0020150044	08.13% CGL 2045	22-Jun-45	8.13%	1.02%
CRISIL Broad Based Gilt Index	79	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	1.05%
CRISIL Broad Based Gilt Index	80	IN0020190032	07.72% CGL 2049	15-Jun-49	7.72%	0.88%
CRISIL Broad Based Gilt Index	81	IN0020200054	07.16% CGL 2050	20-Sep-50	7.16%	1.03%
CRISIL Broad Based Gilt Index	82	IN0020200252	6.67% CGL 2050	17-Dec-50	6.67%	1.55%
CRISIL Broad Based Gilt Index	83	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	0.59%
CRISIL Broad Based Gilt Index	84	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	1.52%
CRISIL Broad Based Gilt Index	85	IN0020220086	07.36% CGL 2052	12-Sep-52	7.36%	1.67%
CRISIL Broad Based Gilt Index	86	IN0020230051	07.30% CGL 2053	19-Jun-53	7.30%	1.53%
CRISIL Broad Based Gilt Index	87	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	1.05%
CRISIL Broad Based Gilt Index	88	IN0020190057	07.63% CGL 2059	17-Jun-59	7.63%	0.86%
CRISIL Broad Based Gilt Index	89	IN0020200039	07.19% CGL 2060	15-Sep-60	7.19%	1.02%
CRISIL Broad Based Gilt Index	90	IN0020200187	06.80% CGL 2060	15-Dec-60	6.80%	1.08%
CRISIL Broad Based Gilt Index	91	IN0020200401	06.76% CGL 2061	22-Feb-61	6.76%	1.54%
CRISIL Broad Based Gilt Index	92	IN0020210202	06.95% CGL 2061	16-Dec-61	6.95%	1.55%
CRISIL Broad Based Gilt Index	93	IN0020220094	07.40% CGL 2062	19-Sep-62	7.40%	1.62%
CRISIL Broad Based Gilt Index	94	IN0020230044	07.25% CGL 2063	12-Jun-63	7.25%	1.99%
CRISIL Broad Based Gilt Index	95	IN0020230127	07.46% CGL 2073	6-Nov-73	7.46%	0.21%



Index	Sr .No	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL Broad Based Long Term Gilt Index	1	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	2.57%
CRISIL Broad Based Long Term Gilt Index	2	IN0020200096	06.19% CGL 2034	16-Sep-34	6.19%	3.17%
CRISIL Broad Based Long Term Gilt Index	3	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	2.68%
CRISIL Broad Based Long Term Gilt Index	4	IN0020200245	6.22% CGL 2035	#####	6.22%	2.80%
CRISIL Broad Based Long Term Gilt Index	5	IN0020210020	06.64% CGL 2035	16-Jun-35	6.64%	3.61%
CRISIL Broad Based Long Term Gilt Index	6	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	2.94%
CRISIL Broad Based Long Term Gilt Index	7	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	3.78%
CRISIL Broad Based Long Term Gilt Index	8	IN0020220029	07.54% CGL 2036	#####	7.54%	3.67%
CRISIL Broad Based Long Term Gilt Index	9	IN0020060045	08.33% CGL 2036	7-Jun-36	8.33%	2.13%
CRISIL Broad Based Long Term Gilt Index	10	IN0020220102	07.41% CGL 2036	19-Dec-36	7.41%	3.69%
CRISIL Broad Based Long Term Gilt Index	11	IN0020230077	07.18% CGL 2037	24-Jul-37	7.18%	3.50%
CRISIL Broad Based Long Term Gilt Index	12	IN0020080050	06.83% CGL 2039	19-Jan-39	6.83%	0.32%
CRISIL Broad Based Long Term Gilt Index	13	IN0020190024	07.62% CGL 2039	15-Sep-39	7.62%	0.94%
CRISIL Broad Based Long Term Gilt Index	14	IN0020100031	08.30% CGL 2040	2-Jul-40	8.30%	2.29%
CRISIL Broad Based Long Term Gilt Index	15	IN0020110063	08.83% CGL 2041	12-Dec-41	8.83%	2.26%
CRISIL Broad Based Long Term Gilt Index	16	IN0020120062	08.30% CGL 2042	31-Dec-42	8.30%	2.60%
CRISIL Broad Based Long Term Gilt Index	17	IN0020190040	07.69% CGL 2043	17-Jun-43	7.69%	0.94%
CRISIL Broad Based Long Term Gilt Index	18	IN0020130079	09.23% CGL 2043 - New 30 Year Bond.	23-Dec-43	9.23%	1.96%
CRISIL Broad Based Long Term Gilt Index	19	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	1-Dec-44	8.17%	2.41%
CRISIL Broad Based Long Term Gilt Index	20	IN0020150044	08.13% CGL 2045	22-Jun-45	8.13%	2.41%
CRISIL Broad Based Long Term Gilt Index	21	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	2.50%
CRISIL Broad Based Long Term Gilt Index	22	IN0020190032	07.72% CGL 2049	15-Jun-49	7.72%	2.08%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Long Term Gilt Index	23	IN0020200054	07.16% CGL 2050	20-Sep-50	7.16%	2.46%
CRISIL Broad Based Long Term Gilt Index	24	IN0020200252	6.67% CGL 2050	17-Dec-50	6.67%	3.67%
CRISIL Broad Based Long Term Gilt Index	25	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	1.41%
CRISIL Broad Based Long Term Gilt Index	26	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	3.62%
CRISIL Broad Based Long Term Gilt Index	27	IN0020220086	07.36% CGL 2052	12-Sep-52	7.36%	3.97%
CRISIL Broad Based Long Term Gilt Index	28	IN0020230051	07.30% CGL 2053	19-Jun-53	7.30%	3.65%
CRISIL Broad Based Long Term Gilt Index	29	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	2.49%
CRISIL Broad Based Long Term Gilt Index	30	IN0020190057	07.63% CGL 2059	17-Jun-59	7.63%	2.06%
CRISIL Broad Based Long Term Gilt Index	31	IN0020200039	07.19% CGL 2060	15-Sep-60	7.19%	2.42%
CRISIL Broad Based Long Term Gilt Index	32	IN0020200187	06.80% CGL 2060	15-Dec-60	6.80%	2.57%
CRISIL Broad Based Long Term Gilt Index	33	IN0020200401	06.76% CGL 2061	22-Feb-61	6.76%	3.66%
CRISIL Broad Based Long Term Gilt Index	34	IN0020210202	06.95% CGL 2061	16-Dec-61	6.95%	3.68%
CRISIL Broad Based Long Term Gilt Index	35	IN0020220094	07.40% CGL 2062	19-Sep-62	7.40%	3.86%
CRISIL Broad Based Long Term Gilt Index	36	IN0020230044	07.25% CGL 2063	12-Jun-63	7.25%	4.73%
CRISIL Broad Based Long Term Gilt Index	37	IN0020230127	07.46% CGL 2073	6-Nov-73	7.46%	0.49%
CRISIL Broad Based Medium Term Gilt Index	1	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	#####	7.59%	4.44%
CRISIL Broad Based Medium Term Gilt Index	2	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	5.30%
CRISIL Broad Based Medium Term Gilt Index	3	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	3.84%
CRISIL Broad Based Medium Term Gilt Index	4	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	4.00%
CRISIL Broad Based Medium Term Gilt Index	5	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	#####	7.88%	4.30%
CRISIL Broad Based Medium Term Gilt Index	6	IN0020230036	07.17% CGL 2030	17-Apr-30	7.17%	3.44%
CRISIL Broad Based Medium Term Gilt Index	7	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	3.37%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Medium Term Gilt Index	8	IN0020200070	05.79% CGL 2030	#####	5.79%	3.73%
CRISIL Broad Based Medium Term Gilt Index	9	IN0020200153	05.77% CGL 2030	3-Aug-30	5.77%	4.11%
CRISIL Broad Based Medium Term Gilt Index	10	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	2.13%
CRISIL Broad Based Medium Term Gilt Index	11	IN0020230135	07.32% CGL 2030	13-Nov-30	7.32%	1.20%
CRISIL Broad Based Medium Term Gilt Index	12	IN0020200294	05.85% CGL 2030	1-Dec-30	5.85%	4.04%
CRISIL Broad Based Medium Term Gilt Index	13	IN0020110055	08.97% CGL 2030	5-Dec-30	8.97%	3.13%
CRISIL Broad Based Medium Term Gilt Index	14	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	4.95%
CRISIL Broad Based Medium Term Gilt Index	15	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	3.78%
CRISIL Broad Based Medium Term Gilt Index	16	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	5.21%
CRISIL Broad Based Medium Term Gilt Index	17	IN0020060086	08.28% CGL 2032 (Recaptalised Bond)	15-Feb-32	8.28%	4.13%
CRISIL Broad Based Medium Term Gilt Index	18	IN0020070044	08.28% CGL 2032	2-Aug-32	8.32%	3.50%
CRISIL Broad Based Medium Term Gilt Index	19	IN0020220060	08.32% CGL 2032	22-Aug-32	7.26%	4.94%
CRISIL Broad Based Medium Term Gilt Index	20	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	4.77%
CRISIL Broad Based Medium Term Gilt Index	21	IN0020220151	07.26% CGL 2033	6-Feb-33	7.26%	5.01%
CRISIL Broad Based Medium Term Gilt Index	22	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	4.46%
CRISIL Broad Based Medium Term Gilt Index	23	IN0020230085	07.18% CGL 2033	14-Aug-33	7.18%	5.64%
CRISIL Broad Based Medium Term Gilt Index	24	IN0020140052	08.24% CGL 2033 (New 19 year bond)	10-Nov-33	8.24%	3.39%
CRISIL Broad Based Medium Term Gilt Index	25	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	3.20%
CRISIL Broad Based Short Term Gilt Index	1	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	1.99%
CRISIL Broad Based Short Term Gilt Index	2	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	2.16%
CRISIL Broad Based Short Term Gilt Index	3	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	2.51%
CRISIL Broad Based Short Term Gilt Index	4	IN0020190396	06.18% CGL 2024	4-Nov-24	6.18%	3.06%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Short Term Gilt Index	5	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	3.00%
CRISIL Broad Based Short Term Gilt Index	6	IN0020220128	06.89% CGL 2025	16-Jan-25	6.89%	0.46%
CRISIL Broad Based Short Term Gilt Index	7	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	#####	7.72%	2.96%
CRISIL Broad Based Short Term Gilt Index	8	IN0020200112	05.22% CGL 2025	15-Jun-25	5.22%	4.54%
CRISIL Broad Based Short Term Gilt Index	9	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	3.11%
CRISIL Broad Based Short Term Gilt Index	10	IN0020030071	05.97% CGL 2025	25-Sep-25	5.97%	0.64%
CRISIL Broad Based Short Term Gilt Index	11	IN0020200278	05.15% CGL 2025	9-Nov-25	5.15%	4.48%
CRISIL Broad Based Short Term Gilt Index	12	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	4.50%
CRISIL Broad Based Short Term Gilt Index	13	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	2.32%
CRISIL Broad Based Short Term Gilt Index	14	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	5.75%
CRISIL Broad Based Short Term Gilt Index	15	IN0020230028	06.99% CGL 2026	17-Apr-26	6.99%	2.16%
CRISIL Broad Based Short Term Gilt Index	16	IN0020120039	08.33% CGL 2026	9-Jul-26	8.33%	3.31%
CRISIL Broad Based Short Term Gilt Index	17	IN0020160035	06.97% CGL 2026	6-Sep-26	6.97%	3.45%
CRISIL Broad Based Short Term Gilt Index	18	IN0020010081	10.18% CGL 2026	11-Sep-26	#####	0.58%
CRISIL Broad Based Short Term Gilt Index	19	IN0020230119	07.33% CGL 2026	30-Oct-26	7.33%	0.92%
CRISIL Broad Based Short Term Gilt Index	20	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	2.63%
CRISIL Broad Based Short Term Gilt Index	21	IN0020140060	08.15% CGL 2026 - New 12 Year Govt.Stock	24-Nov-26	8.15%	3.15%
CRISIL Broad Based Short Term Gilt Index	22	IN0020060078	08.24% CGL 2027	15-Feb-27	8.24%	4.17%
CRISIL Broad Based Short Term Gilt Index	23	IN0020170026	06.79% CGL 2027	#####	6.79%	4.66%
CRISIL Broad Based Short Term Gilt Index	24	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	5.46%
CRISIL Broad Based Short Term Gilt Index	25	IN0020070036	08.26% CGL 2027	2-Aug-27	8.26%	3.76%
CRISIL Broad Based Short Term Gilt Index	26	IN0020070069	08.28% CGL 2027	21-Sep-27	8.28%	3.54%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Short Term Gilt Index	27	IN0020020247	06.01% CGL 2028	#####	6.01%	0.58%
CRISIL Broad Based Short Term Gilt Index	28	IN0020170174	07.17% CGL 2028	8-Jan-28	7.17%	4.45%
CRISIL Broad Based Short Term Gilt Index	29	IN0020230010	07.06% CGL 2028	10-Apr-28	7.06%	4.27%
CRISIL Broad Based Short Term Gilt Index	30	IN0020140011	08.60% CGL 2028 - New 14 Year Bond.	2-Jun-28	8.60%	4.09%
CRISIL Broad Based Short Term Gilt Index	31	IN0020030022	06.13% CGL 2028	4-Jun-28	6.13%	0.42%
CRISIL Broad Based Short Term Gilt Index	32	IN0020230101	07.37% CGL 2028	23-Oct-28	7.37%	1.89%
CRISIL Broad Based Short Term Gilt Index	33	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	5.03%
CRISIL 10 Year Gilt Index	1	IN0020230085	07.18% CGL 2033	14-Aug-33	7.18%	#####
CRISIL A Medium To Long Term Bond Index	1	INE428Q08073	Suryoday Small Finance Bank Ltd.	7-Apr-27	#####	10.00%
CRISIL A Medium To Long Term Bond Index	2	INE760I07086	Meghalaya Energy Corporation Ltd.	1-Apr-33	#####	10.00%
CRISIL A Medium To Long Term Bond Index	3	INE00MX08052	Svatantra Microfin Pvt. Ltd.	30-Nov-27	#####	10.00%
CRISIL A Medium To Long Term Bond Index	4	INE808K08079	Arohan Financial Services Ltd.	30-Jun-27	#####	10.00%
CRISIL A Medium To Long Term Bond Index	5	INE540P07517	U. P. Power Corporation Ltd.	#####	9.95%	9.49%
CRISIL A Medium To Long Term Bond Index	6	INE889K08038	Ascend Telecom Infrastructure Pvt. Ltd.	11-Jun-28	#####	10.00%
CRISIL A Medium To Long Term Bond Index	7	INE519Q08194	Fincare Small Finance Bank Ltd.	23-Feb-29	#####	9.11%
CRISIL A Medium To Long Term Bond Index	8	INE818W08099	ESAF Small Finance Bank Ltd.	4-May-29	#####	10.00%
CRISIL A Medium To Long Term Bond Index	9	INE348L08108	MAS Financial Services Ltd.	8-Jul-29	#####	3.80%
CRISIL A Medium To Long Term Bond Index	10	INE612U08041	Electronica Finance Ltd.	28-Jun-29	#####	7.59%
CRISIL A Medium To Long Term Bond Index	11	INE515Q08242	Annapurna Finance Pvt. Ltd.	7-Sep-29	#####	10.00%
CRISIL A Short Term Bond Index	1	INE139R07407	Fusion Micro Finance Ltd.	#####	#####	1.22%
CRISIL A Short Term Bond Index	2	INE010A08131	Prism Johnson Ltd.	26-Aug-24	8.20%	2.34%
CRISIL A Short Term Bond Index	3	INE00MX07112	Svatantra Microfin Pvt. Ltd.	29-Sep-24	#####	1.70%
CRISIL A Short Term Bond Index	4	INE894V07052	Belrise Industries Ltd.	23-Dec-24	9.50%	1.22%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL A Short Term Bond Index	5	INE04VS07289	Oxyzo Financial Services Pvt. Ltd.	#####	9.11%	0.73%
CRISIL A Short Term Bond Index	6	INE448U07190	Veritas Finance Pvt. Ltd.	24-Sep-24	#####	0.61%
CRISIL A Short Term Bond Index	7	INE046W07180	Muthoot Microfin Ltd.	3-Jun-27	#####	2.73%
CRISIL A Short Term Bond Index	8	INE808K07261	Arohan Financial Services Ltd.	29-Jun-27	#####	2.80%
CRISIL A Short Term Bond Index	9	INE00DJ07029	Tapir Constructions Ltd.	#####	#####	10.00%
CRISIL A Short Term Bond Index	10	INE515Q08192	Annapurna Finance Pvt. Ltd.	23-Sep-24	#####	1.46%
CRISIL A Short Term Bond Index	11	INE540P07442	U. P. Power Corporation Ltd.	#####	9.95%	10.00%
CRISIL A Short Term Bond Index	12	INE124N07655	SK Finance Ltd.	2-Feb-25	9.15%	4.50%
CRISIL A Short Term Bond Index	13	INE192U07335	Kogta Financial (India) Ltd.	23-Dec-25	9.74%	5.47%
CRISIL A Short Term Bond Index	14	INE0AY207012	RenServ Global Pvt. Ltd.	#####	#####	0.36%
CRISIL A Short Term Bond Index	15	INE01HV07395	Vivriti Capital Ltd.	#####	8.90%	1.82%
CRISIL A Short Term Bond Index	16	INE296G07127	Muthoot Capital Services Ltd.	#####	#####	1.19%
CRISIL A Short Term Bond Index	17	INE681R08034	Nirmal Bang Securities Pvt. Ltd.	8-Feb-25	#####	0.85%
CRISIL A Short Term Bond Index	18	INE0D8F07048	OPG Power generation Pvt. Ltd.	18-Aug-26	#####	1.22%
CRISIL A Short Term Bond Index	19	INE859C07154	IKF Finance Ltd.	11-Aug-25	9.75%	1.22%
CRISIL A Short Term Bond Index	20	INE612U07092	Electronica Finance Ltd.	5-Sep-26	#####	0.61%
CRISIL A Short Term Bond Index	21	INE572J07620	Spandana Sphoorty Financial Ltd.	7-Mar-25	#####	4.87%
CRISIL A Short Term Bond Index	22	INE321N07327	Incred Financial Services Ltd.	12-Dec-25	9.50%	0.97%
CRISIL A Short Term Bond Index	23	INE583D07372	U GRO Capital Ltd.	#####	8.56%	2.43%
CRISIL A Short Term Bond Index	24	INE138I08059	Marwadi Shares & Finance Ltd.	25-Sep-25	0.00%	3.41%
CRISIL A Short Term Bond Index	25	INE015L07790	Edelweiss Asset Reconstruction Co. Ltd.	#####	#####	10.00%
CRISIL A Short Term Bond Index	26	INE157D07EE5	Clix Capital Services Pvt. Ltd.	10-Nov-25	#####	2.43%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL A Short Term Bond Index	27	INE670K07232	Macrotech Developers Ltd.	6-Nov-26	9.00%	6.81%
CRISIL A Short Term Bond Index	28	INE140R08106	Chaitanya India Fin Credit Pvt. Ltd.	10-Nov-25	9.75%	2.07%
CRISIL A Short Term Bond Index	29	INE101Q07AN4	Muthoot Mini Financiers Ltd.	10-Nov-25	#####	1.19%
CRISIL A Short Term Bond Index	30	INE903F08185	GMR Airports Ltd.	22-Nov-26	5.00%	10.00%
CRISIL A Short Term Bond Index	31	INE07HK07643	Krazybee Services Pvt. Ltd.	#####	#####	1.34%
CRISIL A Short Term Bond Index	32	INE342T07429	Navi Finserv Ltd.	31-Dec-26	#####	2.43%
CRISIL A Medium Term Bond Index	1	INE808K08079	Arohan Financial Services Ltd.	30-Jun-27	#####	14.29%
CRISIL A Medium Term Bond Index	2	INE804I08759	ECL Finance Ltd.	8-Jun-27	9.65%	14.29%
CRISIL A Medium Term Bond Index	3	INE348L08041	MAS Financial Services Ltd.	#####	#####	14.29%
CRISIL A Medium Term Bond Index	4	INE540P07467	U. P. Power Corporation Ltd.	#####	9.95%	14.29%
CRISIL A Medium Term Bond Index	5	INE515Q07608	Annapurna Finance Pvt. Ltd.	4-Nov-27	#####	14.29%
CRISIL A Medium Term Bond Index	6	INE889K08038	Ascend Telecom Infrastructure Pvt. Ltd.	11-Jun-28	#####	14.29%
CRISIL A Medium Term Bond Index	7	INE583D07406	U GRO Capital Ltd.	12-Dec-27	#####	14.29%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1	INE414G07GA6	Muthoot Finance Ltd.	27-Feb-25	6.87%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	2	INE140A07740	Piramal Enterprises Ltd.	3-Nov-26	9.05%	4.70%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	3	INE916U08012	Sheela Foam Ltd.	6-Oct-26	8.45%	8.43%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	4	INE721A07RN7	Shriram Finance Ltd.	4-May-26	8.75%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5	INE432R07380	Shriram Housing Finance Ltd.	1-Dec-26	8.80%	2.62%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	6	INE729N08030	TVS Credit Services Ltd.	10-Jun-26	9.40%	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	7	INE403D08181	Bharti Telecom Ltd.	4-Dec-25	8.90%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	8	INE121A07QW3	Cholamandalam Investment & Finance Co. Ltd.	4-Jun-26	8.30%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	9	INE092T08BY2	IDFC First Bank Ltd.	23-Jun-25	8.70%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	10	INE523H07CB9	JM Financial Products Ltd.	16-Nov-26	8.92%	7.87%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	11	INE522D07CD6	Manappuram Finance Ltd.	29-Sep-25	8.80%	6.97%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	12	INE01WN07094	Motilal Oswal Finvest Ltd.	12-Sep-25	9.50%	9.41%
CRISIL AA and AA+ Long Term Bond Index	1	INE121A08OZ9	Cholamandalam Investment & Finance Co. Ltd.	6-Dec-32	8.65%	10.00%
CRISIL AA and AA+ Long Term Bond Index	2	INE146O08233	Hinduja Leyland Finance Ltd.	23-Aug-33	9.45%	10.00%
CRISIL AA and AA+ Long Term Bond Index	3	INE530B08136	IIFL Finance Ltd.	26-Jul-32	9.65%	10.00%
CRISIL AA and AA+ Long Term Bond Index	4	INE562A08081	Indian Bank	13-Jan-31	6.18%	10.00%
CRISIL AA and AA+ Long Term Bond Index	5	INE202E08136	Indian Renewable Energy Development Agency Ltd.	12-Oct-33	7.75%	10.00%
CRISIL AA and AA+ Long Term Bond Index	6	INE818F07179	Kerala Financial Corporation	#####	8.90%	10.00%
CRISIL AA and AA+ Long Term Bond Index	7	INE01WN07102	Motilal Oswal Finvest Ltd.	16-Sep-33	9.30%	2.86%
CRISIL AA and AA+ Long Term Bond Index	8	INE652X07134	Muthoot Homefin (India) Ltd.	#####	8.40%	7.14%
CRISIL AA and AA+ Long Term Bond Index	9	INE140A07773	Piramal Enterprises Ltd.	3-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	INE432R08065	Shriram Housing Finance Ltd.	#####	9.10%	10.00%
CRISIL AA and AA+ Long Term Bond Index	12	INE812V07047	THDC India Ltd.	20-Jan-31	7.45%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	1	INE0AD507119	Aseem Infrastructure Finance Ltd.	#####	8.30%	3.48%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ Medium Term Bond Index	2	INE403D08199	Bharti Telecom Ltd.	4-Dec-28	9.00%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	3	INE121A07RE9	Cholamandalam Investment & Finance Co. Ltd.	9-Aug-28	8.40%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	4	INE017A08292	The Great Eastern Shipping Co. Ltd.	#####	8.25%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	5	INE233A08089	Godrej Industries Ltd.	26-Feb-27	8.29%	9.28%
CRISIL AA and AA+ Medium Term Bond Index	6	INE484J08030	Godrej Properties Ltd.	3-Jul-28	8.25%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	7	INE530B08102	IIFL Finance Ltd.	24-Jun-28	9.60%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	8	INE414G07IO3	Muthoot Finance Ltd.	4-Oct-28	8.00%	7.96%
CRISIL AA and AA+ Medium Term Bond Index	9	INE572E07126	PNB Housing Finance Ltd.	6-Sep-28	8.52%	9.28%
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	INE081A08330	Tata Steel Ltd.	25-Feb-28	8.03%	10.00%
CRISIL AA and AA+ Short Term Bond Index	1	INE343G08026	Bharti Hexacom Ltd.	30-Apr-24	5.90%	10.00%
CRISIL AA and AA+ Short Term Bond Index	2	INE403D08140	Bharti Telecom Ltd.	5-Dec-24	8.60%	10.00%
CRISIL AA and AA+ Short Term Bond Index	3	INE121A07OI7	Cholamandalam Investment & Finance Co. Ltd.	11-Apr-24	8.62%	10.00%
CRISIL AA and AA+ Short Term Bond Index	4	INE233A08105	Godrej Industries Ltd.	26-Apr-24	6.43%	10.00%
CRISIL AA and AA+ Short Term Bond Index	5	INE146O08118	Hinduja Leyland Finance Ltd.	13-Sep-24	9.20%	6.81%
CRISIL AA and AA+ Short Term Bond Index	6	INE523H07CB9	JM Financial Products Ltd.	16-Nov-26	8.92%	6.83%
CRISIL AA and AA+ Short Term Bond Index	7	INE414G07GA6	Muthoot Finance Ltd.	27-Feb-25	6.87%	10.00%
CRISIL AA and AA+ Short Term Bond Index	8	INE163N08255	ONGC Petro Additions Ltd.	22-Nov-24	8.12%	10.00%
CRISIL AA and AA+ Short Term Bond Index	9	INE516Y07402	Piramal Capital & Housing Finance Ltd.	23-Jul-24	8.50%	10.00%
CRISIL AA and AA+ Short Term Bond Index	10	INE140A07740	Piramal Enterprises Ltd.	3-Nov-26	9.05%	4.08%
CRISIL AA and AA+ Short Term Bond Index	11	INE721A07RN7	Shriram Finance Ltd.	4-May-26	8.75%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ Short Term Bond Index	12	INE432R07380	Shriram Housing Finance Ltd.	1-Dec-26	8.80%	2.27%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1	INE146O08118	Hinduja Leyland Finance Ltd.	13-Sep-24	9.20%	3.36%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2	INE163N08255	ONGC Petro Additions Ltd.	22-Nov-24	8.12%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3	INE516Y07402	Piramal Capital & Housing Finance Ltd.	23-Jul-24	8.50%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	4	INE160A08043	Punjab National Bank	9-Sep-24	9.35%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	5	INE721A08DC8	Shriram Finance Ltd.	26-Apr-24	#####	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	6	INE245A08133	Tata Power Co. Ltd.	15-Nov-24	7.99%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	7	INE371K08169	Tata Realty & Infrastructure Ltd.	21-Jun-24	7.09%	3.36%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	8	INE343G08026	Bharti Hexacom Ltd.	30-Apr-24	5.90%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	9	INE403D08140	Bharti Telecom Ltd.	5-Dec-24	8.60%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	10	INE121A07O17	Cholamandalam Investment & Finance Co. Ltd.	11-Apr-24	8.62%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	11	INE233A08105	Godrej Industries Ltd.	26-Apr-24	6.43%	8.40%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	12	INE957N07641	Hero Fincorp Ltd.	9-Aug-24	0.00%	4.87%
CRISIL AA Long Term Bond Index	1	INE146O08233	Hinduja Leyland Finance Ltd.	23-Aug-33	9.45%	11.11%
CRISIL AA Long Term Bond Index	2	INE530B08136	IIFL Finance Ltd.	26-Jul-32	9.65%	11.11%
CRISIL AA Long Term Bond Index	3	INE651J07861	JM Financial Credit Solutions Ltd.	#####	8.65%	11.11%
CRISIL AA Long Term Bond Index	4	INE818F07179	Kerala Financial Corporation	#####	8.90%	11.11%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA Long Term Bond Index	5	INE01WN07102	Motilal Oswal Finvest Ltd.	16-Sep-33	9.30%	11.11%
CRISIL AA Long Term Bond Index	6	INE163N08222	ONGC Petro Additions Ltd.	9-Nov-29	8.58%	11.11%
CRISIL AA Long Term Bond Index	7	INE140A07773	Piramal Enterprises Ltd.	3-Nov-33	9.35%	11.11%
CRISIL AA Long Term Bond Index	8	INE601U08051	Tata Motors Finance Ltd.	#####	#####	11.11%
CRISIL AA Long Term Bond Index	9	INE812V07047	THDC India Ltd.	20-Jan-31	7.45%	11.11%
CRISIL AA- Long Term Bond Index	1	INE007N08023	Fedbank Financial Services Ltd.	26-Apr-30	9.00%	25.00%
CRISIL AA- Long Term Bond Index	2	INE401Y08017	Hinduja Housing Finance Ltd.	12-Jun-30	9.75%	25.00%
CRISIL AA- Long Term Bond Index	3	INE413U08093	IIFL Samasta Finance Ltd.	#####	#####	25.00%
CRISIL AA- Long Term Bond Index	4	INE549K08434	Muthoot Fincorp Ltd.	#####	#####	25.00%
CRISIL AA Medium Term Bond Index	1	INE538L07528	Aadhar Housing Finance Ltd.	29-Sep-28	9.35%	11.11%
CRISIL AA Medium Term Bond Index	2	INE233A08089	Godrej Industries Ltd.	26-Feb-27	8.29%	11.11%
CRISIL AA Medium Term Bond Index	3	INE146O08209	Hinduja Leyland Finance Ltd.	21-Apr-28	9.75%	11.11%
CRISIL AA Medium Term Bond Index	4	INE530B08102	IIFL Finance Ltd.	24-Jun-28	9.60%	11.11%
CRISIL AA Medium Term Bond Index	5	INE477L08147	IIFL Home Finance Ltd.	3-Nov-28	#####	11.11%
CRISIL AA Medium Term Bond Index	6	INE140A07765	Piramal Enterprises Ltd.	3-Nov-28	9.20%	11.11%
CRISIL AA Medium Term Bond Index	7	INE572E07126	PNB Housing Finance Ltd.	6-Sep-28	8.52%	11.11%
CRISIL AA Medium Term Bond Index	8	INE601U08010	Tata Motors Finance Ltd.	13-Nov-27	8.35%	11.11%
CRISIL AA Medium Term Bond Index	9	INE295J08022	Tata Power Co. Ltd.	25-Aug-28	9.90%	11.11%
CRISIL AA- Medium Term Bond Index	1	INE516Q08380	Asirvad Micro Finance Ltd.	#####	#####	16.67%
CRISIL AA- Medium Term Bond Index	2	INE007N08015	Fedbank Financial Services Ltd.	30-Sep-27	9.90%	16.67%
CRISIL AA- Medium Term Bond Index	3	INE244L08042	Indiabulls Commercial Credit Ltd.	#####	8.85%	16.67%
CRISIL AA- Medium Term Bond Index	4	INE148I08298	Indiabulls Housing Finance Ltd.	8-Sep-27	8.35%	16.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA- Medium Term Bond Index	5	INE01AI07017	Indostar Home Finance Pvt. Ltd.	13-Apr-28	9.55%	16.67%
CRISIL AA- Medium Term Bond Index	6	INE549K08392	Muthoot Fincorp Ltd.	15-Jun-28	#####	16.67%
CRISIL AA Short Term Bond Index	1	INE233A08105	Godrej Industries Ltd.	26-Apr-24	6.43%	10.00%
CRISIL AA Short Term Bond Index	2	INE146O08118	Hinduja Leyland Finance Ltd.	13-Sep-24	9.20%	6.57%
CRISIL AA Short Term Bond Index	3	INE523H07CB9	JM Financial Products Ltd.	16-Nov-26	8.92%	6.59%
CRISIL AA Short Term Bond Index	4	INE522D07CD6	Manappuram Finance Ltd.	29-Sep-25	8.80%	5.84%
CRISIL AA Short Term Bond Index	5	INE01WN07060	Motilal Oswal Finvest Ltd.	1-Nov-24	9.25%	10.00%
CRISIL AA Short Term Bond Index	6	INE163N08255	ONGC Petro Additions Ltd.	22-Nov-24	8.12%	10.00%
CRISIL AA Short Term Bond Index	7	INE516Y07402	Piramal Capital & Housing Finance Ltd.	23-Jul-24	8.50%	10.00%
CRISIL AA Short Term Bond Index	8	INE140A07740	Piramal Enterprises Ltd.	3-Nov-26	9.05%	3.94%
CRISIL AA Short Term Bond Index	9	INE916U08012	Sheela Foam Ltd.	6-Oct-26	8.45%	7.06%
CRISIL AA Short Term Bond Index	10	INE601U08291	Tata Motors Finance Ltd.	20-Jan-25	7.28%	10.00%
CRISIL AA Short Term Bond Index	11	INE245A08133	Tata Power Co. Ltd.	15-Nov-24	7.99%	10.00%
CRISIL AA Short Term Bond Index	12	INE729N08030	TVS Credit Services Ltd.	10-Jun-26	9.40%	10.00%
CRISIL AA- Short Term Bond Index	1	INE483I07010	Aragen Life Sciences Ltd.	11-Feb-25	7.75%	10.00%
CRISIL AA- Short Term Bond Index	2	INE03W107199	Arka Fincap Ltd.	#####	9.35%	3.40%
CRISIL AA- Short Term Bond Index	3	INE516Q07465	Asirvad Micro Finance Ltd.	20-Jan-26	9.30%	10.00%
CRISIL AA- Short Term Bond Index	4	INE443L08156	Belstar Microfinance Ltd.	1-Aug-25	#####	10.00%
CRISIL AA- Short Term Bond Index	5	INE413U07210	IIFL Samasta Finance Ltd.	26-Nov-26	#####	10.00%
CRISIL AA- Short Term Bond Index	6	INE148I07GL3	Indiabulls Housing Finance Ltd.	26-Sep-26	9.00%	10.00%
CRISIL AA- Short Term Bond Index	7	INE896L07934	Indostar Capital Finance Ltd.	7-Aug-26	9.85%	10.00%
CRISIL AA- Short Term Bond Index	8	INE549K07CR4	Muthoot Fincorp Ltd.	1-Nov-25	8.65%	6.45%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA- Short Term Bond Index	9	INE850M07459	Northern Arc Capital Ltd.	12-Jul-24	9.00%	6.79%
CRISIL AA- Short Term Bond Index	10	INE055I07131	Grihum Housing Finance Ltd.	29-Nov-24	8.60%	10.00%
CRISIL AA- Short Term Bond Index	11	INE003507024	Protium Finance Ltd.	25-Apr-25	9.79%	3.36%
CRISIL AA- Short Term Bond Index	12	INE08Z607083	Vastu Finserve India Pvt. Ltd.	3-Nov-25	9.90%	10.00%
CRISIL AA+ Long Term Bond Index	1	INE121A08OZ9	Cholamandalam Investment & Finance Co. Ltd.	6-Dec-32	8.65%	10.00%
CRISIL AA+ Long Term Bond Index	2	INE957N08060	Hero Fincorp Ltd.	4-Mar-30	8.49%	3.33%
CRISIL AA+ Long Term Bond Index	3	INE800X08038	Hero Housing Finance Ltd.	25-Nov-32	8.75%	10.00%
CRISIL AA+ Long Term Bond Index	4	INE562A08081	Indian Bank	13-Jan-31	6.18%	10.00%
CRISIL AA+ Long Term Bond Index	5	INE202E08136	Indian Renewable Energy Development Agency Ltd.	12-Oct-33	7.75%	10.00%
CRISIL AA+ Long Term Bond Index	6	INE950O07396	Mahindra Rural Housing Finance Ltd.	24-Sep-32	8.35%	10.00%
CRISIL AA+ Long Term Bond Index	7	INE652X07134	Muthoot Homefin (India) Ltd.	#####	8.40%	10.00%
CRISIL AA+ Long Term Bond Index	8	INE721A07RT4	Shriram Finance Ltd.	22-Nov-33	8.80%	10.00%
CRISIL AA+ Long Term Bond Index	9	INE432R08065	Shriram Housing Finance Ltd.	#####	9.10%	10.00%
CRISIL AA+ Long Term Bond Index	10	INE081A08223	Tata Steel Ltd.	1-Mar-34	9.84%	10.00%
CRISIL AA+ Long Term Bond Index	11	INE813H07242	Torrent Power Ltd.	2-Jun-31	8.55%	6.67%
CRISIL AA+ Medium Term Bond Index	1	INE0AD507119	Aseem Infrastructure Finance Ltd.	#####	8.30%	4.21%
CRISIL AA+ Medium Term Bond Index	2	INE403D08199	Bharti Telecom Ltd.	4-Dec-28	9.00%	10.00%
CRISIL AA+ Medium Term Bond Index	3	INE121A07RE9	Cholamandalam Investment & Finance Co. Ltd.	9-Aug-28	8.40%	10.00%
CRISIL AA+ Medium Term Bond Index	4	INE484J08030	Godrej Properties Ltd.	3-Jul-28	8.25%	10.00%
CRISIL AA+ Medium Term Bond Index	5	INE957N08045	Hero Fincorp Ltd.	24-Nov-28	9.81%	8.42%
CRISIL AA+ Medium Term Bond Index	6	INE688I08178	IDFC First Bank Ltd.	24-Aug-27	8.25%	5.62%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA+ Medium Term Bond Index	7	INE202E07252	Indian Renewable Energy Development Agency Ltd.	#####	8.05%	10.00%
CRISIL AA+ Medium Term Bond Index	8	INE950008147	Mahindra Rural Housing Finance Ltd.	15-Jun-27	8.50%	2.11%
CRISIL AA+ Medium Term Bond Index	9	INE414G07IO3	Muthoot Finance Ltd.	4-Oct-28	8.00%	9.64%
CRISIL AA+ Medium Term Bond Index	10	INE721A07RL1	Shriram Finance Ltd.	28-Apr-28	8.75%	10.00%
CRISIL AA+ Medium Term Bond Index	11	INE081A08330	Tata Steel Ltd.	25-Feb-28	8.03%	10.00%
CRISIL AA+ Medium Term Bond Index	12	INE017A08292	The Great Eastern Shipping Co. Ltd.	#####	8.25%	10.00%
CRISIL AA+ Short Term Bond Index	1	INE343G08026	Bharti Hexacom Ltd.	30-Apr-24	5.90%	10.00%
CRISIL AA+ Short Term Bond Index	2	INE403D08140	Bharti Telecom Ltd.	5-Dec-24	8.60%	10.00%
CRISIL AA+ Short Term Bond Index	3	INE477A07340	CanFin Homes Ltd.	30-Jun-25	6.85%	10.00%
CRISIL AA+ Short Term Bond Index	4	INE121A07OI7	Cholamandalam Investment & Finance Co. Ltd.	11-Apr-24	8.62%	10.00%
CRISIL AA+ Short Term Bond Index	5	INE957N07641	Hero Fincorp Ltd.	9-Aug-24	0.00%	6.20%
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	INE414G07GA6	Muthoot Finance Ltd.	27-Feb-25	6.87%	10.00%
CRISIL AA+ Short Term Bond Index	8	INE160A08043	Punjab National Bank	9-Sep-24	9.35%	10.00%
CRISIL AA+ Short Term Bond Index	9	INE721A07RN7	Shriram Finance Ltd.	4-May-26	8.75%	10.00%
CRISIL AA+ Short Term Bond Index	10	INE432R07380	Shriram Housing Finance Ltd.	1-Dec-26	8.80%	2.04%
CRISIL AA+ Short Term Bond Index	11	INE371K08169	Tata Realty & Infrastructure Ltd.	21-Jun-24	7.09%	2.71%
CRISIL AA+ Short Term Bond Index	12	INE081A08215	Tata Steel Ltd.	1-Oct-26	8.15%	9.05%
CRISIL AAA 1 to 3 Year Short Term Bond Index	1	INE296A07SK4	Bajaj Finance Ltd.	10-Jun-25	7.89%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	2	INE756I07ED5	HDB Financial Services Ltd.	#####	6.30%	9.44%
CRISIL AAA 1 to 3 Year Short Term Bond Index	3	INE040A08922	HDFC Bank Ltd.	2-Jun-25	7.80%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA 1 to 3 Year Short Term Bond Index	4	INE053F08338	Indian Railway Finance Corporation Ltd.	24-Nov-26	7.68%	7.48%
CRISIL AAA 1 to 3 Year Short Term Bond Index	5	INE916DA7SL3	Kotak Mahindra Prime Ltd.	9-Nov-26	8.09%	3.88%
CRISIL AAA 1 to 3 Year Short Term Bond Index	6	INE115A07GS4	LIC Housing Finance Ltd.	24-Feb-25	8.50%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	7	INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	4.61%
CRISIL AAA 1 to 3 Year Short Term Bond Index	8	INE261F08DX0	National Bank for Agriculture & Rural Development	31-Jul-26	7.58%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	9	INE134E08LO4	Power Finance Corporation Ltd.	8-Aug-25	7.13%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	10	INE020B08EP3	Rural Electrification Corporation Ltd.	30-Sep-26	7.77%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	11	INE556F08KI9	Small Industries Development Bank Of India	4-Sep-26	7.44%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	12	INE306N07NL3	Tata Capital Ltd.	#####	8.30%	4.58%
CRISIL AAA Long Term Bond Index	1	INE115A07QI4	LIC Housing Finance Ltd.	9-May-33	7.71%	10.00%
CRISIL AAA Long Term Bond Index	2	INE261F08CZ7	National Bank for Agriculture & Rural Development	#####	6.97%	10.00%
CRISIL AAA Long Term Bond Index	3	INE134E07CK3	Power Finance Corporation Ltd.	1-Aug-38	7.55%	10.00%
CRISIL AAA Long Term Bond Index	4	INE752E08718	Power Grid Corporation of India Ltd.	12-Oct-33	7.70%	10.00%
CRISIL AAA Long Term Bond Index	5	INE020B08EQ1	Rural Electrification Corporation Ltd.	31-Oct-33	7.71%	10.00%
CRISIL AAA Long Term Bond Index	6	INE062A08207	State Bank of India	28-Jun-29	7.99%	10.00%
CRISIL AAA Long Term Bond Index	7	INE306N08516	Tata Capital Ltd.	27-Jul-33	8.15%	4.38%
CRISIL AAA Long Term Bond Index	8	INE860H08EI4	Aditya Birla Finance Ltd.	24-Jun-33	8.03%	3.91%
CRISIL AAA Long Term Bond Index	9	INE296A07SP3	Bajaj Finance Ltd.	20-Sep-33	7.79%	7.68%
CRISIL AAA Long Term Bond Index	10	INE040A08914	HDFC Bank Ltd.	17-Feb-33	7.97%	10.00%
CRISIL AAA Long Term Bond Index	11	INE053F07BS7	Indian Railway Finance Corporation Ltd.	30-Jun-34	7.85%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Long Term Bond Index	12	INE018A08BF6	Larsen & Toubro Ltd.	23-Apr-30	8.00%	4.03%
CRISIL AAA Medium Term Bond Index	1	INE860H07IK3	Aditya Birla Finance Ltd.	2-May-28	8.01%	9.11%
CRISIL AAA Medium Term Bond Index	2	INE296A07SQ1	Bajaj Finance Ltd.	17-Oct-28	8.00%	10.00%
CRISIL AAA Medium Term Bond Index	3	INE377Y07433	Bajaj Housing Finance Ltd.	1-Sep-28	7.85%	2.07%
CRISIL AAA Medium Term Bond Index	4	INE040A08823	HDFC Bank Ltd.	28-Jun-27	7.77%	10.00%
CRISIL AAA Medium Term Bond Index	5	INE053F07AA7	Indian Railway Finance Corporation Ltd.	#####	7.49%	10.00%
CRISIL AAA Medium Term Bond Index	6	INE018A08BE9	Larsen & Toubro Ltd.	28-Apr-28	7.73%	3.07%
CRISIL AAA Medium Term Bond Index	7	INE115A07MQ6	LIC Housing Finance Ltd.	23-Nov-27	7.75%	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	INE020B08AY3	Rural Electrification Corporation Ltd.	#####	8.01%	10.00%
CRISIL AAA Medium Term Bond Index	11	INE556F08KL3	Small Industries Development Bank Of India	24-Nov-28	7.83%	10.00%
CRISIL AAA Medium Term Bond Index	12	INE306N07NS8	Tata Capital Ltd.	22-Jan-27	8.10%	5.75%
CRISIL AAA Short Term Bond Index	1	INE296A07SK4	Bajaj Finance Ltd.	10-Jun-25	7.89%	10.00%
CRISIL AAA Short Term Bond Index	2	INE756I07ED5	HDB Financial Services Ltd.	#####	6.30%	10.00%
CRISIL AAA Short Term Bond Index	3	INE040A08922	HDFC Bank Ltd.	2-Jun-25	7.80%	10.00%
CRISIL AAA Short Term Bond Index	4	INE916DA7SL3	Kotak Mahindra Prime Ltd.	9-Nov-26	8.09%	5.52%
CRISIL AAA Short Term Bond Index	5	INE115A07OW0	LIC Housing Finance Ltd.	25-Nov-24	6.19%	10.00%
CRISIL AAA Short Term Bond Index	6	INE774D08MA6	Mahindra & Mahindra Financial Services Ltd.	6-Jun-26	9.00%	5.18%
CRISIL AAA Short Term Bond Index	7	INE261F08DX0	National Bank for Agriculture & Rural Development	31-Jul-26	7.58%	10.00%
CRISIL AAA Short Term Bond Index	8	INE134E08LO4	Power Finance Corporation Ltd.	8-Aug-25	7.13%	10.00%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Short Term Bond Index	9	INE020B08EP3	Rural Electrification Corporation Ltd.	30-Sep-26	7.77%	10.00%
CRISIL AAA Short Term Bond Index	10	INE556F08KI9	Small Industries Development Bank Of India	4-Sep-26	7.44%	10.00%
CRISIL AAA Short Term Bond Index	11	INE660A07RE6	Sundaram Finance Ltd.	26-Apr-24	6.20%	3.63%
CRISIL AAA Short Term Bond Index	12	INE306N07NL3	Tata Capital Ltd.	#####	8.30%	5.67%
CRISIL AAA up to 1 Year Short Term Bond Index	1	INE238A08351	Axis Bank Ltd.	5-Dec-24	8.85%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	2	INE296A07RR1	Bajaj Finance Ltd.	12-Apr-24	5.95%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	3	INE756I07DO4	HDB Financial Services Ltd.	#####	5.75%	7.51%
CRISIL AAA up to 1 Year Short Term Bond Index	4	INE040A08609	HDFC Bank Ltd.	11-Jul-24	7.99%	9.53%
CRISIL AAA up to 1 Year Short Term Bond Index	5	INE242A08510	Indian Oil Corporation Ltd.	19-Apr-24	5.84%	5.25%
CRISIL AAA up to 1 Year Short Term Bond Index	6	INE691I07EW4	L&T Finance Holdings Ltd.	1-Nov-24	6.75%	4.04%
CRISIL AAA up to 1 Year Short Term Bond Index	7	INE018A08BH2	Larsen & Toubro Ltd.	9-Dec-24	7.33%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	8	INE115A07OW0	LIC Housing Finance Ltd.	25-Nov-24	6.19%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	9	INE261F08DF7	National Bank for Agriculture & Rural Development	23-Jul-24	5.27%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	10	INE134E08KH0	Power Finance Corporation Ltd.	19-Nov-24	7.42%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	11	INE020B08CF8	Rural Electrification Corporation Ltd.	26-Nov-24	7.40%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	12	INE660A07RE6	Sundaram Finance Ltd.	26-Apr-24	6.20%	3.67%
CRISIL Medium To Long Term Banking Debt Index	1	INE238A08468	Axis Bank Ltd.	30-Jan-27	7.65%	10.00%
CRISIL Medium To Long Term Banking Debt Index	2	INE028A08307	Bank of Baroda	1-Dec-33	7.68%	10.00%
CRISIL Medium To Long Term Banking Debt Index	3	INE084A08169	Bank of India	2-Dec-22	8.57%	6.88%
CRISIL Medium To Long Term Banking Debt Index	4	INE457A08118	Bank of Maharashtra	8-Sep-22	8.74%	3.41%
CRISIL Medium To Long Term Banking Debt Index	5	INE476A08209	Canara Bank	29-Nov-33	7.68%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Medium To Long Term Banking Debt Index	6	INE040A08914	HDFC Bank Ltd.	17-Feb-33	7.97%	10.00%
CRISIL Medium To Long Term Banking Debt Index	7	INE090A08UE8	ICICI Bank Ltd.	15-Jun-28	6.45%	10.00%
CRISIL Medium To Long Term Banking Debt Index	8	INE562A08081	Indian Bank	13-Jan-31	6.18%	6.48%
CRISIL Medium To Long Term Banking Debt Index	9	INE095A08082	IndusInd Bank Ltd.	#####	#####	3.24%
CRISIL Medium To Long Term Banking Debt Index	10	INE160A08282	Punjab National Bank	27-Sep-23	8.59%	10.00%
CRISIL Medium To Long Term Banking Debt Index	11	INE062A08314	State Bank of India	9-Sep-22	7.75%	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	INE514E08FQ4	Export Import Bank Of India	11-Jan-33	7.88%	8.32%
CRISIL Medium To Long Term PSU Debt Index	2	INE094A08150	Hindustan Petroleum Corporation Ltd.	2-Mar-28	7.74%	5.96%
CRISIL Medium To Long Term PSU Debt Index	3	INE787H08055	India Infrastructure Finance Co. Ltd.	#####	7.46%	10.00%
CRISIL Medium To Long Term PSU Debt Index	4	INE053F07BS7	Indian Railway Finance Corporation Ltd.	30-Jun-34	7.85%	10.00%
CRISIL Medium To Long Term PSU Debt Index	5	INE818F07179	Kerala Financial Corporation	#####	8.90%	1.99%
CRISIL Medium To Long Term PSU Debt Index	6	INE261F08DV4	National Bank for Agriculture & Rural Development	31-Jan-28	7.62%	10.00%
CRISIL Medium To Long Term PSU Debt Index	7	INE906B07IY8	National Highways Authority of India	10-Aug-38	7.26%	10.00%
CRISIL Medium To Long Term PSU Debt Index	8	INE0H7R07017	National Highways Infra Trust	25-Oct-35	7.90%	3.73%
CRISIL Medium To Long Term PSU Debt Index	9	INE134E07CK3	Power Finance Corporation Ltd.	1-Aug-38	7.55%	10.00%
CRISIL Medium To Long Term PSU Debt Index	10	INE752E08718	Power Grid Corporation of India Ltd.	12-Oct-33	7.70%	10.00%
CRISIL Medium To Long Term PSU Debt Index	11	INE020B08EQ1	Rural Electrification Corporation Ltd.	31-Oct-33	7.71%	10.00%
CRISIL Medium To Long Term PSU Debt Index	12	INE556F08KL3	Small Industries Development Bank Of India	24-Nov-28	7.83%	10.00%
CRISIL Short Term Banking Debt Index	1	INE238A08351	Axis Bank Ltd.	5-Dec-24	8.85%	11.11%
CRISIL Short Term Banking Debt Index	2	INE705A08078	Bank of Baroda	22-Jan-26	8.64%	11.11%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Short Term Banking Debt Index	3	INE476A08050	Canara Bank	27-Apr-26	8.40%	11.11%
CRISIL Short Term Banking Debt Index	4	INE040A08922	HDFC Bank Ltd.	2-Jun-25	7.80%	11.11%
CRISIL Short Term Banking Debt Index	5	INE090A08TX0	ICICI Bank Ltd.	27-Jun-24	7.42%	11.11%
CRISIL Short Term Banking Debt Index	6	INE092T08BP0	IDFC First Bank Ltd.	12-Sep-24	9.38%	11.11%
CRISIL Short Term Banking Debt Index	7	INE160A08043	Punjab National Bank	9-Sep-24	9.35%	11.11%
CRISIL Short Term Banking Debt Index	8	INE652A08015	State Bank of India	22-Jan-25	8.29%	11.11%
CRISIL Short Term Banking Debt Index	9	INE949L08418	AU Small Finance Bank Ltd.	#####	#####	11.11%
CRISIL Short Term PSU Debt Index	1	INE557F08FH9	National Housing Bank	21-Jan-25	6.88%	7.10%
CRISIL Short Term PSU Debt Index	2	INE733E07JX0	NTPC	15-Dec-25	8.19%	10.00%
CRISIL Short Term PSU Debt Index	3	INE134E08LO4	Power Finance Corporation Ltd.	8-Aug-25	7.13%	10.00%
CRISIL Short Term PSU Debt Index	4	INE752E07LQ0	Power Grid Corporation of India Ltd.	4-Sep-24	9.30%	7.26%
CRISIL Short Term PSU Debt Index	5	INE020B08EP3	Rural Electrification Corporation Ltd.	30-Sep-26	7.77%	10.00%
CRISIL Short Term PSU Debt Index	6	INE556F08KI9	Small Industries Development Bank Of India	4-Sep-26	7.44%	10.00%
CRISIL Short Term PSU Debt Index	7	INE514E08DP1	Export Import Bank Of India	4-Apr-24	9.65%	5.93%
CRISIL Short Term PSU Debt Index	8	INE094A08127	Hindustan Petroleum Corporation Ltd.	30-Jul-25	7.12%	7.48%
CRISIL Short Term PSU Debt Index	9	INE031A08871	Housing & Urban Development Corporation Ltd.	#####	7.68%	4.76%
CRISIL Short Term PSU Debt Index	10	INE242A08510	Indian Oil Corporation Ltd.	19-Apr-24	5.84%	7.48%
CRISIL Short Term PSU Debt Index	11	INE053F08338	Indian Railway Finance Corporation Ltd.	24-Nov-26	7.68%	10.00%
CRISIL Short Term PSU Debt Index	12	INE261F08DX0	National Bank for Agriculture & Rural Development	31-Jul-26	7.58%	10.00%
CRISIL 1 Month CP Index	1	INE002A14KL7	Reliance Industries Ltd.	#####	-	10.00%

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CRISIL 1 Month CP Index	2	INE517B14966	Tata Teleservices (Maharashtra) Ltd.	7-Mar-24	-	10.00%
CRISIL 1 Month CP Index	3	INE102D14914	Godrej Consumer Products Ltd.	#####	-	6.67%
CRISIL 1 Month CP Index	4	INE01C314635	Bajaj Financial Securities Ltd.	#####	-	6.67%
CRISIL 1 Month CP Index	5	INE248U14NY1	360 One Prime Ltd.	#####	-	6.67%
CRISIL 1 Month CP Index	6	INE973U14128	Nu Vista Ltd.	#####	-	10.00%
CRISIL 1 Month CP Index	7	INE261F14KO2	National Bank for Agriculture & Rural Development	#####	-	6.67%
CRISIL 1 Month CP Index	8	INE647O14FB1	Aditya Birla Fashion & Retail Ltd.	#####	-	6.67%
CRISIL 1 Month CP Index	9	INE233A14F82	Godrej Industries Ltd.	#####	-	6.67%
CRISIL 1 Month CP Index	10	INE089C14DE0	Sterlite Technologies Ltd.	#####	-	10.00%
CRISIL 1 Month CP Index	11	INE481G14EF5	Ultratech Cement Ltd.	1-Mar-24	-	10.00%
CRISIL 1 Month CP Index	12	INE607M14AW6	Tata Power Renewable Energy Ltd.	6-Mar-24	-	10.00%
CRISIL 2 Month CP Index	1	INE0T2V14012	Mirae Asset Capital Markets (India) Pvt. Ltd.	#####	-	6.67%
CRISIL 2 Month CP Index	2	INE466L14CO2	360 One Wam Ltd.	#####	-	6.67%
CRISIL 2 Month CP Index	3	INE763G14SJ8	ICICI Securities Ltd.	5-Apr-24	-	6.67%
CRISIL 2 Month CP Index	4	INE128M14761	L&T Metro Rail (Hyderabad) Ltd.	15-Apr-24	-	10.00%
CRISIL 2 Month CP Index	5	INE118D14803	Nuvoco Vistas Corporation Ltd.	#####	-	10.00%
CRISIL 2 Month CP Index	6	INE472A14NQ5	Blue Star Ltd.	#####	-	10.00%
CRISIL 2 Month CP Index	7	INE582L14HE6	Tata Housing Development Co. Ltd.	#####	-	10.00%
CRISIL 2 Month CP Index	8	INE055A14JT0	Century Textiles & Industries Ltd.	#####	-	10.00%
CRISIL 2 Month CP Index	9	INE460M14560	SEIL Energy India Ltd.	#####	-	10.00%
CRISIL 2 Month CP Index	10	INE018A14KM1	Larsen & Toubro Ltd.	#####	-	10.00%
CRISIL 2 Month CP Index	11	INE982D14AT8	Godrej & Boyce Manufacturing Co. Ltd.	#####	-	10.00%
CRISIL 3 Month CP Index	1	INE261F14KT1	National Bank for Agriculture & Rural Development	30-Apr-24	-	6.67%
CRISIL 3 Month CP Index	2	INE860H142G1	Aditya Birla Finance Ltd.	6-May-24	-	6.67%
CRISIL 3 Month CP Index	3	INE700G14IM5	Hdfc Securities Ltd.	3-May-24	-	6.67%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL 3 Month CP Index	4	INE233A14H49	Godrej Industries Ltd.	3-May-24	-	10.00%
CRISIL 3 Month CP Index	5	INE128M14787	L&T Metro Rail (Hyderabad) Ltd.	22-Apr-24	-	10.00%
CRISIL 3 Month CP Index	6	INE891D14YH6	Redington (India) Ltd.	25-Apr-24	-	10.00%
CRISIL 3 Month CP Index	7	INE870H14RY0	Network 18 Media & Invst. Ltd.	29-Apr-24	-	10.00%
CRISIL 3 Month CP Index	8	INE423A14UK6	Adani Enterprises Ltd.	2-May-24	-	10.00%
CRISIL 3 Month CP Index	9	INE02JD14351	Godrej Housing Finance Ltd.	22-Apr-24	-	10.00%
CRISIL 3 Month CP Index	10	INE725H14BM5	Tata Projects Ltd.	#####	-	10.00%
CRISIL 3 Month CP Index	11	INE563J14BG8	Astec Lifesciences Ltd.	26-Apr-24	-	10.00%
CRISIL 6 Month CP Index	1	INE824H14NZ3	Julius Baer Capital (India) Pvt. Ltd.	30-Jul-24	-	8.33%
CRISIL 6 Month CP Index	2	INE01HV14417	Vivriti Capital Ltd.	26-Jul-24		8.33%
CRISIL 6 Month CP Index	3	INE732I14735	Angel One Ltd.	18-Jul-24		8.33%
CRISIL 6 Month CP Index	4	INE423A14UJ8	Adani Enterprises Ltd.	23-Jul-24		25.00%
CRISIL 6 Month CP Index	5	INE0FDU14014	Brookfield India Real Estate Trust REIT	16-Aug-24		25.00%
CRISIL 6 Month CP Index	6	INE115A14EN6	LIC Housing Finance Ltd.	12-Jul-24	-	12.50%
CRISIL 6 Month CP Index	7	INE377Y14AM2	Bajaj Housing Finance Ltd.	28-Jun-24	-	12.50%
CRISIL 1 Year CP Index	1	INE763G14SP5	ICICI Securities Ltd.	31-Jan-25	-	8.33%
CRISIL 1 Year CP Index	2	INE116F14182	Panatone Finvest Ltd.	17-Jan-25	-	8.33%
CRISIL 1 Year CP Index	3	INE879F14IS6	Infina Finance Pvt. Ltd.	1-Feb-25	-	8.33%
CRISIL 1 Year CP Index	4	INE033L14MX0	Tata Capital Housing Finance Ltd.	30-Jan-25		8.33%
CRISIL 1 Year CP Index	5	INE115A14ES5	LIC Housing Finance Ltd.	13-Jan-25		8.33%
CRISIL 1 Year CP Index	6	INE377Y14AR1	Bajaj Housing Finance Ltd.	10-Jan-25		8.33%
CRISIL 1 Year CP Index	7	INE191H14470	PVR Inox Ltd.	29-Jan-25	-	25.00%
CRISIL 1 Year CP Index	8	INE041014023	Embassy Office Parks Reit	7-Jan-25	-	25.00%
CRISIL Up to 91-Day CP Index	1	INE248U14NY1	360 One Prime Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	2	INE647O14FB1	Aditya Birla Fashion & Retail Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	3	INE860H141M1	Aditya Birla Finance Ltd.	15-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	4	INE860H141F5	Aditya Birla Finance Ltd.	20-Feb-24	-	0.45%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	5	INE860H141V2	Aditya Birla Finance Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	6	INE860H141U4	Aditya Birla Finance Ltd.	23-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	7	INE901L14AU9	Alembic Pharmaceuticals Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	8	INE891K14MB9	Axis Finance Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	9	INE110O14BO2	Axis Securities Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	10	INE110O14BH6	Axis Securities Ltd.	1-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	11	INE110O14BL8	Axis Securities Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	12	INE110O14BF0	Axis Securities Ltd.	15-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	13	INE296A14WI6	Bajaj Finance Ltd.	16-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	14	INE296A14WK2	Bajaj Finance Ltd.	20-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	15	INE296A14WS5	Bajaj Finance Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	16	INE296A14WO4	Bajaj Finance Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	17	INE01C314585	Bajaj Financial Securities Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	18	INE01C314635	Bajaj Financial Securities Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	19	INE403D14494	Bharti Telecom Ltd.	16-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	20	INE403D14502	Bharti Telecom Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	21	INE027214530	Bob Financial Solutions Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	22	INE477A14CR5	CanFin Homes Ltd.	29-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	23	INE121A14VM0	Cholamandalam Investment & Finance Co. Ltd.	22-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	24	INE121A14WC9	Cholamandalam Investment & Finance Co. Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	25	INE121A14WG0	Cholamandalam Investment & Finance Co. Ltd.	29-Feb-24	-	0.45%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL Up to 91-Day CP Index	26	INE514E14QW7	Export Import Bank Of India	#####	-	0.45%
CRISIL Up to 91-Day CP Index	27	INE289B14IT5	Gic Housing Finance Ltd.	16-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	28	INE850D14QA3	Godrej Agrovet Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	29	INE850D14PV1	Godrej Agrovet Ltd.	29-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	30	INE850D14PX7	Godrej Agrovet Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	31	INE850D14QD7	Godrej Agrovet Ltd.	1-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	32	INE102D14914	Godrej Consumer Products Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	33	INE02JD14336	Godrej Housing Finance Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	34	INE233A14E18	Godrej Industries Ltd.	16-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	35	INE233A14E75	Godrej Industries Ltd.	1-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	36	INE047A14867	Grasim Industries Ltd.	7-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	37	INE047A14891	Grasim Industries Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	38	INE756I14DL6	HDB Financial Services Ltd.	4-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	39	INE040A14235	HDFC Bank Ltd.	26-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	40	INE539K14BI2	HDFC Credila Financial Services Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	41	INE700G14HF1	Hdfc Securities Ltd.	16-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	42	INE700G14IC6	Hdfc Securities Ltd.	26-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	43	INE700G14HT2	Hdfc Securities Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	44	INE700G14HN5	Hdfc Securities Ltd.	29-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	45	INE700G14HU0	Hdfc Securities Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	46	INE957N14HA4	Hero Fincorp Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	47	INE957N14GW0	Hero Fincorp Ltd.	22-Feb-24	-	0.45%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	48	INE267A14655	Hindustan Zinc Ltd.	7-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	49	INE071G14FC8	ICICI Home Finance Co. Ltd.	16-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	50	INE763G14RQ5	ICICI Securities Ltd.	16-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	51	INE763G14RV5	ICICI Securities Ltd.	29-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	52	INE763G14SC3	ICICI Securities Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	53	INE523H142D7	JM Financial Products Ltd.	20-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	54	INE936D14303	Jamnagar Utilities & Power Pvt. Ltd.	16-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	55	INE824H14KV8	Julius Baer Capital (India) Pvt. Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	56	INE824H14NM1	Julius Baer Capital (India) Pvt. Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	57	INE028E14MP1	Kotak Securities Ltd.	15-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	58	INE028E14MR7	Kotak Securities Ltd.	29-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	59	INE028E14MM8	Kotak Securities Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	60	INE128M14720	L&T Metro Rail (Hyderabad) Ltd.	23-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	61	INE128M14779	L&T Metro Rail (Hyderabad) Ltd.	29-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	62	INE115A14EI6	LIC Housing Finance Ltd.	1-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	63	INE115A14ER7	LIC Housing Finance Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	64	INE018A14KL3	Larsen & Toubro Ltd.	29-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	65	INE018A14KH1	Larsen & Toubro Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	66	INE774D14SA1	Mahindra & Mahindra Financial Services Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	67	INE774D14RQ9	Mahindra & Mahindra Financial Services Ltd.	6-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	68	INE338I14GB7	Motilal Oswal Financial Services Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	69	INE338I14FZ8	Motilal Oswal Financial Services Ltd.	#####	-	0.45%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	70	INE01WN14AS9	Motilal Oswal Finvest Ltd.	26-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	71	INE01WN14892	Motilal Oswal Finvest Ltd.	7-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	72	INE261F14KL8	National Bank for Agriculture & Rural Development	22-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	73	INE261F14KO2	National Bank for Agriculture & Rural Development	#####	-	0.45%
CRISIL Up to 91-Day CP Index	74	INE261F14KN4	National Bank for Agriculture & Rural Development	#####	-	0.45%
CRISIL Up to 91-Day CP Index	75	INE870H14RV6	Network 18 Media & Invst. Ltd.	7-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	76	INE357L14362	Nomura Capital (India) Pvt. Ltd.	23-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	77	INE973U14128	Nu Vista Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	78	INE572E14IU6	PNB Housing Finance Ltd.	21-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	79	INE572E14IV4	PNB Housing Finance Ltd.	23-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	80	INE572E14IW2	PNB Housing Finance Ltd.	6-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	81	INE572E14IX0	PNB Housing Finance Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	82	INE516Y14EM7	Piramal Capital & Housing Finance Ltd.	20-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	83	INE516Y14ER6	Piramal Capital & Housing Finance Ltd.	23-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	84	INE516Y14EA2	Piramal Capital & Housing Finance Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	85	INE511C14VW7	Poonawalla Fincorp Ltd.	23-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	86	INE891D14YA1	Redington (India) Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	87	INE891D14YE3	Redington (India) Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	88	INE002A14KH5	Reliance Industries Ltd.	1-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	89	INE002A14KL7	Reliance Industries Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	90	INE929O14BC0	Reliance Retail Ventures Ltd.	16-Feb-24	-	0.45%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	91	INE929O14BD8	Reliance Retail Ventures Ltd.	23-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	92	INE929O14BE6	Reliance Retail Ventures Ltd.	1-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	93	INE929O14BG1	Reliance Retail Ventures Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	94	INE020B14672	Rural Electrification Corporation Ltd.	1-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	95	INE912E14MA8	SBI Global Factors Ltd.	29-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	96	INE647A14AG0	SRF Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	97	INE212K14346	Sbicap Securities Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	98	INE721A14DN3	Shriram Finance Ltd.	27-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	99	INE721A14DP8	Shriram Finance Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	100	INE721A14DJ1	Shriram Finance Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	101	INE941D14501	Sikka Ports & Terminals Ltd.	23-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	102	INE556F14JL3	Small Industries Development Bank Of India	15-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	103	INE556F14JT6	Small Industries Development Bank Of India	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	104	INE403G14RF1	Standard Chartered Capital Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	105	INE660A14XP6	Sundaram Finance Ltd.	23-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	106	INE660A14XT8	Sundaram Finance Ltd.	29-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	107	INE667F14GG4	Sundaram Home Finance Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	108	INE886H14IZ2	TV18 Broadcast Ltd.	1-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	109	INE729N14IB3	TVS Credit Services Ltd.	27-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	110	INE306N14WT3	Tata Capital Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	111	INE306N14VR9	Tata Capital Ltd.	20-Feb-24	-	0.45%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	112	INE477S14BW9	Tata Motors Finance Ltd.	21-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	113	INE477S14BI8	Tata Motors Finance Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	114	INE245A14JH2	Tata Power Co. Ltd.	1-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	115	INE607M14AT2	Tata Power Renewable Energy Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	116	INE607M14AS4	Tata Power Renewable Energy Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	117	INE607M14AW6	Tata Power Renewable Energy Ltd.	6-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	118	INE081A14EO8	Tata Steel Ltd.	19-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	119	INE081A14EQ3	Tata Steel Ltd.	28-Feb-24	-	0.45%
CRISIL Up to 91-Day CP Index	120	INE081A14ES9	Tata Steel Ltd.	#####	-	0.45%
CRISIL Up to 91-Day CP Index	121	INE481G14EF5	Ultratech Cement Ltd.	1-Mar-24	-	0.45%
CRISIL Up to 91-Day CP Index	122	INE248U14OP7	360 One Prime Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	123	INE466L14CO2	360 One Wam Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	124	INE647O14FC9	Aditya Birla Fashion & Retail Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	125	INE860H142A4	Aditya Birla Finance Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	126	INE860H141W0	Aditya Birla Finance Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	127	INE110O14BN4	Axis Securities Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	128	INE110O14BP9	Axis Securities Ltd.	4-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	129	INE110O14BT1	Axis Securities Ltd.	3-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	130	INE296A14WR7	Bajaj Finance Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	131	INE377Y14AQ3	Bajaj Housing Finance Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	132	INE377Y14AS9	Bajaj Housing Finance Ltd.	10-Apr-24	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	133	INE472A14NQ5	Blue Star Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	134	INE477A14CS3	CanFin Homes Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	135	INE055A14JT0	Century Textiles & Industries Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	136	INE121A14WD7	Cholamandalam Investment & Finance Co. Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	137	INE121A14VF4	Cholamandalam Investment & Finance Co. Ltd.	5-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	138	INE144H14GJ4	Deutsche Investments India Pvt. Ltd.	15-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	139	INE604O14031	Dmi Finance Pvt. Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	140	INE514E14RH6	Export Import Bank Of India	#####	-	0.31%
CRISIL Up to 91-Day CP Index	141	INE982D14AT8	Godrej & Boyce Manufacturing Co. Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	142	INE102D14906	Godrej Consumer Products Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	143	INE233A14F58	Godrej Industries Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	144	INE484J14SW8	Godrej Properties Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	145	INE484J14SN7	Godrej Properties Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	146	INE047A14883	Grasim Industries Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	147	INE040A14268	HDFC Bank Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	148	INE700G14HV8	Hdfc Securities Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	149	INE700G14IB8	Hdfc Securities Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	150	INE700G14IA0	Hdfc Securities Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	151	INE700G14IG7	Hdfc Securities Ltd.	3-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	152	INE071G14FG9	ICICI Home Finance Co. Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	153	INE763G14RA9	ICICI Securities Ltd.	#####	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	154	INE763G14SG4	ICICI Securities Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	155	INE763G14QB9	ICICI Securities Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	156	INE763G14SH2	ICICI Securities Ltd.	4-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	157	INE763G14SJ8	ICICI Securities Ltd.	5-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	158	INE530B14BZ4	IIFL Finance Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	159	INE824H14NP4	Julius Baer Capital (India) Pvt. Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	160	INE824H14NR0	Julius Baer Capital (India) Pvt. Ltd.	10-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	161	INE916D142D6	Kotak Mahindra Prime Ltd.	5-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	162	INE028E14MU1	Kotak Securities Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	163	INE028E14MX5	Kotak Securities Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	164	INE498L14AX0	L&T Finance Holdings Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	165	INE128M14746	L&T Metro Rail (Hyderabad) Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	166	INE128M14753	L&T Metro Rail (Hyderabad) Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	167	INE128M14761	L&T Metro Rail (Hyderabad) Ltd.	15-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	168	INE018A14KJ7	Larsen & Toubro Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	169	INE018A14KM1	Larsen & Toubro Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	170	INE338I14GH4	Motilal Oswal Financial Services Ltd.	15-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	171	INE414G14ST7	Muthoot Finance Ltd.	11-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	172	INE261F14KQ7	National Bank for Agriculture & Rural Development	#####	-	0.31%
CRISIL Up to 91-Day CP Index	173	INE261F14KR5	National Bank for Agriculture & Rural Development	2-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	174	INE261F14KP9	National Bank for Agriculture & Rural Development	#####	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	175	INE870H14RX2	Network 18 Media & Invst. Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	176	INE05C614394	Nlc Tamil Nadu Power Ltd.	8-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	177	INE118D14803	Nuvoco Vistas Corporation Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	178	INE163N14360	ONGC Petro Additions Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	179	INE511C14WB9	Poonawalla Fincorp Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	180	INE511C14VY3	Poonawalla Fincorp Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	181	INE002A14KN3	Reliance Industries Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	182	INE929O14BI7	Reliance Retail Ventures Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	183	INE929O14BH9	Reliance Retail Ventures Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	184	INE460M14560	SEIL Energy India Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	185	INE212K14361	Sbicap Securities Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	186	INE212K14338	Sbicap Securities Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	187	INE212K14395	Sbicap Securities Ltd.	3-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	188	INE212K14320	Sbicap Securities Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	189	INE941D14519	Sikka Ports & Terminals Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	190	INE556F14JV2	Small Industries Development Bank Of India	#####	-	0.31%
CRISIL Up to 91-Day CP Index	191	INE556F14JX8	Small Industries Development Bank Of India	10-Apr-24	-	0.31%
CRISIL Up to 91-Day CP Index	192	INE857Q14AI7	Tata Capital Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	193	INE582L14HE6	Tata Housing Development Co. Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	194	INE477S14BZ2	Tata Motors Finance Ltd.	#####	-	0.31%
CRISIL Up to 91-Day CP Index	195	INE481G14EG3	Ultratech Cement Ltd.	#####	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	196	INE466L14CR5	360 One Wam Ltd.	3-May-24	-	0.78%
CRISIL Up to 91-Day CP Index	197	INE860H142G1	Aditya Birla Finance Ltd.	6-May-24	-	0.78%
CRISIL Up to 91-Day CP Index	198	INE891K14MS3	Axis Finance Ltd.	2-May-24	-	0.78%
CRISIL Up to 91-Day CP Index	199	INE110O14BU9	Axis Securities Ltd.	19-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	200	INE296A14WX5	Bajaj Finance Ltd.	18-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	201	INE296A14WZ0	Bajaj Finance Ltd.	23-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	202	INE01C314650	Bajaj Financial Securities Ltd.	3-May-24	-	0.78%
CRISIL Up to 91-Day CP Index	203	INE850D14QC9	Godrej Agrovet Ltd.	18-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	204	INE233A14G32	Godrej Industries Ltd.	18-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	205	INE233A14H49	Godrej Industries Ltd.	3-May-24	-	0.78%
CRISIL Up to 91-Day CP Index	206	INE484J14SZ1	Godrej Properties Ltd.	18-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	207	INE040A14292	HDFC Bank Ltd.	24-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	208	INE790I14EE8	HSBC InvestDirect Financial Services (India) Ltd.	30-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	209	INE700G14IE2	Hdfc Securities Ltd.	18-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	210	INE700G14IM5	Hdfc Securities Ltd.	3-May-24	-	0.78%
CRISIL Up to 91-Day CP Index	211	INE763G14SR1	ICICI Securities Ltd.	2-May-24	-	0.78%
CRISIL Up to 91-Day CP Index	212	INE824H14NV2	Julius Baer Capital (India) Pvt. Ltd.	16-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	213	INE824H14NB4	Julius Baer Capital (India) Pvt. Ltd.	30-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	214	INE028E14NA1	Kotak Securities Ltd.	3-May-24	-	0.78%
CRISIL Up to 91-Day CP Index	215	INE128M14787	L&T Metro Rail (Hyderabad) Ltd.	22-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	216	INE338I14GM4	Motilal Oswal Financial Services Ltd.	26-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	217	INE338I14GO0	Motilal Oswal Financial Services Ltd.	3-May-24	-	0.78%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	218	INE261F14KT1	National Bank for Agriculture & Rural Development	30-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	219	INE870H14RY0	Network 18 Media & Invst. Ltd.	29-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	220	INE140A141V1	Piramal Enterprises Ltd.	18-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	221	INE140A141X7	Piramal Enterprises Ltd.	2-May-24	-	0.78%
CRISIL Up to 91-Day CP Index	222	INE511C14WC7	Poonawalla Fincorp Ltd.	3-May-24	-	0.78%
CRISIL Up to 91-Day CP Index	223	INE891D14YH6	Redington (India) Ltd.	25-Apr-24	-	0.78%
CRISIL Up to 91-Day CP Index	224	INE212K14437	Sbicap Securities Ltd.	#####	-	0.78%
CRISIL upto 365 Day CP Index-A	1	INE860H141M1	Aditya Birla Finance Ltd.	15-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	2	INE860H141F5	Aditya Birla Finance Ltd.	20-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	3	INE860H141U4	Aditya Birla Finance Ltd.	23-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	4	INE860H141V2	Aditya Birla Finance Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	5	INE860H141K5	Aditya Birla Finance Ltd.	4-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	6	INE860H140X0	Aditya Birla Finance Ltd.	7-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	7	INE860H140H3	Aditya Birla Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	8	INE831R14DB9	Aditya Birla Housing Finance Ltd.	21-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	9	INE831R14DC7	Aditya Birla Housing Finance Ltd.	29-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	10	INE831R14DD5	Aditya Birla Housing Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	11	INE891K14MT1	Axis Finance Ltd.	19-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	12	INE891K14MV7	Axis Finance Ltd.	22-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	13	INE891K14MB9	Axis Finance Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	14	INE891K14MA1	Axis Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	15	INE891K14MY1	Axis Finance Ltd.	#####	-	0.24%



Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CP Index-A	16	INE891K14MW5	Axis Finance Ltd.	7-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	17	INE110O14BF0	Axis Securities Ltd.	15-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	18	INE110O14BG8	Axis Securities Ltd.	27-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	19	INE110O14BO2	Axis Securities Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	20	INE110O14BH6	Axis Securities Ltd.	1-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	21	INE110O14BK0	Axis Securities Ltd.	7-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	22	INE110O14BL8	Axis Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	23	INE110O14BJ2	Axis Securities Ltd.	6-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	24	INE296A14WI6	Bajaj Finance Ltd.	16-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	25	INE296A14WK2	Bajaj Finance Ltd.	20-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	26	INE296A14UH2	Bajaj Finance Ltd.	27-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	27	INE296A14UI0	Bajaj Finance Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	28	INE296A14UJ8	Bajaj Finance Ltd.	1-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	29	INE296A14WP1	Bajaj Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	30	INE296A14WS5	Bajaj Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	31	INE296A14WO4	Bajaj Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	32	INE01C314577	Bajaj Financial Securities Ltd.	22-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	33	INE01C314593	Bajaj Financial Securities Ltd.	27-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	34	INE01C314585	Bajaj Financial Securities Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	35	INE01C314619	Bajaj Financial Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	36	INE01C314627	Bajaj Financial Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	37	INE01C314635	Bajaj Financial Securities Ltd.	#####	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-A	38	INE01C314601	Bajaj Financial Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	39	INE377Y14AO8	Bajaj Housing Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	40	INE704I14HG7	Barclays Investments & Loans (India) Pvt. Ltd.	26-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	41	INE704I14HJ1	Barclays Investments & Loans (India) Pvt. Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	42	INE704I14HD4	Barclays Investments & Loans (India) Pvt. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	43	INE027214506	Bob Financial Solutions Ltd.	23-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	44	INE027214530	Bob Financial Solutions Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	45	INE027214522	Bob Financial Solutions Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	46	INE144H14GA3	Deutsche Investments India Pvt. Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	47	INE144H14FZ2	Deutsche Investments India Pvt. Ltd.	7-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	48	INE144H14FX7	Deutsche Investments India Pvt. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	49	INE144H14GI6	Deutsche Investments India Pvt. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	50	INE144H14GG0	Deutsche Investments India Pvt. Ltd.	8-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	51	INE514E14QW7	Export Import Bank Of India	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	52	INE102D14864	Godrej Consumer Products Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	53	INE102D14914	Godrej Consumer Products Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	54	INE047A14867	Grasim Industries Ltd.	7-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	55	INE047A14891	Grasim Industries Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	56	INE756I14DK8	HDB Financial Services Ltd.	22-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	57	INE756I14DL6	HDB Financial Services Ltd.	4-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	58	INE040A14235	HDFC Bank Ltd.	26-Feb-24	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	59	INE539K14BH4	HDFC Credila Financial Services Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	60	INE539K14BI2	HDFC Credila Financial Services Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	61	INE539K14BF8	HDFC Credila Financial Services Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	62	INE790I14DW2	HSBC InvestDirect Financial Services (India) Ltd.	16-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	63	INE790I14DX0	HSBC InvestDirect Financial Services (India) Ltd.	20-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	64	INE790I14DY8	HSBC InvestDirect Financial Services (India) Ltd.	29-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	65	INE790I14DZ5	HSBC InvestDirect Financial Services (India) Ltd.	8-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	66	INE790I14DQ4	HSBC InvestDirect Financial Services (India) Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	67	INE790I14DP6	HSBC InvestDirect Financial Services (India) Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	68	INE700G14HF1	Hdfc Securities Ltd.	16-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	69	INE700G14IC6	Hdfc Securities Ltd.	26-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	70	INE700G14HT2	Hdfc Securities Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	71	INE700G14HN5	Hdfc Securities Ltd.	29-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	72	INE700G14GY4	Hdfc Securities Ltd.	1-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	73	INE700G14HU0	Hdfc Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	74	INE700G14HG9	Hdfc Securities Ltd.	15-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	75	INE700G14HS4	Hdfc Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	76	INE267A14655	Hindustan Zinc Ltd.	7-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	77	INE071G14FC8	ICICI Home Finance Co. Ltd.	16-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	78	INE071G14FF1	ICICI Home Finance Co. Ltd.	#####	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-A	79	INE763G14RQ5	ICICI Securities Ltd.	16-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	80	INE763G14RS1	ICICI Securities Ltd.	22-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	81	INE763G14RU7	ICICI Securities Ltd.	23-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	82	INE763G14RV5	ICICI Securities Ltd.	29-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	83	INE763G14RX1	ICICI Securities Ltd.	4-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	84	INE763G14PA3	ICICI Securities Ltd.	7-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	85	INE763G14RI2	ICICI Securities Ltd.	8-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	86	INE763G14SC3	ICICI Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	87	INE763G14PI6	ICICI Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	88	INE849D14HK3	ICICI Securities Primary Dealership Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	89	INE936D14303	Jamnagar Utilities & Power Pvt. Ltd.	16-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	90	INE03BW14034	Kotak Alternate Asset Managers Ltd.	27-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	91	INE975F14YC3	Kotak Mahindra Investments Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	92	INE916D14Z29	Kotak Mahindra Prime Ltd.	29-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	93	INE028E14MP1	Kotak Securities Ltd.	15-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	94	INE028E14MQ9	Kotak Securities Ltd.	22-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	95	INE028E14MR7	Kotak Securities Ltd.	29-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	96	INE028E14MT3	Kotak Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	97	INE028E14MM8	Kotak Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	98	INE028E14MS5	Kotak Securities Ltd.	6-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	99	INE027E14OZ8	L&T Finance Holdings Ltd.	22-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	100	INE027E14PA8	L&T Finance Holdings Ltd.	26-Feb-24	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	101	INE027E14OD5	L&T Finance Holdings Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	102	INE027E14OE3	L&T Finance Holdings Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	103	INE128M14712	L&T Metro Rail (Hyderabad) Ltd.	16-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	104	INE128M14720	L&T Metro Rail (Hyderabad) Ltd.	23-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	105	INE128M14738	L&T Metro Rail (Hyderabad) Ltd.	4-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	106	INE128M14779	L&T Metro Rail (Hyderabad) Ltd.	29-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	107	INE115A14EI6	LIC Housing Finance Ltd.	1-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	108	INE115A14ER7	LIC Housing Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	109	INE018A14KL3	Larsen & Toubro Ltd.	29-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	110	INE018A14KH1	Larsen & Toubro Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	111	INE774D14RY3	Mahindra & Mahindra Financial Services Ltd.	23-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	112	INE774D14RQ9	Mahindra & Mahindra Financial Services Ltd.	6-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	113	INE774D14SA1	Mahindra & Mahindra Financial Services Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	114	INE261F14KL8	National Bank for Agriculture & Rural Development	22-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	115	INE261F14KN4	National Bank for Agriculture & Rural Development	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	116	INE261F14KO2	National Bank for Agriculture & Rural Development	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	117	INE261F14KM6	National Bank for Agriculture & Rural Development	6-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	118	INE870H14RS2	Network 18 Media & Invst. Ltd.	27-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	119	INE870H14RV6	Network 18 Media & Invst. Ltd.	7-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	120	INE870H14RU8	Network 18 Media & Invst. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	121	INE357L14362	Nomura Capital (India) Pvt. Ltd.	23-Feb-24	-	0.24%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CP Index-A	12 2	INE002A14KJ1	Reliance Industries Ltd.	27-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	12 3	INE002A14KK9	Reliance Industries Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	12 4	INE002A14KI3	Reliance Industries Ltd.	29-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	12 5	INE002A14KH5	Reliance Industries Ltd.	1-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	12 6	INE002A14KL7	Reliance Industries Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	12 7	INE929O14BC0	Reliance Retail Ventures Ltd.	16-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	12 8	INE929O14BD8	Reliance Retail Ventures Ltd.	23-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	12 9	INE929O14BE6	Reliance Retail Ventures Ltd.	1-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	13 0	INE929O14BF3	Reliance Retail Ventures Ltd.	4-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	13 1	INE929O14BG1	Reliance Retail Ventures Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	13 2	INE020B14672	Rural Electrification Corporation Ltd.	1-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	13 3	INE912E14MA8	SBI Global Factors Ltd.	29-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	13 4	INE535H14IU6	SMFG India Credit Co. Ltd.	23-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	13 5	INE535H14IV4	SMFG India Credit Co. Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	13 6	INE212K14254	Sbicap Securities Ltd.	22-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	13 7	INE212K14247	Sbicap Securities Ltd.	23-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	13 8	INE212K14296	Sbicap Securities Ltd.	26-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	13 9	INE212K14346	Sbicap Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	14 0	INE212K14270	Sbicap Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	14 1	INE941D14493	Sikka Ports & Terminals Ltd.	16-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	14 2	INE941D14501	Sikka Ports & Terminals Ltd.	23-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	14 3	INE556F14JL3	Small Industries Development Bank Of India	15-Feb-24	-	0.24%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CP Index-A	14 4	INE556F14JT6	Small Industries Development Bank Of India	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	14 5	INE556F14JB4	Small Industries Development Bank Of India	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	14 6	INE403G14RD6	Standard Chartered Capital Ltd.	16-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	14 7	INE403G14RE4	Standard Chartered Capital Ltd.	20-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	14 8	INE403G14RF1	Standard Chartered Capital Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	14 9	INE472H14235	Standard Chartered Securities (India) Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	15 0	INE472H14243	Standard Chartered Securities (India) Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	15 1	INE660A14XP6	Sundaram Finance Ltd.	23-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	15 2	INE660A14XT8	Sundaram Finance Ltd.	29-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	15 3	INE660A14WZ7	Sundaram Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	15 4	INE886H14IZ2	TV18 Broadcast Ltd.	1-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	15 5	INE886H14JD7	TV18 Broadcast Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	15 6	INE886H14JA3	TV18 Broadcast Ltd.	7-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	15 7	INE033L14MV4	Tata Capital Housing Finance Ltd.	27-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	15 8	INE033L14MH3	Tata Capital Housing Finance Ltd.	7-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	15 9	INE033L14MI1	Tata Capital Housing Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	16 0	INE306N14VR9	Tata Capital Ltd.	20-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	16 1	INE857Q14AF3	Tata Capital Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	16 2	INE306N14WT 3	Tata Capital Ltd.	28-Feb-24	-	0.24%
CRISIL upto 365 Day CP Index-A	16 3	INE857Q14AH9	Tata Capital Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	16 4	INE857Q14AG1	Tata Capital Ltd.	7-Mar-24	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-A	165	INE692Q14AY5	Toyota Financial Services India Ltd.	7-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	166	INE481G14EF5	Ultratech Cement Ltd.	1-Mar-24	-	0.24%
CRISIL upto 365 Day CP Index-A	167	INE860H142E6	Aditya Birla Finance Ltd.	31-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	168	INE110O14BV7	Axis Securities Ltd.	28-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	169	INE296A14WV9	Bajaj Finance Ltd.	15-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	170	INE296A14XA1	Bajaj Finance Ltd.	30-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	171	INE377Y14AR1	Bajaj Housing Finance Ltd.	10-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	172	INE704I14IB6	Barclays Investments & Loans (India) Pvt. Ltd.	24-Dec-24	-	0.24%
CRISIL upto 365 Day CP Index-A	173	INE704I14IE0	Barclays Investments & Loans (India) Pvt. Ltd.	17-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	174	INE704I14IG5	Barclays Investments & Loans (India) Pvt. Ltd.	29-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	175	INE144H14GN6	Deutsche Investments India Pvt. Ltd.	31-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	176	INE041014023	Embassy Office Parks Reit	7-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	177	INE700G14IK9	Hdfc Securities Ltd.	24-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	178	INE763G14SB5	ICICI Securities Ltd.	13-Dec-24	-	0.24%
CRISIL upto 365 Day CP Index-A	179	INE763G14SE9	ICICI Securities Ltd.	20-Dec-24	-	0.24%
CRISIL upto 365 Day CP Index-A	180	INE763G14SF6	ICICI Securities Ltd.	2-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	181	INE763G14SP5	ICICI Securities Ltd.	31-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	182	INE115A14EQ9	LIC Housing Finance Ltd.	17-Dec-24	-	0.24%
CRISIL upto 365 Day CP Index-A	183	INE115A14ES5	LIC Housing Finance Ltd.	13-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	184	INE116F14174	Panatone Finvest Ltd.	16-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	185	INE116F14182	Panatone Finvest Ltd.	17-Jan-25	-	0.24%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	186	INE403G14RU0	Standard Chartered Capital Ltd.	20-Dec-24	-	0.24%
CRISIL upto 365 Day CP Index-A	187	INE403G14RY2	Standard Chartered Capital Ltd.	29-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	188	INE033L14MW2	Tata Capital Housing Finance Ltd.	14-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	189	INE033L14MX0	Tata Capital Housing Finance Ltd.	30-Jan-25	-	0.24%
CRISIL upto 365 Day CP Index-A	190	INE860H142A4	Aditya Birla Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	191	INE860H141W0	Aditya Birla Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	192	INE110O14BM6	Axis Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	193	INE110O14BN4	Axis Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	194	INE110O14BP9	Axis Securities Ltd.	4-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	195	INE110O14BT1	Axis Securities Ltd.	3-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	196	INE296A14WR7	Bajaj Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	197	INE296A14UP5	Bajaj Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	198	INE377Y14AP5	Bajaj Housing Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	199	INE377Y14AQ3	Bajaj Housing Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	200	INE377Y14AL4	Bajaj Housing Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	201	INE377Y14AS9	Bajaj Housing Finance Ltd.	10-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	202	INE704I14HC6	Barclays Investments & Loans (India) Pvt. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	203	INE027214548	Bob Financial Solutions Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	204	INE144H14GJ4	Deutsche Investments India Pvt. Ltd.	15-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	205	INE144H14GK2	Deutsche Investments India Pvt. Ltd.	3-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	206	INE514E14QX5	Export Import Bank Of India	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	207	INE514E14QY3	Export Import Bank Of India	#####	-	0.24%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CP Index-A	208	INE514E14RH6	Export Import Bank Of India	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	209	INE102D14906	Godrej Consumer Products Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	210	INE047A14883	Grasim Industries Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	211	INE040A14243	HDFC Bank Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	212	INE040A14250	HDFC Bank Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	213	INE040A14268	HDFC Bank Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	214	INE790I14ED0	HSBC InvestDirect Financial Services (India) Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	215	INE790I14EC2	HSBC InvestDirect Financial Services (India) Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	216	INE700G14HV8	Hdfc Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	217	INE700G14IB8	Hdfc Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	218	INE700G14IA0	Hdfc Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	219	INE700G14IG7	Hdfc Securities Ltd.	3-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	220	INE071G14FG9	ICICI Home Finance Co. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	221	INE763G14RA9	ICICI Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	222	INE763G14PH8	ICICI Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	223	INE763G14PZ0	ICICI Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	224	INE763G14SG4	ICICI Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	225	INE763G14QB9	ICICI Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	226	INE763G14RM4	ICICI Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	227	INE763G14RW3	ICICI Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	228	INE763G14SH2	ICICI Securities Ltd.	4-Apr-24	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	229	INE763G14SJ8	ICICI Securities Ltd.	5-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	230	INE0DZE14024	Kisetsu Saison Finance (India) Pvt. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	231	INE0DZE14016	Kisetsu Saison Finance (India) Pvt. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	232	INE975F14YD1	Kotak Mahindra Investments Ltd.	8-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	233	INE916D142D6	Kotak Mahindra Prime Ltd.	5-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	234	INE028E14MU1	Kotak Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	235	INE028E14MW7	Kotak Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	236	INE028E14MX5	Kotak Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	237	INE028E14MV9	Kotak Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	238	INE027E14OF0	L&T Finance Holdings Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	239	INE498L14AX0	L&T Finance Holdings Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	240	INE128M14746	L&T Metro Rail (Hyderabad) Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	241	INE128M14753	L&T Metro Rail (Hyderabad) Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	242	INE128M14761	L&T Metro Rail (Hyderabad) Ltd.	15-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	243	INE018A14KJ7	Larsen & Toubro Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	244	INE018A14KM1	Larsen & Toubro Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	245	INE774D14RR7	Mahindra & Mahindra Financial Services Ltd.	12-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	246	INE261F14KQ7	National Bank for Agriculture & Rural Development	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	247	INE261F14KR5	National Bank for Agriculture & Rural Development	2-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	248	INE261F14KP9	National Bank for Agriculture & Rural Development	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	249	INE870H14RW4	Network 18 Media & Invst. Ltd.	#####	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	250	INE870H14RX2	Network 18 Media & Invst. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	251	INE002A14KN3	Reliance Industries Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	252	INE929O14BI7	Reliance Retail Ventures Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	253	INE929O14BH9	Reliance Retail Ventures Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	254	INE535H14IR2	SMFG India Credit Co. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	255	INE535H14IT8	SMFG India Credit Co. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	256	INE212K14288	Sbicap Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	257	INE212K14361	Sbicap Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	258	INE212K14338	Sbicap Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	259	INE212K14395	Sbicap Securities Ltd.	3-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	260	INE212K14320	Sbicap Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	261	INE941D14519	Sikka Ports & Terminals Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	262	INE556F14JV2	Small Industries Development Bank Of India	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	263	INE556F14JX8	Small Industries Development Bank Of India	10-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	264	INE556F14JW0	Small Industries Development Bank Of India	2-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	265	INE403G14QS6	Standard Chartered Capital Ltd.	11-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	266	INE472H14250	Standard Chartered Securities (India) Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	267	INE886H14JE5	TV18 Broadcast Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	268	INE886H14JF2	TV18 Broadcast Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	269	INE033L14MJ9	Tata Capital Housing Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	270	INE033L14MK7	Tata Capital Housing Finance Ltd.	#####	-	0.24%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CP Index-A	27 1	INE857Q14AI7	Tata Capital Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	27 2	INE976I14NV8	Tata Capital Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	27 3	INE481G14EG3	Ultratech Cement Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	27 4	INE860H140K7	Aditya Birla Finance Ltd.	19-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	27 5	INE860H142G1	Aditya Birla Finance Ltd.	6-May-24	-	0.24%
CRISIL upto 365 Day CP Index-A	27 6	INE891K14MS3	Axis Finance Ltd.	2-May-24	-	0.24%
CRISIL upto 365 Day CP Index-A	27 7	INE891K14MZ8	Axis Finance Ltd.	30-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	27 8	INE110O14BU9	Axis Securities Ltd.	19-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	27 9	INE296A14WX5	Bajaj Finance Ltd.	18-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	28 0	INE296A14WZ0	Bajaj Finance Ltd.	23-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	28 1	INE01C314650	Bajaj Financial Securities Ltd.	3-May-24	-	0.24%
CRISIL upto 365 Day CP Index-A	28 2	INE377Y14AT7	Bajaj Housing Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	28 3	INE144H14GF2	Deutsche Investments India Pvt. Ltd.	30-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	28 4	INE040A14276	HDFC Bank Ltd.	16-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	28 5	INE040A14284	HDFC Bank Ltd.	22-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	28 6	INE040A14292	HDFC Bank Ltd.	24-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	28 7	INE040A14300	HDFC Bank Ltd.	26-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	28 8	INE790I14EE8	HSBC InvestDirect Financial Services (India) Ltd.	30-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	28 9	INE700G14IE2	Hdfc Securities Ltd.	18-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	29 0	INE700G14IM5	Hdfc Securities Ltd.	3-May-24	-	0.24%
CRISIL upto 365 Day CP Index-A	29 1	INE763G14RD3	ICICI Securities Ltd.	30-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	29 2	INE763G14SR1	ICICI Securities Ltd.	2-May-24	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-A	293	INE975F14YY7	Kotak Mahindra Investments Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	294	INE916D142J3	Kotak Mahindra Prime Ltd.	16-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	295	INE916D142L9	Kotak Mahindra Prime Ltd.	7-May-24	-	0.24%
CRISIL upto 365 Day CP Index-A	296	INE028E14NA1	Kotak Securities Ltd.	3-May-24	-	0.24%
CRISIL upto 365 Day CP Index-A	297	INE027E14OH6	L&T Finance Holdings Ltd.	23-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	298	INE027E14OI4	L&T Finance Holdings Ltd.	2-May-24	-	0.24%
CRISIL upto 365 Day CP Index-A	299	INE027E14OY1	L&T Finance Holdings Ltd.	3-May-24	-	0.24%
CRISIL upto 365 Day CP Index-A	300	INE128M14787	L&T Metro Rail (Hyderabad) Ltd.	22-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	301	INE115A14ELO	LIC Housing Finance Ltd.	24-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	302	INE774D14RZ0	Mahindra & Mahindra Financial Services Ltd.	26-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	303	INE261F14KT1	National Bank for Agriculture & Rural Development	30-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	304	INE870H14RY0	Network 18 Media & Invst. Ltd.	29-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	305	INE212K14437	Sbicap Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	306	INE211H14609	Sharekhan Ltd.	9-May-24	-	0.24%
CRISIL upto 365 Day CP Index-A	307	INE403G14RO3	Standard Chartered Capital Ltd.	29-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	308	INE403G14RP0	Standard Chartered Capital Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	309	INE033L14ML5	Tata Capital Housing Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	310	INE306N14VV1	Tata Capital Ltd.	24-Apr-24	-	0.24%
CRISIL upto 365 Day CP Index-A	311	INE860H141T6	Aditya Birla Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	312	INE860H141X8	Aditya Birla Finance Ltd.	14-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	313	INE296A14UZ4	Bajaj Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	314	INE296A14VC1	Bajaj Finance Ltd.	7-Jun-24	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	315	INE296A14VE7	Bajaj Finance Ltd.	12-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	316	INE296A14VF4	Bajaj Finance Ltd.	20-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	317	INE377Y14AM2	Bajaj Housing Finance Ltd.	28-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	318	INE704I14HU8	Barclays Investments & Loans (India) Pvt. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	319	INE704I14HV6	Barclays Investments & Loans (India) Pvt. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	320	INE704I14HZ7	Barclays Investments & Loans (India) Pvt. Ltd.	10-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	321	INE144H14GC9	Deutsche Investments India Pvt. Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	322	INE144H14GH8	Deutsche Investments India Pvt. Ltd.	10-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	323	INE041014015	Embassy Office Parks Reit	14-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	324	INE514E14RG8	Export Import Bank Of India	19-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	325	INE040A14318	HDFC Bank Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	326	INE040A14326	HDFC Bank Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	327	INE040A14334	HDFC Bank Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	328	INE790I14DV4	HSBC InvestDirect Financial Services (India) Ltd.	7-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	329	INE790I14EA6	HSBC InvestDirect Financial Services (India) Ltd.	14-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	330	INE790I14EB4	HSBC InvestDirect Financial Services (India) Ltd.	20-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	331	INE763G14PV9	ICICI Securities Ltd.	3-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	332	INE763G14QA1	ICICI Securities Ltd.	13-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	333	INE975F14YZ4	Kotak Mahindra Investments Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	334	INE975F14YW1	Kotak Mahindra Investments Ltd.	14-Jun-24	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	335	INE916D142N5	Kotak Mahindra Prime Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	336	INE916D142O3	Kotak Mahindra Prime Ltd.	5-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	337	INE027E14OJ2	L&T Finance Holdings Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	338	INE027E14OL8	L&T Finance Holdings Ltd.	7-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	339	INE027E14ON4	L&T Finance Holdings Ltd.	14-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	340	INE115A14EO4	LIC Housing Finance Ltd.	20-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	341	INE115A14EP1	LIC Housing Finance Ltd.	21-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	342	INE774D14RS5	Mahindra & Mahindra Financial Services Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	343	INE0CCU14021	Mindspace Business Parks Reit	6-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	344	INE212K14452	Sbicap Securities Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	345	INE211H14641	Sharekhan Ltd.	4-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	346	INE211H14658	Sharekhan Ltd.	5-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	347	INE211H14765	Sharekhan Ltd.	26-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	348	INE403G14RS4	Standard Chartered Capital Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	349	INE403G14RR6	Standard Chartered Capital Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	350	INE403G14RQ8	Standard Chartered Capital Ltd.	3-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	351	INE403G14RM7	Standard Chartered Capital Ltd.	19-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	352	INE660A14XQ4	Sundaram Finance Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	353	INE660A14XF7	Sundaram Finance Ltd.	7-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	354	INE033L14MM3	Tata Capital Housing Finance Ltd.	26-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	355	INE306N14WA3	Tata Capital Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	356	INE306N14WS5	Tata Capital Ltd.	#####	-	0.24%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	357	INE976I14NP0	Tata Capital Ltd.	18-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	358	INE976I14NS4	Tata Capital Ltd.	28-Jun-24	-	0.24%
CRISIL upto 365 Day CP Index-A	359	INE692Q14AU3	Toyota Financial Services India Ltd.	#####	-	0.24%
CRISIL upto 365 Day CP Index-A	360	INE860H14OZ5	Aditya Birla Finance Ltd.	23-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	361	INE704I14HK9	Barclays Investments & Loans (India) Pvt. Ltd.	2-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	362	INE756I14DI2	HDB Financial Services Ltd.	8-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	363	INE763G14QG8	ICICI Securities Ltd.	12-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	364	INE763G14QH6	ICICI Securities Ltd.	18-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	365	INE763G14RO0	ICICI Securities Ltd.	9-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	366	INE763G14SO8	ICICI Securities Ltd.	30-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	367	INE975F14YL4	Kotak Mahindra Investments Ltd.	12-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	368	INE975F14YQ3	Kotak Mahindra Investments Ltd.	19-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	369	INE975F14YR1	Kotak Mahindra Investments Ltd.	23-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	370	INE975F14YV3	Kotak Mahindra Investments Ltd.	31-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	371	INE916D143A0	Kotak Mahindra Prime Ltd.	5-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	372	INE916D142R6	Kotak Mahindra Prime Ltd.	22-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	373	INE916D142Q8	Kotak Mahindra Prime Ltd.	5-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	374	INE115A14EN6	LIC Housing Finance Ltd.	12-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	375	INE116F14166	Panatone Finvest Ltd.	19-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	376	INE550X14AF0	Sharekhan BNP Paribas Financial Services Ltd.	25-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	377	INE211H14674	Sharekhan Ltd.	11-Jul-24	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	378	INE660A14XS0	Sundaram Finance Ltd.	14-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	379	INE033L14MN1	Tata Capital Housing Finance Ltd.	18-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	380	INE976I14NU0	Tata Capital Ltd.	9-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	381	INE857Q14AC0	Tata Capital Ltd.	12-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	382	INE857Q14AD8	Tata Capital Ltd.	18-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	383	INE306N14WH8	Tata Capital Ltd.	24-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	384	INE306N14WI6	Tata Capital Ltd.	26-Jul-24	-	0.24%
CRISIL upto 365 Day CP Index-A	385	INE306N14WJ4	Tata Capital Ltd.	8-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	386	INE296A14VN8	Bajaj Finance Ltd.	28-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	387	INE296A14VO6	Bajaj Finance Ltd.	29-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	388	INE296A14VP3	Bajaj Finance Ltd.	30-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	389	INE377Y14AK6	Bajaj Housing Finance Ltd.	21-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	390	INE704I14HN3	Barclays Investments & Loans (India) Pvt. Ltd.	21-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	391	INE704I14HW4	Barclays Investments & Loans (India) Pvt. Ltd.	23-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	392	INE704I14HQ6	Barclays Investments & Loans (India) Pvt. Ltd.	20-Sep-24	-	0.24%
CRISIL upto 365 Day CP Index-A	393	INE704I14IC4	Barclays Investments & Loans (India) Pvt. Ltd.	15-Oct-24	-	0.24%
CRISIL upto 365 Day CP Index-A	394	INE704I14HX2	Barclays Investments & Loans (India) Pvt. Ltd.	27-Nov-24	-	0.24%
CRISIL upto 365 Day CP Index-A	395	INE0BWS14017	Data Infrastructure Trust	5-Sep-24	-	0.24%
CRISIL upto 365 Day CP Index-A	396	INE144H14GD7	Deutsche Investments India Pvt. Ltd.	15-Nov-24	-	0.24%
CRISIL upto 365 Day CP Index-A	397	INE144H14GE5	Deutsche Investments India Pvt. Ltd.	19-Nov-24	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-A	398	INE790I14DU6	HSBC InvestDirect Financial Services (India) Ltd.	24-Oct-24	-	0.24%
CRISIL upto 365 Day CP Index-A	399	INE0KXY14014	Highways Infrastructure Trust	23-Sep-24	-	0.24%
CRISIL upto 365 Day CP Index-A	400	INE763G14QX3	ICICI Securities Ltd.	13-Sep-24	-	0.24%
CRISIL upto 365 Day CP Index-A	401	INE763G14RP7	ICICI Securities Ltd.	20-Sep-24	-	0.24%
CRISIL upto 365 Day CP Index-A	402	INE763G14RT9	ICICI Securities Ltd.	21-Nov-24	-	0.24%
CRISIL upto 365 Day CP Index-A	403	INE763G14SQ3	ICICI Securities Ltd.	29-Nov-24	-	0.24%
CRISIL upto 365 Day CP Index-A	404	INE975F14YU5	Kotak Mahindra Investments Ltd.	22-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	405	INE916D142S4	Kotak Mahindra Prime Ltd.	21-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	406	INE916D142W6	Kotak Mahindra Prime Ltd.	5-Nov-24	-	0.24%
CRISIL upto 365 Day CP Index-A	407	INE211H14757	Sharekhan Ltd.	27-Nov-24	-	0.24%
CRISIL upto 365 Day CP Index-A	408	INE211H14740	Sharekhan Ltd.	6-Dec-24	-	0.24%
CRISIL upto 365 Day CP Index-A	409	INE211H14732	Sharekhan Ltd.	10-Dec-24	-	0.24%
CRISIL upto 365 Day CP Index-A	410	INE403G14RK1	Standard Chartered Capital Ltd.	21-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	411	INE403G14RL9	Standard Chartered Capital Ltd.	29-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	412	INE403G14RN5	Standard Chartered Capital Ltd.	9-Sep-24	-	0.24%
CRISIL upto 365 Day CP Index-A	413	INE403G14RV8	Standard Chartered Capital Ltd.	20-Nov-24	-	0.24%
CRISIL upto 365 Day CP Index-A	414	INE403G14RX4	Standard Chartered Capital Ltd.	4-Dec-24	-	0.24%
CRISIL upto 365 Day CP Index-A	415	INE403G14RT2	Standard Chartered Capital Ltd.	5-Dec-24	-	0.24%
CRISIL upto 365 Day CP Index-A	416	INE403G14RW6	Standard Chartered Capital Ltd.	27-Nov-24	-	0.24%
CRISIL upto 365 Day CP Index-A	417	INE660A14XR2	Sundaram Finance Ltd.	29-Aug-24	-	0.24%
CRISIL upto 365 Day CP Index-A	418	INE660A14XU6	Sundaram Finance Ltd.	18-Sep-24	-	0.24%
CRISIL upto 365 Day CP Index-A	419	INE306N14WN6	Tata Capital Ltd.	13-Sep-24	-	0.24%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	420	INE306N14WR7	Tata Capital Ltd.	5-Nov-24	-	0.24%
CRISIL upto 365 Day CP Index-B	1	INE248U14MY3	360 One Prime Ltd.	27-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	2	INE248U14OM4	360 One Prime Ltd.	8-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	3	INE248U14NX3	360 One Prime Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	4	INE248U14NY1	360 One Prime Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	5	INE248U14OR3	360 One Prime Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	6	INE466L14CB9	360 One Wam Ltd.	23-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	7	INE466L14CD5	360 One Wam Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	8	INE466L14CK0	360 One Wam Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	9	INE466L14CL8	360 One Wam Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	10	INE769A14817	Aarti Industries Ltd.	5-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	11	INE647O14FA3	Aditya Birla Fashion & Retail Ltd.	5-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	12	INE647O14FB1	Aditya Birla Fashion & Retail Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	13	INE901L14AU9	Alembic Pharmaceuticals Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	14	INE403D14494	Bharti Telecom Ltd.	16-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	15	INE403D14502	Bharti Telecom Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	16	INE472A14NO0	Blue Star Ltd.	16-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	17	INE472A14NP7	Blue Star Ltd.	27-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	18	INE477A14CR5	CanFin Homes Ltd.	29-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	19	INE015Y14542	Carat Lane Trading Pvt. Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	20	INE121A14VH0	Cholamandalam Investment & Finance Co. Ltd.	19-Feb-24	-	0.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-B	21	INE121A14VM0	Cholamandalam Investment & Finance Co. Ltd.	22-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	22	INE121A14WC9	Cholamandalam Investment & Finance Co. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	23	INE121A14WG0	Cholamandalam Investment & Finance Co. Ltd.	29-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	24	INE289B14IS7	Gic Housing Finance Ltd.	22-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	25	INE289B14IT5	Gic Housing Finance Ltd.	16-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	26	INE850D14QA3	Godrej Agrovet Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	27	INE850D14PV1	Godrej Agrovet Ltd.	29-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	28	INE850D14PX7	Godrej Agrovet Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	29	INE850D14QD7	Godrej Agrovet Ltd.	1-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	30	INE02KN14168	Godrej Finance Ltd.	16-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	31	INE02KN14176	Godrej Finance Ltd.	23-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	32	INE02KN14200	Godrej Finance Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	33	INE02KN14192	Godrej Finance Ltd.	6-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	34	INE02JD14310	Godrej Housing Finance Ltd.	22-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	35	INE02JD14328	Godrej Housing Finance Ltd.	23-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	36	INE02JD14336	Godrej Housing Finance Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	37	INE02JD14344	Godrej Housing Finance Ltd.	6-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	38	INE233A14E18	Godrej Industries Ltd.	16-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	39	INE233A14E59	Godrej Industries Ltd.	29-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	40	INE233A14E75	Godrej Industries Ltd.	1-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	41	INE233A14F09	Godrej Industries Ltd.	6-Mar-24	-	0.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	42	INE233A14F82	Godrej Industries Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	43	INE233A14E00	Godrej Industries Ltd.	15-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	44	INE233A14E83	Godrej Industries Ltd.	5-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	45	INE484J14SD8	Godrej Properties Ltd.	16-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	46	INE484J14SE6	Godrej Properties Ltd.	20-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	47	INE484J14SS6	Godrej Properties Ltd.	21-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	48	INE484J14SF3	Godrej Properties Ltd.	22-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	49	INE484J14SR8	Godrej Properties Ltd.	23-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	50	INE484J14ST4	Godrej Properties Ltd.	29-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	51	INE484J14SH9	Godrej Properties Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	52	INE484J14SI7	Godrej Properties Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	53	INE484J14SJ5	Godrej Properties Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	54	INE484J14SK3	Godrej Properties Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	55	INE484J14SU2	Godrej Properties Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	56	INE957N14GV2	Hero Fincorp Ltd.	16-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	57	INE957N14GW0	Hero Fincorp Ltd.	22-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	58	INE957N14GZ3	Hero Fincorp Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	59	INE957N14HA4	Hero Fincorp Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	60	INE800X14127	Hero Housing Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	61	INE146O14BO6	Hinduja Leyland Finance Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	62	INE146O14BP3	Hinduja Leyland Finance Ltd.	29-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	63	INE146O14BS7	Hinduja Leyland Finance Ltd.	#####	-	0.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-B	64	INE146O14BT5	Hinduja Leyland Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	65	INE146O14BR9	Hinduja Leyland Finance Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	66	INE530B14BW1	IIFL Finance Ltd.	22-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	67	INE530B14BT7	IIFL Finance Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	68	INE530B14BX9	IIFL Finance Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	69	INE879F14IJ5	Infina Finance Pvt. Ltd.	23-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	70	INE879F14GX0	Infina Finance Pvt. Ltd.	27-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	71	INE879F14HU4	Infina Finance Pvt. Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	72	INE879F14IL1	Infina Finance Pvt. Ltd.	6-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	73	INE651J14AY6	JM Financial Credit Solutions Ltd.	5-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	74	INE523H142D7	JM Financial Products Ltd.	20-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	75	INE523H140N0	JM Financial Products Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	76	INE523H141J6	JM Financial Products Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	77	INE523H142C9	JM Financial Products Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	78	INE525R14924	JM Financial Properties & Holdings Ltd.	29-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	79	INE525R14932	JM Financial Properties & Holdings Ltd.	5-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	80	INE012I14PH6	JM Financial Services Ltd.	16-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	81	INE012I14OU2	JM Financial Services Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	82	INE012I14PE3	JM Financial Services Ltd.	5-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	83	INE012I14PV7	JM Financial Services Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	84	INE012I14PW5	JM Financial Services Ltd.	#####	-	0.25%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CP Index-B	85	INE121E14326	JSW Energy Ltd.	15-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	86	INE121E14318	JSW Energy Ltd.	19-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	87	INE824H14NE8	Julius Baer Capital (India) Pvt. Ltd.	16-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	88	INE824H14KU0	Julius Baer Capital (India) Pvt. Ltd.	26-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	89	INE824H14NH1	Julius Baer Capital (India) Pvt. Ltd.	27-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	90	INE824H14KV8	Julius Baer Capital (India) Pvt. Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	91	INE824H14NK5	Julius Baer Capital (India) Pvt. Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	92	INE824H14MO9	Julius Baer Capital (India) Pvt. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	93	INE824H14NM1	Julius Baer Capital (India) Pvt. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	94	INE824H14NJ7	Julius Baer Capital (India) Pvt. Ltd.	6-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	95	INE950O14BP8	Mahindra Rural Housing Finance Ltd.	15-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	96	INE338I14FL8	Motilal Oswal Financial Services Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	97	INE338I14GC5	Motilal Oswal Financial Services Ltd.	29-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	98	INE338I14GF8	Motilal Oswal Financial Services Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	99	INE338I14GB7	Motilal Oswal Financial Services Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	100	INE338I14FZ8	Motilal Oswal Financial Services Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	101	INE338I14EQ0	Motilal Oswal Financial Services Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	102	INE338I14GE1	Motilal Oswal Financial Services Ltd.	6-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	103	INE01WN14AS9	Motilal Oswal Finvest Ltd.	26-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	104	INE01WN14934	Motilal Oswal Finvest Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	105	INE01WN14AR1	Motilal Oswal Finvest Ltd.	6-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	106	INE01WN14892	Motilal Oswal Finvest Ltd.	7-Mar-24	-	0.25%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	107	INE01WN14900	Motilal Oswal Finvest Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	108	INE01WN14A08	Motilal Oswal Finvest Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	109	INE01WN14AG4	Motilal Oswal Finvest Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	110	INE01WN14942	Motilal Oswal Finvest Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	111	INE01WN14AQ3	Motilal Oswal Finvest Ltd.	5-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	112	INE414G14SN0	Muthoot Finance Ltd.	22-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	113	INE414G14SO8	Muthoot Finance Ltd.	23-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	114	INE414G14SS9	Muthoot Finance Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	115	INE414G14SR1	Muthoot Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	116	INE091A14DX0	Nirma Ltd.	22-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	117	INE091A14EA6	Nirma Ltd.	5-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	118	INE091A14DY8	Nirma Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	119	INE973U14110	Nu Vista Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	120	INE973U14128	Nu Vista Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	121	INE163N14345	ONGC Petro Additions Ltd.	20-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	122	INE572E14IU6	PNB Housing Finance Ltd.	21-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	123	INE572E14IV4	PNB Housing Finance Ltd.	23-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	124	INE572E14IP6	PNB Housing Finance Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	125	INE572E14IQ4	PNB Housing Finance Ltd.	4-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	126	INE572E14IW2	PNB Housing Finance Ltd.	6-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	127	INE572E14IX0	PNB Housing Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	128	INE516Y14ED6	Piramal Capital & Housing Finance Ltd.	15-Feb-24	-	0.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	129	INE516Y14EM7	Piramal Capital & Housing Finance Ltd.	20-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	130	INE516Y14ER6	Piramal Capital & Housing Finance Ltd.	23-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	131	INE516Y14DO5	Piramal Capital & Housing Finance Ltd.	27-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	132	INE516Y14DM9	Piramal Capital & Housing Finance Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	133	INE516Y14DN7	Piramal Capital & Housing Finance Ltd.	29-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	134	INE516Y14EP0	Piramal Capital & Housing Finance Ltd.	6-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	135	INE516Y14EC8	Piramal Capital & Housing Finance Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	136	INE516Y14EA2	Piramal Capital & Housing Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	137	INE516Y14DD8	Piramal Capital & Housing Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	138	INE140A141P3	Piramal Enterprises Ltd.	21-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	139	INE140A140A7	Piramal Enterprises Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	140	INE140A141B3	Piramal Enterprises Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	141	INE140A141E7	Piramal Enterprises Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	142	INE511C14VU1	Poonawalla Fincorp Ltd.	21-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	143	INE511C14VV9	Poonawalla Fincorp Ltd.	22-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	144	INE511C14VW7	Poonawalla Fincorp Ltd.	23-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	145	INE511C14VX5	Poonawalla Fincorp Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	146	INE891D14YA1	Redington (India) Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	147	INE891D14YD5	Redington (India) Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	148	INE891D14YE3	Redington (India) Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	149	INE891D14YB9	Redington (India) Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	150	INE460M14552	SEIL Energy India Ltd.	7-Mar-24	-	0.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	151	INE460M14545	SEIL Energy India Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	152	INE647A14AG0	SRF Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	153	INE721A14DM5	Shriram Finance Ltd.	23-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	154	INE721A14DN3	Shriram Finance Ltd.	27-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	155	INE721A14DP8	Shriram Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	156	INE721A14DJ1	Shriram Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	157	INE721A14DO1	Shriram Finance Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	158	INE089C14DC4	Sterlite Technologies Ltd.	16-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	159	INE089C14DD2	Sterlite Technologies Ltd.	29-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	160	INE089C14DE0	Sterlite Technologies Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	161	INE667F14GG4	Sundaram Home Finance Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	162	INE909H14PI3	TMF Holdings Ltd.	26-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	163	INE909H14PG7	TMF Holdings Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	164	INE909H14PD4	TMF Holdings Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	165	INE909H14PE2	TMF Holdings Ltd.	8-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	166	INE909H14PF9	TMF Holdings Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	167	INE909H14PH5	TMF Holdings Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	168	INE729N14HZ4	TVS Credit Services Ltd.	21-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	169	INE729N14IA5	TVS Credit Services Ltd.	23-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	170	INE729N14IB3	TVS Credit Services Ltd.	27-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	171	INE192A14366	Tata Consumer Products Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	172	INE192A14390	Tata Consumer Products Ltd.	#####	-	0.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-B	173	INE582L14HB2	Tata Housing Development Co. Ltd.	16-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	174	INE582L14GY6	Tata Housing Development Co. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	175	INE477S14BV1	Tata Motors Finance Ltd.	20-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	176	INE477S14BW9	Tata Motors Finance Ltd.	21-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	177	INE477S14BI8	Tata Motors Finance Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	178	INE601U14JE1	Tata Motors Finance Ltd.	6-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	179	INE601U14JF8	Tata Motors Finance Ltd.	8-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	180	INE601U14JG6	Tata Motors Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	181	INE477S14BX7	Tata Motors Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	182	INE601U14JH4	Tata Motors Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	183	INE477S14BY5	Tata Motors Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	184	INE477S14BJ6	Tata Motors Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	185	INE245A14JF6	Tata Power Co. Ltd.	16-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	186	INE245A14JH2	Tata Power Co. Ltd.	1-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	187	INE245A14JI0	Tata Power Co. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	188	INE607M14AQ8	Tata Power Renewable Energy Ltd.	22-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	189	INE607M14AT2	Tata Power Renewable Energy Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	190	INE607M14AR6	Tata Power Renewable Energy Ltd.	7-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	191	INE607M14AS4	Tata Power Renewable Energy Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	192	INE607M14AW6	Tata Power Renewable Energy Ltd.	6-Mar-24	-	0.25%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CP Index-B	19 3	INE725H14BK9	Tata Projects Ltd.	27-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	19 4	INE725H14BI3	Tata Projects Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	19 5	INE081A14EO8	Tata Steel Ltd.	19-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	19 6	INE081A14EQ3	Tata Steel Ltd.	28-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	19 7	INE081A14ES9	Tata Steel Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	19 8	INE081A14ER1	Tata Steel Ltd.	6-Mar-24	-	0.25%
CRISIL upto 365 Day CP Index-B	19 9	INE628A14HN1	UPL Ltd.	22-Feb-24	-	0.25%
CRISIL upto 365 Day CP Index-B	20 0	INE248U14OU7	360 One Prime Ltd.	30-Jan-25	-	0.25%
CRISIL upto 365 Day CP Index-B	20 1	INE466L14CP9	360 One Wam Ltd.	30-Jan-25	-	0.25%
CRISIL upto 365 Day CP Index-B	20 2	INE087M14BH0	Bahadur Chand Investments Pvt. Ltd.	30-Jan-25	-	0.25%
CRISIL upto 365 Day CP Index-B	20 3	INE121A14WF2	Cholamandalam Investment & Finance Co. Ltd.	17-Jan-25	-	0.25%
CRISIL upto 365 Day CP Index-B	20 4	INE957N14HS6	Hero Fincorp Ltd.	13-Dec-24	-	0.25%
CRISIL upto 365 Day CP Index-B	20 5	INE879F14IN7	Infina Finance Pvt. Ltd.	18-Dec-24	-	0.25%
CRISIL upto 365 Day CP Index-B	20 6	INE879F14IP2	Infina Finance Pvt. Ltd.	20-Dec-24	-	0.25%
CRISIL upto 365 Day CP Index-B	20 7	INE879F14IS6	Infina Finance Pvt. Ltd.	1-Feb-25	-	0.25%
CRISIL upto 365 Day CP Index-B	20 8	INE523H142G0	JM Financial Products Ltd.	23-Jan-25	-	0.25%
CRISIL upto 365 Day CP Index-B	20 9	INE012I14PZ8	JM Financial Services Ltd.	15-Jan-25	-	0.25%
CRISIL upto 365 Day CP Index-B	21 0	INE012I14QB7	JM Financial Services Ltd.	29-Jan-25	-	0.25%
CRISIL upto 365 Day CP Index-B	21 1	INE824H14NU4	Julius Baer Capital (India) Pvt. Ltd.	15-Jan-25	-	0.25%
CRISIL upto 365 Day CP Index-B	21 2	INE824H14NX8	Julius Baer Capital (India) Pvt. Ltd.	23-Jan-25	-	0.25%
CRISIL upto 365 Day CP Index-B	21 3	INE432R14261	Shriram Housing Finance Ltd.	27-Dec-24	-	0.25%
CRISIL upto 365 Day CP Index-B	21 4	INE248U14OP7	360 One Prime Ltd.	#####	-	0.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-B	215	INE248U14OC5	360 One Prime Ltd.	5-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	216	INE248U14OB7	360 One Prime Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	217	INE466L14CM6	360 One Wam Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	218	INE466L14CO2	360 One Wam Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	219	INE769A14825	Aarti Industries Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	220	INE647O14FC9	Aditya Birla Fashion & Retail Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	221	INE472A14NQ5	Blue Star Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	222	INE477A14CS3	CanFin Homes Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	223	INE482A14CA1	Ceat Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	224	INE055A14JT0	Century Textiles & Industries Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	225	INE121A14VK4	Cholamandalam Investment & Finance Co. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	2267	INE121A14WD7	Cholamandalam Investment & Finance Co. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	227	INE121A14VF4	Cholamandalam Investment & Finance Co. Ltd.	5-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	228	INE121A14VG2	Cholamandalam Investment & Finance Co. Ltd.	11-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	229	INE604O14023	Dmi Finance Pvt. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	230	INE604O14031	Dmi Finance Pvt. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	231	INE982D14AT8	Godrej & Boyce Manufacturing Co. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	232	INE850D14QB1	Godrej Agrovet Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	2339	INE850D14PW9	Godrej Agrovet Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	234	INE02KN14044	Godrej Finance Ltd.	#####	-	0.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	235	INE233A14F58	Godrej Industries Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	236	INE233A14G40	Godrej Industries Ltd.	15-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	237	INE484J14TA2	Godrej Properties Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	238	INE484J14SL1	Godrej Properties Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	239	INE484J14SW8	Godrej Properties Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	240	INE484J14SN7	Godrej Properties Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	241	INE484J14SX6	Godrej Properties Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	242	INE957N14HR8	Hero Fincorp Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	243	INE957N14HQ0	Hero Fincorp Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	244	INE530B14BZ4	IIFL Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	245	INE530B14BY7	IIFL Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	246	INE879F14HD0	Infina Finance Pvt. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	247	INE823G14AA7	J. K. Cement Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	248	INE523H142F2	JM Financial Products Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	249	INE525R14916	JM Financial Properties & Holdings Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	250	INE012I14PX3	JM Financial Services Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	251	INE012I14OL1	JM Financial Services Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	252	INE012I14PY1	JM Financial Services Ltd.	8-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	253	INE012I14OS6	JM Financial Services Ltd.	11-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	254	INE824H14NP4	Julius Baer Capital (India) Pvt. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	255	INE824H14NR0	Julius Baer Capital (India) Pvt. Ltd.	10-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	256	INE884B14499	Kirloskar Ferrous Industries Ltd.	#####	-	0.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-B	257	INE884B14523	Kirloskar Ferrous Industries Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	258	INE338I14FA1	Motilal Oswal Financial Services Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	259	INE338I14ER8	Motilal Oswal Financial Services Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	260	INE338I14FB9	Motilal Oswal Financial Services Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	261	INE338I14GH4	Motilal Oswal Financial Services Ltd.	15-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	262	INE01WN14959	Motilal Oswal Finvest Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	263	INE01WN14AT7	Motilal Oswal Finvest Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	264	INE01WN14AB5	Motilal Oswal Finvest Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	265	INE01WN14AU5	Motilal Oswal Finvest Ltd.	10-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	266	INE414G14SQ3	Muthoot Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	267	INE414G14SP5	Muthoot Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	268	INE414G14SU5	Muthoot Finance Ltd.	8-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	269	INE414G14ST7	Muthoot Finance Ltd.	11-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	270	INE613R14142	NTT Global Data Centers & Cloud Infrastructure India Pvt. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	271	INE091A14DZ5	Nirma Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	272	INE05C614394	Nlc Tamil Nadu Power Ltd.	8-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	273	INE118D14787	Nuvoco Vistas Corporation Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	274	INE118D14803	Nuvoco Vistas Corporation Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	275	INE163N14360	ONGC Petro Additions Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	276	INE163N14303	ONGC Petro Additions Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	277	INE572E14ISO	PNB Housing Finance Ltd.	#####	-	0.25%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	278	INE516Y14EG9	Piramal Capital & Housing Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	279	INE516Y14ET2	Piramal Capital & Housing Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	280	INE516Y14DW8	Piramal Capital & Housing Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	281	INE140A140V3	Piramal Enterprises Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	282	INE140A141F4	Piramal Enterprises Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	283	INE140A141G2	Piramal Enterprises Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	284	INE140A140I0	Piramal Enterprises Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	285	INE140A141T5	Piramal Enterprises Ltd.	4-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	286	INE511C14WB9	Poonawalla Fincorp Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	287	INE511C14VY3	Poonawalla Fincorp Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	288	INE511C14VZ0	Poonawalla Fincorp Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	289	INE891D14YF0	Redington (India) Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	290	INE460M14560	SEIL Energy India Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	291	INE432R14246	Shriram Housing Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	292	INE192A14382	Tata Consumer Products Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	293	INE192A14408	Tata Consumer Products Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	294	INE192A14374	Tata Consumer Products Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	295	INE582L14HE6	Tata Housing Development Co. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	296	INE477S14BK4	Tata Motors Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	297	INE601U14JI2	Tata Motors Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	298	INE477S14BZ2	Tata Motors Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	299	INE725H14BJ1	Tata Projects Ltd.	#####	-	0.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	300	INE371K14BS9	Tata Realty & Infrastructure Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	301	INE371K14BT7	Tata Realty & Infrastructure Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	302	INE248U14NJ2	360 One Prime Ltd.	22-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	303	INE248U14OT9	360 One Prime Ltd.	30-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	304	INE466L14BX5	360 One Wam Ltd.	2-May-24	-	0.25%
CRISIL upto 365 Day CP Index-B	305	INE466L14CR5	360 One Wam Ltd.	3-May-24	-	0.25%
CRISIL upto 365 Day CP Index-B	306	INE850D14QC9	Godrej Agrovet Ltd.	18-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	307	INE02JD14351	Godrej Housing Finance Ltd.	22-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	308	INE233A14G32	Godrej Industries Ltd.	18-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	309	INE233A14H49	Godrej Industries Ltd.	3-May-24	-	0.25%
CRISIL upto 365 Day CP Index-B	310	INE484J14SZ1	Godrej Properties Ltd.	18-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	311	INE957N14HB2	Hero Fincorp Ltd.	18-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	312	INE012I14PL8	JM Financial Services Ltd.	22-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	313	INE012I14PM6	JM Financial Services Ltd.	29-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	314	INE012I14PO2	JM Financial Services Ltd.	2-May-24	-	0.25%
CRISIL upto 365 Day CP Index-B	315	INE012I14PR5	JM Financial Services Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	316	INE012I14PS3	JM Financial Services Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	317	INE012I14QD3	JM Financial Services Ltd.	6-May-24	-	0.25%
CRISIL upto 365 Day CP Index-B	318	INE824H14NV2	Julius Baer Capital (India) Pvt. Ltd.	16-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	319	INE824H14MZ5	Julius Baer Capital (India) Pvt. Ltd.	25-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	320	INE824H14NB4	Julius Baer Capital (India) Pvt. Ltd.	30-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	321	INE824H14NC2	Julius Baer Capital (India) Pvt. Ltd.	9-May-24	-	0.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	322	INE824H14NY6	Julius Baer Capital (India) Pvt. Ltd.	29-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	33	INE338I14GM4	Motilal Oswal Financial Services Ltd.	26-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	324	INE338I14GO0	Motilal Oswal Financial Services Ltd.	3-May-24	-	0.25%
CRISIL upto 365 Day CP Index-B	325	INE01WN14AI0	Motilal Oswal Finvest Ltd.	16-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	326	INE01WN14AN0	Motilal Oswal Finvest Ltd.	8-May-24	-	0.25%
CRISIL upto 365 Day CP Index-B	327	INE01WN14AV3	Motilal Oswal Finvest Ltd.	30-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	328	INE414G14SV3	Muthoot Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	329	INE414G14SW1	Muthoot Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	330	INE163K14127	Phoenix ARC Pvt. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	331	INE516Y14EU0	Piramal Capital & Housing Finance Ltd.	8-May-24	-	0.25%
CRISIL upto 365 Day CP Index-B	332	INE140A141V1	Piramal Enterprises Ltd.	18-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	333	INE140A141M0	Piramal Enterprises Ltd.	7-May-24	-	0.25%
CRISIL upto 365 Day CP Index-B	334	INE140A141L2	Piramal Enterprises Ltd.	8-May-24	-	0.25%
CRISIL upto 365 Day CP Index-B	335	INE140A141N8	Piramal Enterprises Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	336	INE140A141X7	Piramal Enterprises Ltd.	2-May-24	-	0.25%
CRISIL upto 365 Day CP Index-B	337	INE511C14WC7	Poonawalla Fincorp Ltd.	3-May-24	-	0.25%
CRISIL upto 365 Day CP Index-B	338	INE891D14YH6	Redington (India) Ltd.	25-Apr-24	-	0.25%
CRISIL upto 365 Day CP Index-B	339	INE725H14BM5	Tata Projects Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	340	INE248U14OL6	360 One Prime Ltd.	3-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	341	INE248U14ON2	360 One Prime Ltd.	11-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	342	INE248U14OQ5	360 One Prime Ltd.	13-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	343	INE087M14BE7	Bahadur Chand Investments Pvt. Ltd.	11-Jun-24	-	0.25%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CP Index-B	34 4	INE087M14BD 9	Bahadur Chand Investments Pvt. Ltd.	21-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	34 5	INE121A14VN8	Cholamandalam Investment & Finance Co. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	34 6	INE233A14G08	Godrej Industries Ltd.	11-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	34 7	INE957N14HE6	Hero Fincorp Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	34 8	INE957N14HH9	Hero Fincorp Ltd.	14-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	34 9	INE800X14135	Hero Housing Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	35 0	INE800X14143	Hero Housing Finance Ltd.	14-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	35 1	INE879F14HI9	Infina Finance Pvt. Ltd.	12-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	35 2	INE879F14HL3	Infina Finance Pvt. Ltd.	27-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	35 3	INE523H141A5	JM Financial Products Ltd.	28-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	35 4	INE012I14PQ7	JM Financial Services Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	35 5	INE012I14PT1	JM Financial Services Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	35 6	INE012I14OT4	JM Financial Services Ltd.	12-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	35 7	INE824H14NF5	Julius Baer Capital (India) Pvt. Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	35 8	INE824H14NL3	Julius Baer Capital (India) Pvt. Ltd.	21-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	35 9	INE824H14OA4	Julius Baer Capital (India) Pvt. Ltd.	5-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	36 0	INE414G14SX9	Muthoot Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	36 1	INE414G14SY7	Muthoot Finance Ltd.	4-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	36 2	INE613R14159	NTT Global Data Centers & Cloud Infrastructure India Pvt. Ltd.	20-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	36 3	INE163N14352	ONGC Petro Additions Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	36 4	INE516Y14EV8	Piramal Capital & Housing Finance Ltd.	7-Jun-24	-	0.25%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CP Index-B	365	INE516Y14EW6	Piramal Capital & Housing Finance Ltd.	13-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	366	INE516Y14ES4	Piramal Capital & Housing Finance Ltd.	14-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	367	INE516Y14EQ8	Piramal Capital & Housing Finance Ltd.	4-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	368	INE140A141Q1	Piramal Enterprises Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	369	INE460M14495	SEIL Energy India Ltd.	6-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	370	INE460M14487	SEIL Energy India Ltd.	20-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	371	INE667F14GI0	Sundaram Home Finance Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	372	INE192A14432	Tata Consumer Products Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	373	INE725H14BN3	Tata Projects Ltd.	#####	-	0.25%
CRISIL upto 365 Day CP Index-B	374	INE725H14BO1	Tata Projects Ltd.	7-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	375	INE725H14BP8	Tata Projects Ltd.	28-Jun-24	-	0.25%
CRISIL upto 365 Day CP Index-B	376	INE248U14OS1	360 One Prime Ltd.	22-Jul-24	-	0.25%
CRISIL upto 365 Day CP Index-B	377	INE957N14HJ5	Hero Fincorp Ltd.	24-Jul-24	-	0.25%
CRISIL upto 365 Day CP Index-B	378	INE824H14NZ3	Julius Baer Capital (India) Pvt. Ltd.	30-Jul-24	-	0.25%
CRISIL upto 365 Day CP Index-B	379	INE414G14TA5	Muthoot Finance Ltd.	12-Jul-24	-	0.25%
CRISIL upto 365 Day CP Index-B	380	INE414G14SZ4	Muthoot Finance Ltd.	16-Jul-24	-	0.25%
CRISIL upto 365 Day CP Index-B	381	INE414G14TB3	Muthoot Finance Ltd.	18-Jul-24	-	0.25%
CRISIL upto 365 Day CP Index-B	382	INE140A141J6	Piramal Enterprises Ltd.	30-Jul-24	-	0.25%
CRISIL upto 365 Day CP Index-B	383	INE248U14OG6	360 One Prime Ltd.	18-Oct-24	-	0.25%
CRISIL upto 365 Day CP Index-B	384	INE248U14OH4	360 One Prime Ltd.	21-Oct-24	-	0.25%
CRISIL upto 365 Day CP Index-B	385	INE121A14WE5	Cholamandalam Investment & Finance Co. Ltd.	29-Nov-24	-	0.25%
CRISIL upto 365 Day CP Index-B	386	INE02KN14184	Godrej Finance Ltd.	4-Dec-24	-	0.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	387	INE957N14HM9	Hero Fincorp Ltd.	25-Oct-24	-	0.25%
CRISIL upto 365 Day CP Index-B	388	INE957N14HN7	Hero Fincorp Ltd.	19-Nov-24	-	0.25%
CRISIL upto 365 Day CP Index-B	389	INE879F14IF3	Infina Finance Pvt. Ltd.	22-Aug-24	-	0.25%
CRISIL upto 365 Day CP Index-B	390	INE879F14IC0	Infina Finance Pvt. Ltd.	15-Oct-24	-	0.25%
CRISIL upto 365 Day CP Index-B	391	INE879F14ID8	Infina Finance Pvt. Ltd.	22-Oct-24	-	0.25%
CRISIL upto 365 Day CP Index-B	392	INE879F14IM9	Infina Finance Pvt. Ltd.	10-Dec-24	-	0.25%
CRISIL upto 365 Day CP Index-B	393	INE012I14PU9	JM Financial Services Ltd.	22-Nov-24	-	0.25%
CRISIL upto 365 Day CP Index-B	394	INE824H14MU6	Julius Baer Capital (India) Pvt. Ltd.	15-Oct-24	-	0.25%
CRISIL upto 365 Day CP Index-B	395	INE824H14MV4	Julius Baer Capital (India) Pvt. Ltd.	16-Oct-24	-	0.25%
CRISIL upto 365 Day CP Index-B	396	INE824H14ND0	Julius Baer Capital (India) Pvt. Ltd.	14-Nov-24	-	0.25%
CRISIL upto 365 Day CP Index-B	397	INE338I14FH6	Motilal Oswal Financial Services Ltd.	23-Aug-24	-	0.25%
CRISIL upto 365 Day CP Index-B	398	INE338I14FK0	Motilal Oswal Financial Services Ltd.	29-Aug-24	-	0.25%
CRISIL upto 365 Day CP Index-B	399	INE338I14FG8	Motilal Oswal Financial Services Ltd.	30-Aug-24	-	0.25%
CRISIL upto 365 Day CP Index-B	400	INE338I14GA9	Motilal Oswal Financial Services Ltd.	23-Sep-24	-	0.25%
CRISIL upto 365 Day CP Index-B	401	INE01WN14AJ8	Motilal Oswal Finvest Ltd.	21-Oct-24	-	0.25%
CRISIL upto 365 Day CP Index-B	402	INE163K14143	Phoenix ARC Pvt. Ltd.	23-Aug-24	-	0.25%
CRISIL upto 365 Day CP Index-B	403	INE163K14135	Phoenix ARC Pvt. Ltd.	24-Sep-24	-	0.25%
CRISIL upto 365 Day CP Index-B	404	INE140A141R9	Piramal Enterprises Ltd.	30-Sep-24	-	0.25%
CRISIL upto 365 Day CP Index-B	405	INE432R14253	Shriram Housing Finance Ltd.	28-Aug-24	-	0.25%
CRISIL upto 365 Day CP Index-B	406	INE667F14GH2	Sundaram Home Finance Ltd.	20-Aug-24	-	0.25%
CRISIL upto 365 Day CP Index-B	407	INE667F14GJ8	Sundaram Home Finance Ltd.	3-Dec-24	-	0.25%
CRISIL upto 365 Day CP Index-C	1	INE423A14TX1	Adani Enterprises Ltd.	20-Feb-24	-	0.59%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CP Index-C	2	INE423A14SZ8	Adani Enterprises Ltd.	4-Mar-24	-	0.59%
CRISIL upto 365 Day CP Index-C	3	INE423A14TR3	Adani Enterprises Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	4	INE423A14UB5	Adani Enterprises Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	5	INE423A14TW3	Adani Enterprises Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	6	INE865C14KH1	Aditya Birla Money Ltd.	26-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	7	INE865C14KG3	Aditya Birla Money Ltd.	27-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	8	INE865C14KM1	Aditya Birla Money Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	9	INE865C14KL3	Aditya Birla Money Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	10	INE732I14693	Angel One Ltd.	15-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	11	INE732I14701	Angel One Ltd.	29-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	12	INE03W114476	Arka Fincap Ltd.	28-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	13	INE03W114484	Arka Fincap Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	14	INE563J14BB9	Astec Lifesciences Ltd.	27-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	15	INE396J14240	Bharti Enterprises Ltd.	27-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	16	INE396J14307	Bharti Enterprises Ltd.	6-Mar-24	-	0.59%
CRISIL upto 365 Day CP Index-C	17	INE396J14349	Bharti Enterprises Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	18	INE09OL14EE5	Birla Group Holdings Pvt. Ltd.	19-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	19	INE09OL14CNO	Birla Group Holdings Pvt. Ltd.	22-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	20	INE09OL14CO8	Birla Group Holdings Pvt. Ltd.	23-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	21	INE09OL14EF2	Birla Group Holdings Pvt. Ltd.	27-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	22	INE09OL14CR1	Birla Group Holdings Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	23	INE09OL14CS9	Birla Group Holdings Pvt. Ltd.	#####	-	0.59%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	24	INE09OL14EG0	Birla Group Holdings Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	25	INE007N14DL4	Fedbank Financial Services Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	26	INE489L14272	IIFL Securities Ltd.	23-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	27	INE489L14280	IIFL Securities Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	28	INE896L14DD1	Indostar Capital Finance Ltd.	23-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	29	INE896L14DH2	Indostar Capital Finance Ltd.	29-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	30	INE896L14DIO	Indostar Capital Finance Ltd.	1-Mar-24	-	0.59%
CRISIL upto 365 Day CP Index-C	31	INE296G14164	Muthoot Capital Services Ltd.	4-Mar-24	-	0.59%
CRISIL upto 365 Day CP Index-C	32	INE850M14BV2	Northern Arc Capital Ltd.	26-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	33	INE850M14BW0	Northern Arc Capital Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	34	INE523L14302	Nuvama Wealth & Investment Ltd.	15-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	35	INE523L14542	Nuvama Wealth & Investment Ltd.	26-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	36	INE523L14583	Nuvama Wealth & Investment Ltd.	28-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	37	INE918K14AV3	Nuvama Wealth Finance Ltd.	21-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	38	INE918K14AN0	Nuvama Wealth Finance Ltd.	26-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	39	INE918K14AW1	Nuvama Wealth Finance Ltd.	28-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	40	INE918K14AG4	Nuvama Wealth Finance Ltd.	1-Mar-24	-	0.59%
CRISIL upto 365 Day CP Index-C	41	INE918K14BA5	Nuvama Wealth Finance Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	42	INE531F14DP0	Nuvama Wealth Management Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	43	INE417C14504	Pilani Investment & Industries Corporation Ltd.	23-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	44	INE417C14611	Pilani Investment & Industries Corporation Ltd.	6-Mar-24	-	0.59%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	45	INE417C14629	Pilani Investment & Industries Corporation Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	46	INE517B14933	Tata Teleservices (Maharashtra) Ltd.	23-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	47	INE517B14966	Tata Teleservices (Maharashtra) Ltd.	7-Mar-24	-	0.59%
CRISIL upto 365 Day CP Index-C	48	INE037E14AK8	Tata Teleservices Ltd.	23-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	49	INE508G14FF2	Time Technoplast Ltd.	28-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	50	INE508G14FG0	Time Technoplast Ltd.	5-Mar-24	-	0.59%
CRISIL upto 365 Day CP Index-C	51	INE508G14DG5	Time Technoplast Ltd.	7-Mar-24	-	0.59%
CRISIL upto 365 Day CP Index-C	52	INE508G14EO7	Time Technoplast Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	53	INE723X14FU1	Trust Investment Advisors Pvt. Ltd.	15-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	54	INE723X14FV9	Trust Investment Advisors Pvt. Ltd.	22-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	55	INE723X14FF2	Trust Investment Advisors Pvt. Ltd.	27-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	56	INE723X14FX5	Trust Investment Advisors Pvt. Ltd.	28-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	57	INE723X14FY3	Trust Investment Advisors Pvt. Ltd.	29-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	58	INE723X14GA1	Trust Investment Advisors Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	59	INE01HV14359	Vivriti Capital Ltd.	26-Feb-24	-	0.59%
CRISIL upto 365 Day CP Index-C	60	INE01HV14243	Vivriti Capital Ltd.	1-Mar-24	-	0.59%
CRISIL upto 365 Day CP Index-C	61	INE066R14143	Yes Securities (India) Ltd.	1-Mar-24	-	0.59%
CRISIL upto 365 Day CP Index-C	62	INE09OL14EI6	Birla Group Holdings Pvt. Ltd.	26-Dec-24	-	0.59%
CRISIL upto 365 Day CP Index-C	63	INE09OL14EJ4	Birla Group Holdings Pvt. Ltd.	17-Jan-25	-	0.59%
CRISIL upto 365 Day CP Index-C	64	INE02FN14226	IGH Holdings Pvt. Ltd.	27-Dec-24	-	0.59%
CRISIL upto 365 Day CP Index-C	65	INE02FN14242	IGH Holdings Pvt. Ltd.	15-Jan-25	-	0.59%
CRISIL upto 365 Day CP Index-C	66	INE02FN14259	IGH Holdings Pvt. Ltd.	21-Jan-25	-	0.59%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	67	INE918K14BC1	Nuvama Wealth Finance Ltd.	21-Jan-25	-	0.59%
CRISIL upto 365 Day CP Index-C	68	INE531F14DT2	Nuvama Wealth Management Ltd.	17-Jan-25	-	0.59%
CRISIL upto 365 Day CP Index-C	69	INE191H14470	PVR Inox Ltd.	29-Jan-25	-	0.59%
CRISIL upto 365 Day CP Index-C	70	INE417C14645	Pilani Investment & Industries Corporation Ltd.	14-Jan-25	-	0.59%
CRISIL upto 365 Day CP Index-C	71	INE417C14652	Pilani Investment & Industries Corporation Ltd.	21-Jan-25	-	0.59%
CRISIL upto 365 Day CP Index-C	72	INE423A14UI0	Adani Enterprises Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	73	INE423A14TD3	Adani Enterprises Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	74	INE423A14TM4	Adani Enterprises Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	75	INE423A14TU7	Adani Enterprises Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	76	INE423A14UG4	Adani Enterprises Ltd.	2-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	77	INE423A14UF6	Adani Enterprises Ltd.	8-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	78	INE865C14KN9	Aditya Birla Money Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	79	INE865C14KO7	Aditya Birla Money Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	80	INE865C14KP4	Aditya Birla Money Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	81	INE732I14719	Angel One Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	82	INE732I14727	Angel One Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	83	INE03W114401	Arka Fincap Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	84	INE03W114435	Arka Fincap Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	85	INE563J14BI4	Astec Lifesciences Ltd.	12-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	86	INE09OL14EH8	Birla Group Holdings Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	87	INE412L14449	Creamline Dairy Products Ltd.	#####	-	0.59%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 365 Day CP Index-C	88	INE412L14431	Creamline Dairy Products Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	89	INE007N14DM2	Fedbank Financial Services Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	90	INE02FN14176	IGH Holdings Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	91	INE489L14306	IIFL Securities Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	92	INE896L14DJ8	Indostar Capital Finance Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	93	INE389H14KC2	KEC International Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	94	INE389H14KD0	KEC International Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	95	INE389H14KE8	KEC International Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	96	INE0T2V14012	Mirae Asset Capital Markets (India) Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	97	INE296G14180	Muthoot Capital Services Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	98	INE296G14172	Muthoot Capital Services Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	99	INE523L14385	Nuvama Wealth & Investment Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	100	INE918K14AU5	Nuvama Wealth Finance Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	101	INE918K14AA7	Nuvama Wealth Finance Ltd.	15-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	102	INE420C14011	Paisalo Digital Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	103	INE417C14512	Pilani Investment & Industries Corporation Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	104	INE417C14637	Pilani Investment & Industries Corporation Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	105	INE417C14520	Pilani Investment & Industries Corporation Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	106	INE003514012	Protium Finance Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	107	INE508G14FJ4	Time Technoplast Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	108	INE508G14DJ9	Time Technoplast Ltd.	#####	-	0.59%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	109	INE508G14EZ3	Time Technoplast Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	110	INE508G14FD7	Time Technoplast Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	111	INE508G14FH8	Time Technoplast Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	112	INE508G14FE5	Time Technoplast Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	113	INE723X14GF0	Trust Investment Advisors Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	114	INE723X14GE3	Trust Investment Advisors Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	115	INE723X14DX0	Trust Investment Advisors Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	116	INE723X14EE8	Trust Investment Advisors Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	117	INE723X14EA6	Trust Investment Advisors Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	118	INE723X14EF5	Trust Investment Advisors Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	119	INE723X14GD5	Trust Investment Advisors Pvt. Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	120	INE01HV14367	Vivriti Capital Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	121	INE01HV14219	Vivriti Capital Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	122	INE01HV14292	Vivriti Capital Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	123	INE01HV14375	Vivriti Capital Ltd.	4-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	124	INE01HV14383	Vivriti Capital Ltd.	3-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	125	INE701G14148	A K Capital Services Ltd.	19-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	126	INE423A14UH2	Adani Enterprises Ltd.	18-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	127	INE423A14TZ6	Adani Enterprises Ltd.	30-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	128	INE423A14UK6	Adani Enterprises Ltd.	2-May-24	-	0.59%
CRISIL upto 365 Day CP Index-C	129	INE865C14KR0	Aditya Birla Money Ltd.	2-May-24	-	0.59%
CRISIL upto 365 Day CP Index-C	130	INE03W114492	Arka Fincap Ltd.	19-Apr-24	-	0.59%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	131	INE563J14BG8	Astec Lifesciences Ltd.	26-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	132	INE09OL14DB3	Birla Group Holdings Pvt. Ltd.	26-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	133	INE09OL14DC1	Birla Group Holdings Pvt. Ltd.	30-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	134	INE09OL14DD9	Birla Group Holdings Pvt. Ltd.	3-May-24	-	0.59%
CRISIL upto 365 Day CP Index-C	135	INE09OL14DE7	Birla Group Holdings Pvt. Ltd.	8-May-24	-	0.59%
CRISIL upto 365 Day CP Index-C	136	INE02FN14184	IGH Holdings Pvt. Ltd.	25-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	137	INE489L14298	IIFL Securities Ltd.	24-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	138	INE523L14419	Nuvama Wealth & Investment Ltd.	19-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	139	INE523L14401	Nuvama Wealth & Investment Ltd.	7-May-24	-	0.59%
CRISIL upto 365 Day CP Index-C	140	INE918K14BB3	Nuvama Wealth Finance Ltd.	22-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	141	INE531F14DS4	Nuvama Wealth Management Ltd.	16-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	142	INE531F14DK1	Nuvama Wealth Management Ltd.	19-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	143	INE191H14462	PVR Inox Ltd.	19-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	144	INE420C14060	Paisalo Digital Ltd.	30-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	145	INE01HV14409	Vivriti Capital Ltd.	29-Apr-24	-	0.59%
CRISIL upto 365 Day CP Index-C	146	INE423A14UA7	Adani Enterprises Ltd.	3-Jun-24	-	0.59%
CRISIL upto 365 Day CP Index-C	147	INE423A14UC3	Adani Enterprises Ltd.	13-Jun-24	-	0.59%
CRISIL upto 365 Day CP Index-C	148	INE423A14UE9	Adani Enterprises Ltd.	20-Jun-24	-	0.59%
CRISIL upto 365 Day CP Index-C	149	INE563J14BE3	Astec Lifesciences Ltd.	18-Jun-24	-	0.59%
CRISIL upto 365 Day CP Index-C	150	INE396J14323	Bharti Enterprises Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	151	INE396J14331	Bharti Enterprises Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	152	INE850M14BQ2	Northern Arc Capital Ltd.	17-Jun-24	-	0.59%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CP Index-C	153	INE850M14BS8	Northern Arc Capital Ltd.	25-Jun-24	-	0.59%
CRISIL upto 365 Day CP Index-C	154	INE523L14674	Nuvama Wealth & Investment Ltd.	13-Jun-24	-	0.59%
CRISIL upto 365 Day CP Index-C	155	INE523L14666	Nuvama Wealth & Investment Ltd.	26-Jun-24	-	0.59%
CRISIL upto 365 Day CP Index-C	156	INE918K14AX9	Nuvama Wealth Finance Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	157	INE531F14DR6	Nuvama Wealth Management Ltd.	#####	-	0.59%
CRISIL upto 365 Day CP Index-C	158	INE508G14EE8	Time Technoplast Ltd.	18-Jun-24	-	0.59%
CRISIL upto 365 Day CP Index-C	159	INE723X14GG8	Trust Investment Advisors Pvt. Ltd.	25-Jun-24	-	0.59%
CRISIL upto 365 Day CP Index-C	160	INE423A14UJ8	Adani Enterprises Ltd.	23-Jul-24	-	0.59%
CRISIL upto 365 Day CP Index-C	161	INE732I14735	Angel One Ltd.	18-Jul-24	-	0.59%
CRISIL upto 365 Day CP Index-C	162	INE0FDU14014	Brookfield India Real Estate Trust REIT	16-Aug-24	-	0.59%
CRISIL upto 365 Day CP Index-C	163	INE523L14633	Nuvama Wealth & Investment Ltd.	8-Aug-24	-	0.59%
CRISIL upto 365 Day CP Index-C	164	INE918K14AS9	Nuvama Wealth Finance Ltd.	12-Aug-24	-	0.59%
CRISIL upto 365 Day CP Index-C	165	INE723X14EZ3	Trust Investment Advisors Pvt. Ltd.	1-Aug-24	-	0.59%
CRISIL upto 365 Day CP Index-C	166	INE01HV14417	Vivriti Capital Ltd.	26-Jul-24	-	0.59%
CRISIL upto 365 Day CP Index-C	167	INE523L14617	Nuvama Wealth & Investment Ltd.	11-Sep-24	-	0.59%
CRISIL upto 365 Day CP Index-C	168	INE523L14591	Nuvama Wealth & Investment Ltd.	27-Sep-24	-	0.59%
CRISIL upto 365 Day CP Index-C	169	INE420C14052	Paisalo Digital Ltd.	13-Sep-24	-	0.59%
CRISIL upto 91 Day CP Index-A	1	INE860H141M1	Aditya Birla Finance Ltd.	15-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	2	INE860H141F5	Aditya Birla Finance Ltd.	20-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	3	INE860H141V2	Aditya Birla Finance Ltd.	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	4	INE860H141U4	Aditya Birla Finance Ltd.	23-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	5	INE831R14DB9	Aditya Birla Housing Finance Ltd.	21-Feb-24	-	0.44%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 91 Day CP Index-A	6	INE831R14DC7	Aditya Birla Housing Finance Ltd.	29-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	7	INE831R14DD5	Aditya Birla Housing Finance Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	8	INE891K14MV7	Axis Finance Ltd.	22-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	9	INE891K14MB9	Axis Finance Ltd.	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	10	INE891K14MY1	Axis Finance Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	11	INE110O14BF0	Axis Securities Ltd.	15-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	12	INE110O14BG8	Axis Securities Ltd.	27-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	13	INE110O14BO2	Axis Securities Ltd.	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	14	INE110O14BH6	Axis Securities Ltd.	1-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	15	INE110O14BL8	Axis Securities Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	16	INE296A14WI6	Bajaj Finance Ltd.	16-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	17	INE296A14WK2	Bajaj Finance Ltd.	20-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	18	INE296A14UJ8	Bajaj Finance Ltd.	1-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	19	INE296A14WP1	Bajaj Finance Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	20	INE296A14WS5	Bajaj Finance Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	21	INE296A14WO4	Bajaj Finance Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	22	INE01C314593	Bajaj Financial Securities Ltd.	27-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	23	INE01C314585	Bajaj Financial Securities Ltd.	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	24	INE01C314635	Bajaj Financial Securities Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	25	INE01C314627	Bajaj Financial Securities Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	26	INE377Y14AO8	Bajaj Housing Finance Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	27	INE704I14HG7	Barclays Investments & Loans (India) Pvt. Ltd.	26-Feb-24	-	0.44%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	28	INE704I14HJ1	Barclays Investments & Loans (India) Pvt. Ltd.	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	29	INE704I14HD4	Barclays Investments & Loans (India) Pvt. Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	30	INE027214506	Bob Financial Solutions Ltd.	23-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	31	INE027214530	Bob Financial Solutions Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	32	INE144H14GA3	Deutsche Investments India Pvt. Ltd.	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	33	INE144H14FZ2	Deutsche Investments India Pvt. Ltd.	7-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	34	INE514E14QW7	Export Import Bank Of India	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	35	INE102D14914	Godrej Consumer Products Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	36	INE047A14867	Grasim Industries Ltd.	7-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	37	INE047A14891	Grasim Industries Ltd.	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	38	INE756I14DK8	HDB Financial Services Ltd.	22-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	39	INE756I14DL6	HDB Financial Services Ltd.	4-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	40	INE040A14235	HDFC Bank Ltd.	26-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	41	INE539K14BH4	HDFC Credila Financial Services Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	42	INE539K14BI2	HDFC Credila Financial Services Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	43	INE790I14DW2	HSBC InvestDirect Financial Services (India) Ltd.	16-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	44	INE790I14DX0	HSBC InvestDirect Financial Services (India) Ltd.	20-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	45	INE790I14DY8	HSBC InvestDirect Financial Services (India) Ltd.	29-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	46	INE790I14DP6	HSBC InvestDirect Financial Services (India) Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	47	INE700G14HF1	Hdfc Securities Ltd.	16-Feb-24	-	0.44%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 91 Day CP Index-A	48	INE700G14IC6	Hdfc Securities Ltd.	26-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	49	INE700G14HT2	Hdfc Securities Ltd.	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	50	INE700G14HN5	Hdfc Securities Ltd.	29-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	51	INE700G14HU0	Hdfc Securities Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	52	INE700G14HG9	Hdfc Securities Ltd.	15-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	53	INE700G14HS4	Hdfc Securities Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	54	INE267A14655	Hindustan Zinc Ltd.	7-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	55	INE071G14FC8	ICICI Home Finance Co. Ltd.	16-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	56	INE071G14FF1	ICICI Home Finance Co. Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	57	INE763G14RQ5	ICICI Securities Ltd.	16-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	58	INE763G14RU7	ICICI Securities Ltd.	23-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	59	INE763G14RV5	ICICI Securities Ltd.	29-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	60	INE763G14SC3	ICICI Securities Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	61	INE763G14PI6	ICICI Securities Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	62	INE849D14HK3	ICICI Securities Primary Dealership Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	63	INE936D14303	Jamnagar Utilities & Power Pvt. Ltd.	16-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	64	INE975F14YC3	Kotak Mahindra Investments Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	65	INE916D142Z9	Kotak Mahindra Prime Ltd.	29-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	66	INE028E14MP1	Kotak Securities Ltd.	15-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	67	INE028E14MQ9	Kotak Securities Ltd.	22-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	68	INE028E14MR7	Kotak Securities Ltd.	29-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	69	INE028E14MM8	Kotak Securities Ltd.	#####	-	0.44%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 91 Day CP Index-A	70	INE028E14MT3	Kotak Securities Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	71	INE027E14OZ8	L&T Finance Holdings Ltd.	22-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	72	INE027E14PA8	L&T Finance Holdings Ltd.	26-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	73	INE027E14OE3	L&T Finance Holdings Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	74	INE128M14720	L&T Metro Rail (Hyderabad) Ltd.	23-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	75	INE128M14738	L&T Metro Rail (Hyderabad) Ltd.	4-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	76	INE128M14779	L&T Metro Rail (Hyderabad) Ltd.	29-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	77	INE115A14EI6	LIC Housing Finance Ltd.	1-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	78	INE115A14ER7	LIC Housing Finance Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	79	INE018A14KL3	Larsen & Toubro Ltd.	29-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	80	INE018A14KH1	Larsen & Toubro Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	81	INE774D14RY3	Mahindra & Mahindra Financial Services Ltd.	23-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	82	INE774D14SA1	Mahindra & Mahindra Financial Services Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	83	INE774D14RQ9	Mahindra & Mahindra Financial Services Ltd.	6-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	84	INE261F14KL8	National Bank for Agriculture & Rural Development	22-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	85	INE261F14KO2	National Bank for Agriculture & Rural Development	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	86	INE261F14KN4	National Bank for Agriculture & Rural Development	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	87	INE870H14RS2	Network 18 Media & Invst. Ltd.	27-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	88	INE870H14RV6	Network 18 Media & Invst. Ltd.	7-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	89	INE357L14362	Nomura Capital (India) Pvt. Ltd.	23-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	90	INE002A14KJ1	Reliance Industries Ltd.	27-Feb-24	-	0.44%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 91 Day CP Index-A	91	INE002A14KK9	Reliance Industries Ltd.	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	92	INE002A14KI3	Reliance Industries Ltd.	29-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	93	INE002A14KH5	Reliance Industries Ltd.	1-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	94	INE002A14KL7	Reliance Industries Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	95	INE929O14BC0	Reliance Retail Ventures Ltd.	16-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	96	INE929O14BD8	Reliance Retail Ventures Ltd.	23-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	97	INE929O14BE6	Reliance Retail Ventures Ltd.	1-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	98	INE929O14BF3	Reliance Retail Ventures Ltd.	4-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	99	INE929O14BG1	Reliance Retail Ventures Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	100	INE020B14672	Rural Electrification Corporation Ltd.	1-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	101	INE912E14MA8	SBI Global Factors Ltd.	29-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	102	INE535H14IU6	SMFG India Credit Co. Ltd.	23-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	103	INE535H14IV4	SMFG India Credit Co. Ltd.	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	104	INE212K14247	Sbicap Securities Ltd.	23-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	105	INE212K14296	Sbicap Securities Ltd.	26-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	106	INE212K14346	Sbicap Securities Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	107	INE941D14501	Sikka Ports & Terminals Ltd.	23-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	108	INE556F14JL3	Small Industries Development Bank Of India	15-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	109	INE556F14JT6	Small Industries Development Bank Of India	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	110	INE556F14JB4	Small Industries Development Bank Of India	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	111	INE403G14RF1	Standard Chartered Capital Ltd.	28-Feb-24	-	0.44%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	112	INE403G14RE4	Standard Chartered Capital Ltd.	20-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	113	INE472H14235	Standard Chartered Securities (India) Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	114	INE660A14XP6	Sundaram Finance Ltd.	23-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	115	INE660A14XT8	Sundaram Finance Ltd.	29-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	116	INE660A14WZ7	Sundaram Finance Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	117	INE886H14IZ2	TV18 Broadcast Ltd.	1-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	118	INE886H14JD7	TV18 Broadcast Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	119	INE033L14MV4	Tata Capital Housing Finance Ltd.	27-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	120	INE033L14MI1	Tata Capital Housing Finance Ltd.	#####	-	0.44%
CRISIL upto 91 Day CP Index-A	121	INE857Q14AF3	Tata Capital Ltd.	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	122	INE306N14WT3	Tata Capital Ltd.	28-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	123	INE306N14VR9	Tata Capital Ltd.	20-Feb-24	-	0.44%
CRISIL upto 91 Day CP Index-A	124	INE481G14EF5	Ultratech Cement Ltd.	1-Mar-24	-	0.44%
CRISIL upto 91 Day CP Index-A	125	INE860H142A4	Aditya Birla Finance Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	126	INE860H141W0	Aditya Birla Finance Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	127	INE110O14BN4	Axis Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	128	INE110O14BP9	Axis Securities Ltd.	4-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	129	INE110O14BT1	Axis Securities Ltd.	3-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	130	INE296A14WR7	Bajaj Finance Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	131	INE377Y14AQ3	Bajaj Housing Finance Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	132	INE377Y14AL4	Bajaj Housing Finance Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	133	INE377Y14AS9	Bajaj Housing Finance Ltd.	10-Apr-24	-	0.30%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 91 Day CP Index-A	134	INE377Y14AP5	Bajaj Housing Finance Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	135	INE027214548	Bob Financial Solutions Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	136	INE144H14GJ4	Deutsche Investments India Pvt. Ltd.	15-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	137	INE144H14GK2	Deutsche Investments India Pvt. Ltd.	3-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	138	INE514E14QY3	Export Import Bank Of India	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	139	INE514E14RH6	Export Import Bank Of India	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	140	INE514E14QX5	Export Import Bank Of India	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	141	INE102D14906	Godrej Consumer Products Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	142	INE047A14883	Grasim Industries Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	143	INE040A14250	HDFC Bank Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	144	INE040A14268	HDFC Bank Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	145	INE040A14243	HDFC Bank Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	146	INE790I14ED0	HSBC InvestDirect Financial Services (India) Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	147	INE790I14EC2	HSBC InvestDirect Financial Services (India) Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	148	INE700G14HV8	Hdfc Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	149	INE700G14IB8	Hdfc Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	150	INE700G14IA0	Hdfc Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	151	INE700G14IG7	Hdfc Securities Ltd.	3-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	152	INE071G14FG9	ICICI Home Finance Co. Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	153	INE763G14RA9	ICICI Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	154	INE763G14SG4	ICICI Securities Ltd.	#####	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 91 Day CP Index-A	155	INE763G14QB9	ICICI Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	156	INE763G14SH2	ICICI Securities Ltd.	4-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	157	INE763G14SJ8	ICICI Securities Ltd.	5-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	158	INE0DZE14024	Kisetsu Saison Finance (India) Pvt. Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	159	INE0DZE14016	Kisetsu Saison Finance (India) Pvt. Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	160	INE975F14YD1	Kotak Mahindra Investments Ltd.	8-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	161	INE916D142D6	Kotak Mahindra Prime Ltd.	5-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	162	INE028E14MU1	Kotak Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	163	INE028E14MW7	Kotak Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	164	INE028E14MX5	Kotak Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	165	INE028E14MV9	Kotak Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	166	INE498L14AX0	L&T Finance Holdings Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	167	INE128M14746	L&T Metro Rail (Hyderabad) Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	168	INE128M14753	L&T Metro Rail (Hyderabad) Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	169	INE128M14761	L&T Metro Rail (Hyderabad) Ltd.	15-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	170	INE018A14KJ7	Larsen & Toubro Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	171	INE018A14KM1	Larsen & Toubro Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	172	INE774D14RR7	Mahindra & Mahindra Financial Services Ltd.	12-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	173	INE261F14KQ7	National Bank for Agriculture & Rural Development	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	174	INE261F14KR5	National Bank for Agriculture & Rural Development	2-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	175	INE261F14KP9	National Bank for Agriculture & Rural Development	#####	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 91 Day CP Index-A	176	INE870H14RX2	Network 18 Media & Invst. Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	177	INE870H14RW4	Network 18 Media & Invst. Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	178	INE002A14KN3	Reliance Industries Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	179	INE929O14BI7	Reliance Retail Ventures Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	180	INE929O14BH9	Reliance Retail Ventures Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	181	INE535H14IT8	SMFG India Credit Co. Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	182	INE212K14288	Sbicap Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	183	INE212K14361	Sbicap Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	184	INE212K14338	Sbicap Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	185	INE212K14395	Sbicap Securities Ltd.	3-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	186	INE212K14320	Sbicap Securities Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	187	INE941D14519	Sikka Ports & Terminals Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	188	INE556F14JV2	Small Industries Development Bank Of India	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	189	INE556F14JX8	Small Industries Development Bank Of India	10-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	190	INE556F14JW0	Small Industries Development Bank Of India	2-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	191	INE403G14QS6	Standard Chartered Capital Ltd.	11-Apr-24	-	0.30%
CRISIL upto 91 Day CP Index-A	192	INE472H14250	Standard Chartered Securities (India) Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	193	INE886H14JF2	TV18 Broadcast Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	194	INE886H14JE5	TV18 Broadcast Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	195	INE033L14MK7	Tata Capital Housing Finance Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	196	INE033L14MJ9	Tata Capital Housing Finance Ltd.	#####	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 91 Day CP Index-A	197	INE857Q14AI7	Tata Capital Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	198	INE976I14NV8	Tata Capital Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	199	INE481G14EG3	Ultratech Cement Ltd.	#####	-	0.30%
CRISIL upto 91 Day CP Index-A	200	INE860H142G1	Aditya Birla Finance Ltd.	6-May-24	-	0.78%
CRISIL upto 91 Day CP Index-A	201	INE891K14MS3	Axis Finance Ltd.	2-May-24	-	0.78%
CRISIL upto 91 Day CP Index-A	202	INE891K14MZ8	Axis Finance Ltd.	30-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	203	INE110O14BU9	Axis Securities Ltd.	19-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	204	INE296A14WX5	Bajaj Finance Ltd.	18-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	205	INE296A14WZ0	Bajaj Finance Ltd.	23-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	206	INE01C314650	Bajaj Financial Securities Ltd.	3-May-24	-	0.78%
CRISIL upto 91 Day CP Index-A	207	INE377Y14AT7	Bajaj Housing Finance Ltd.	#####	-	0.78%
CRISIL upto 91 Day CP Index-A	208	INE144H14GF2	Deutsche Investments India Pvt. Ltd.	30-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	209	INE040A14292	HDFC Bank Ltd.	24-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	210	INE040A14276	HDFC Bank Ltd.	16-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	211	INE790I14EE8	HSBC InvestDirect Financial Services (India) Ltd.	30-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	212	INE700G14IE2	Hdfc Securities Ltd.	18-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	213	INE700G14IM5	Hdfc Securities Ltd.	3-May-24	-	0.78%
CRISIL upto 91 Day CP Index-A	214	INE763G14SR1	ICICI Securities Ltd.	2-May-24	-	0.78%
CRISIL upto 91 Day CP Index-A	215	INE975F14YY7	Kotak Mahindra Investments Ltd.	#####	-	0.78%
CRISIL upto 91 Day CP Index-A	216	INE028E14NA1	Kotak Securities Ltd.	3-May-24	-	0.78%
CRISIL upto 91 Day CP Index-A	217	INE027E14OI4	L&T Finance Holdings Ltd.	2-May-24	-	0.78%
CRISIL upto 91 Day CP Index-A	218	INE128M14787	L&T Metro Rail (Hyderabad) Ltd.	22-Apr-24	-	0.78%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 91 Day CP Index-A	219	INE115A14EL0	LIC Housing Finance Ltd.	24-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	220	INE774D14RZ0	Mahindra & Mahindra Financial Services Ltd.	26-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	221	INE261F14KT1	National Bank for Agriculture & Rural Development	30-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	222	INE870H14RY0	Network 18 Media & Invst. Ltd.	29-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	223	INE212K14437	Sbicap Securities Ltd.	#####	-	0.78%
CRISIL upto 91 Day CP Index-A	224	INE211H14609	Sharekhan Ltd.	9-May-24	-	0.78%
CRISIL upto 91 Day CP Index-A	225	INE403G14RO3	Standard Chartered Capital Ltd.	29-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-A	226	INE403G14RP0	Standard Chartered Capital Ltd.	#####	-	0.78%
CRISIL upto 91 Day CP Index-A	227	INE033L14ML5	Tata Capital Housing Finance Ltd.	#####	-	0.78%
CRISIL upto 91 Day CP Index-A	228	INE306N14VV1	Tata Capital Ltd.	24-Apr-24	-	0.78%
CRISIL upto 91 Day CP Index-B	1	INE248U14MY3	360 One Prime Ltd.	27-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	2	INE248U14OR3	360 One Prime Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	3	INE248U14NY1	360 One Prime Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	4	INE466L14CB9	360 One Wam Ltd.	23-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	5	INE466L14CD5	360 One Wam Ltd.	28-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	6	INE466L14CL8	360 One Wam Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	7	INE647O14FA3	Aditya Birla Fashion & Retail Ltd.	5-Mar-24	-	0.42%
CRISIL upto 91 Day CP Index-B	8	INE647O14FB1	Aditya Birla Fashion & Retail Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	9	INE901L14AU9	Alembic Pharmaceuticals Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	10	INE403D14494	Bharti Telecom Ltd.	16-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	11	INE403D14502	Bharti Telecom Ltd.	28-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	12	INE472A14NP7	Blue Star Ltd.	27-Feb-24	-	0.42%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 91 Day CP Index-B	13	INE477A14CR5	CanFin Homes Ltd.	29-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	14	INE121A14VM0	Cholamandalam Investment & Finance Co. Ltd.	22-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	15	INE121A14WC9	Cholamandalam Investment & Finance Co. Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	16	INE121A14WG0	Cholamandalam Investment & Finance Co. Ltd.	29-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	17	INE289B14IT5	Gic Housing Finance Ltd.	16-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	18	INE850D14QA3	Godrej Agrovet Ltd.	28-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	19	INE850D14PV1	Godrej Agrovet Ltd.	29-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	20	INE850D14PX7	Godrej Agrovet Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	21	INE850D14QD7	Godrej Agrovet Ltd.	1-Mar-24	-	0.42%
CRISIL upto 91 Day CP Index-B	22	INE02KN14176	Godrej Finance Ltd.	23-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	23	INE02KN14200	Godrej Finance Ltd.	7-Mar-24	-	0.42%
CRISIL upto 91 Day CP Index-B	24	INE02JD14328	Godrej Housing Finance Ltd.	23-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	25	INE02JD14336	Godrej Housing Finance Ltd.	28-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	26	INE233A14E18	Godrej Industries Ltd.	16-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	27	INE233A14E59	Godrej Industries Ltd.	29-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	28	INE233A14E75	Godrej Industries Ltd.	1-Mar-24	-	0.42%
CRISIL upto 91 Day CP Index-B	29	INE233A14F09	Godrej Industries Ltd.	6-Mar-24	-	0.42%
CRISIL upto 91 Day CP Index-B	30	INE233A14F82	Godrej Industries Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	31	INE484J14SD8	Godrej Properties Ltd.	16-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	32	INE484J14SR8	Godrej Properties Ltd.	23-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	33	INE484J14ST4	Godrej Properties Ltd.	29-Feb-24	-	0.42%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupons	Index Weights
CRISIL upto 91 Day CP Index-B	34	INE484J14SK3	Godrej Properties Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	35	INE957N14HA4	Hero Fincorp Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	36	INE957N14GW0	Hero Fincorp Ltd.	22-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	37	INE800X14127	Hero Housing Finance Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	38	INE146O14BO6	Hinduja Leyland Finance Ltd.	28-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	39	INE146O14BP3	Hinduja Leyland Finance Ltd.	29-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	40	INE146O14BT5	Hinduja Leyland Finance Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	41	INE146O14BS7	Hinduja Leyland Finance Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	42	INE530B14BW1	IIFL Finance Ltd.	22-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	43	INE530B14BT7	IIFL Finance Ltd.	28-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	44	INE530B14BX9	IIFL Finance Ltd.	7-Mar-24	-	0.42%
CRISIL upto 91 Day CP Index-B	45	INE879F14IJ5	Infina Finance Pvt. Ltd.	23-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	46	INE879F14GX0	Infina Finance Pvt. Ltd.	27-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	47	INE879F14IL1	Infina Finance Pvt. Ltd.	6-Mar-24	-	0.42%
CRISIL upto 91 Day CP Index-B	48	INE523H142D7	JM Financial Products Ltd.	20-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	49	INE523H140N0	JM Financial Products Ltd.	28-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	50	INE523H142C9	JM Financial Products Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	51	INE525R14924	JM Financial Properties & Holdings Ltd.	29-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	52	INE012I14PW5	JM Financial Services Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	53	INE824H14NE8	Julius Baer Capital (India) Pvt. Ltd.	16-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	54	INE824H14KV8	Julius Baer Capital (India) Pvt. Ltd.	28-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	55	INE824H14NM1	Julius Baer Capital (India) Pvt. Ltd.	#####	-	0.42%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	56	INE950014BP8	Mahindra Rural Housing Finance Ltd.	15-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	57	INE338I14FL8	Motilal Oswal Financial Services Ltd.	28-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	58	INE338I14GC5	Motilal Oswal Financial Services Ltd.	29-Feb-24	-	0.42%
CRISIL upto 91 Day CP Index-B	59	INE338I14GF8	Motilal Oswal Financial Services Ltd.	7-Mar-24	-	0.42%
CRISIL upto 91 Day CP Index-B	60	INE338I14GB7	Motilal Oswal Financial Services Ltd.	#####	-	0.42%
CRISIL upto 91 Day CP Index-B	61	INE338I14FZ8	Motilal Oswal Financial Services Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	62	INE338I14EQ0	Motilal Oswal Financial Services Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	63	INE01WN14AS9	Motilal Oswal Finvest Ltd.	26-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	64	INE01WN14934	Motilal Oswal Finvest Ltd.	28-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	65	INE01WN14892	Motilal Oswal Finvest Ltd.	7-Mar-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	66	INE01WN14942	Motilal Oswal Finvest Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	67	INE01WN14AG4	Motilal Oswal Finvest Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	68	INE414G14SO8	Muthoot Finance Ltd.	23-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	69	INE414G14SR1	Muthoot Finance Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	70	INE091A14DX0	Nirma Ltd.	22-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	71	INE091A14EA6	Nirma Ltd.	5-Mar-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	72	INE091A14DY8	Nirma Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	73	INE973U14110	Nu Vista Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	74	INE973U14128	Nu Vista Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	75	INE572E14IU6	PNB Housing Finance Ltd.	21-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	76	INE572E14IV4	PNB Housing Finance Ltd.	23-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	77	INE572E14IP6	PNB Housing Finance Ltd.	28-Feb-24	0.00%	0.42%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	78	INE572E14IW2	PNB Housing Finance Ltd.	6-Mar-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	79	INE572E14IX0	PNB Housing Finance Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	80	INE516Y14EM7	Piramal Capital & Housing Finance Ltd.	20-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	81	INE516Y14ER6	Piramal Capital & Housing Finance Ltd.	23-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	82	INE516Y14DN7	Piramal Capital & Housing Finance Ltd.	29-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	83	INE516Y14EA2	Piramal Capital & Housing Finance Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	84	INE516Y14DD8	Piramal Capital & Housing Finance Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	85	INE140A141E7	Piramal Enterprises Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	86	INE140A141B3	Piramal Enterprises Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	87	INE511C14VW7	Poonawalla Fincorp Ltd.	23-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	88	INE511C14VX5	Poonawalla Fincorp Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	89	INE891D14YA1	Redington (India) Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	90	INE891D14YD5	Redington (India) Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	91	INE891D14YE3	Redington (India) Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	92	INE891D14YB9	Redington (India) Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	93	INE460M14552	SEIL Energy India Ltd.	7-Mar-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	94	INE460M14545	SEIL Energy India Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	95	INE647A14AG0	SRF Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	96	INE721A14DM5	Shriram Finance Ltd.	23-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	97	INE721A14DN3	Shriram Finance Ltd.	27-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	98	INE721A14DP8	Shriram Finance Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	99	INE721A14DJ1	Shriram Finance Ltd.	#####	0.00%	0.42%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	100	INE089C14DD2	Sterlite Technologies Ltd.	29-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	101	INE667F14GG4	Sundaram Home Finance Ltd.	28-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	102	INE909H14PI3	TMF Holdings Ltd.	26-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	103	INE909H14PG7	TMF Holdings Ltd.	28-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	104	INE909H14PH5	TMF Holdings Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	105	INE909H14PF9	TMF Holdings Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	106	INE729N14IA5	TVS Credit Services Ltd.	23-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	107	INE729N14IB3	TVS Credit Services Ltd.	27-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	108	INE192A14366	Tata Consumer Products Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	109	INE192A14390	Tata Consumer Products Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	110	INE582L14HB2	Tata Housing Development Co. Ltd.	16-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	111	INE477S14BW9	Tata Motors Finance Ltd.	21-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	112	INE477S14BI8	Tata Motors Finance Ltd.	28-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	113	INE477S14BY5	Tata Motors Finance Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	114	INE477S14BJ6	Tata Motors Finance Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	115	INE601U14JH4	Tata Motors Finance Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	116	INE245A14JF6	Tata Power Co. Ltd.	16-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	117	INE245A14JH2	Tata Power Co. Ltd.	1-Mar-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	118	INE245A14JI0	Tata Power Co. Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	119	INE607M14AQ8	Tata Power Renewable Energy Ltd.	22-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	120	INE607M14AT2	Tata Power Renewable Energy Ltd.	28-Feb-24	0.00%	0.42%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	121	INE607M14AR6	Tata Power Renewable Energy Ltd.	7-Mar-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	122	INE607M14AS4	Tata Power Renewable Energy Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	123	INE607M14AW6	Tata Power Renewable Energy Ltd.	6-Mar-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	124	INE725H14BK9	Tata Projects Ltd.	27-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	125	INE725H14BI3	Tata Projects Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	126	INE081A14EO8	Tata Steel Ltd.	19-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	127	INE081A14EQ3	Tata Steel Ltd.	28-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	128	INE081A14ES9	Tata Steel Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	129	INE628A14HN1	UPL Ltd.	22-Feb-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	130	INE248U14OP7	360 One Prime Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	131	INE248U14OC5	360 One Prime Ltd.	5-Apr-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	132	INE466L14CO2	360 One Wam Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	133	INE769A14825	Aarti Industries Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	134	INE647O14FC9	Aditya Birla Fashion & Retail Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	135	INE472A14NQ5	Blue Star Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	136	INE477A14CS3	CanFin Homes Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	137	INE482A14CA1	Ceat Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	138	INE055A14JT0	Century Textiles & Industries Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	139	INE121A14WD7	Cholamandalam Investment & Finance Co. Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	140	INE121A14VF4	Cholamandalam Investment & Finance Co. Ltd.	5-Apr-24	0.00%	0.42%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	141	INE121A14VG2	Cholamandalam Investment & Finance Co. Ltd.	11-Apr-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	142	INE604O14023	Dmi Finance Pvt. Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	143	INE604O14031	Dmi Finance Pvt. Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	144	INE982D14AT8	Godrej & Boyce Manufacturing Co. Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	145	INE850D14QB1	Godrej Agrovet Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	146	INE233A14F58	Godrej Industries Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	147	INE233A14G40	Godrej Industries Ltd.	15-Apr-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	148	INE484J14SW8	Godrej Properties Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	149	INE484J14SN7	Godrej Properties Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	150	INE484J14SX6	Godrej Properties Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	151	INE957N14HR8	Hero Fincorp Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	152	INE530B14BZ4	IIFL Finance Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	153	INE823G14AA7	J. K. Cement Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	154	INE523H142F2	JM Financial Products Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	155	INE012I14OS6	JM Financial Services Ltd.	11-Apr-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	156	INE824H14NP4	Julius Baer Capital (India) Pvt. Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	157	INE824H14NR0	Julius Baer Capital (India) Pvt. Ltd.	10-Apr-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	158	INE884B14523	Kirloskar Ferrous Industries Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	159	INE884B14499	Kirloskar Ferrous Industries Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	160	INE338I14ER8	Motilal Oswal Financial Services Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	161	INE338I14GH4	Motilal Oswal Financial Services Ltd.	15-Apr-24	0.00%	0.42%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	162	INE01WN14AT7	Motilal Oswal Finvest Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	163	INE01WN14AU5	Motilal Oswal Finvest Ltd.	10-Apr-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	164	INE414G14ST7	Muthoot Finance Ltd.	11-Apr-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	165	INE414G14SU5	Muthoot Finance Ltd.	8-Apr-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	166	INE091A14DZ5	Nirma Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	167	INE05C614394	Nlc Tamil Nadu Power Ltd.	8-Apr-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	168	INE118D14787	Nuvoco Vistas Corporation Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	169	INE118D14803	Nuvoco Vistas Corporation Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	170	INE163N14360	ONGC Petro Additions Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	171	INE163N14303	ONGC Petro Additions Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	172	INE516Y14DW8	Piramal Capital & Housing Finance Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	173	INE140A141T5	Piramal Enterprises Ltd.	4-Apr-24	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	174	INE511C14WB9	Poonawalla Fincorp Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	175	INE511C14VY3	Poonawalla Fincorp Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	176	INE891D14YF0	Redington (India) Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	177	INE460M14560	SEIL Energy India Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	178	INE432R14246	Shriram Housing Finance Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	179	INE192A14382	Tata Consumer Products Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	180	INE192A14408	Tata Consumer Products Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	181	INE582L14HE6	Tata Housing Development Co. Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	182	INE477S14BZ2	Tata Motors Finance Ltd.	#####	0.00%	0.42%
CRISIL upto 91 Day CP Index-B	183	INE371K14BT7	Tata Realty & Infrastructure Ltd.	#####	0.00%	0.42%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	184	INE248U14NJ2	360 One Prime Ltd.	22-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	185	INE248U14OT9	360 One Prime Ltd.	30-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	186	INE466L14BX5	360 One Wam Ltd.	2-May-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	187	INE466L14CR5	360 One Wam Ltd.	3-May-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	188	INE850D14QC9	Godrej Agrovet Ltd.	18-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	189	INE02JD14351	Godrej Housing Finance Ltd.	22-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	190	INE233A14G32	Godrej Industries Ltd.	18-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	191	INE233A14H49	Godrej Industries Ltd.	3-May-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	192	INE484J14SZ1	Godrej Properties Ltd.	18-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	193	INE957N14HB2	Hero Fincorp Ltd.	18-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	194	INE012I14PL8	JM Financial Services Ltd.	22-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	195	INE824H14NV2	Julius Baer Capital (India) Pvt. Ltd.	16-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	196	INE824H14NB4	Julius Baer Capital (India) Pvt. Ltd.	30-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	197	INE338I14GM4	Motilal Oswal Financial Services Ltd.	26-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	198	INE338I14GO0	Motilal Oswal Financial Services Ltd.	3-May-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	199	INE01WN14AI0	Motilal Oswal Finvest Ltd.	16-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	200	INE01WN14AV3	Motilal Oswal Finvest Ltd.	30-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	201	INE414G14SW1	Muthoot Finance Ltd.	#####	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	202	INE163K14127	Phoenix ARC Pvt. Ltd.	#####	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	203	INE516Y14EU0	Piramal Capital & Housing Finance Ltd.	8-May-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	204	INE140A141V1	Piramal Enterprises Ltd.	18-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	205	INE140A141X7	Piramal Enterprises Ltd.	2-May-24	0.00%	0.91%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	206	INE511C14WC7	Poonawalla Fincorp Ltd.	3-May-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	207	INE891D14YH6	Redington (India) Ltd.	25-Apr-24	0.00%	0.91%
CRISIL upto 91 Day CP Index-B	208	INE725H14BM5	Tata Projects Ltd.	#####	0.00%	0.91%
CRISIL 1 Month CD Index	1	INE028A16EK2	Bank of Baroda	#####	-	10.00%
CRISIL 1 Month CD Index	2	INE562A16LN9	Indian Bank	5-Mar-24	-	10.00%
CRISIL 1 Month CD Index	3	INE238AD6389	Axis Bank Ltd.	#####	-	10.00%
CRISIL 1 Month CD Index	4	INE160A16NH0	Punjab National Bank	7-Mar-24	-	10.00%
CRISIL 1 Month CD Index	5	INE476A16XA4	Canara Bank	#####	-	10.00%
CRISIL 1 Month CD Index	6	INE261F16702	National Bank for Agriculture & Rural Development	8-Mar-24	-	10.00%
CRISIL 1 Month CD Index	7	INE692A16GB9	Union Bank Of India	5-Mar-24	-	10.00%
CRISIL 1 Month CD Index	8	INE062A16481	State Bank of India	#####	-	10.00%
CRISIL 1 Month CD Index	9	INE514E16CE0	Export Import Bank Of India	#####	-	10.00%
CRISIL 1 Month CD Index	10	INE679A16243	Csb Bank Ltd.	#####	-	10.00%
CRISIL 2 month CD Index	1	INE063P16941	Equitas Small Finance Bank Ltd.	#####	-	10.00%
CRISIL 2 month CD Index	2	INE160A16OD7	Punjab National Bank	2-Apr-24	-	10.00%
CRISIL 2 month CD Index	3	INE476A16XF3	Canara Bank	2-Apr-24	-	10.00%
CRISIL 2 month CD Index	4	INE261F16728	National Bank for Agriculture & Rural Development	#####	-	10.00%
CRISIL 2 month CD Index	5	INE238AD6405	Axis Bank Ltd.	#####	-	10.00%
CRISIL 2 month CD Index	6	INE028A16EM8	Bank of Baroda	2-Apr-24	-	10.00%
CRISIL 2 month CD Index	7	INE0J1616017	Unity Small Finance Bank Ltd.	12-Apr-24	-	10.00%
CRISIL 2 month CD Index	8	INE237A162T5	Kotak Mahindra Bank Ltd.	10-Apr-24	-	10.00%
CRISIL 2 month CD Index	9	INE562A16MK3	Indian Bank	2-Apr-24	-	10.00%
CRISIL 2 month CD Index	10	INE692A16GH6	Union Bank Of India	2-Apr-24	-	10.00%
CRISIL 3 month CD Index	1	INE476A16XL1	Canara Bank	6-May-24	-	10.00%
CRISIL 3 month CD Index	2	INE028A16EP1	Bank of Baroda	3-May-24	-	10.00%
CRISIL 3 month CD Index	3	INE608A16QK5	Punjab & Sind Bank	25-Apr-24	-	10.00%
CRISIL 3 month CD Index	4	INE679A16268	Csb Bank Ltd.	6-May-24	-	10.00%
CRISIL 3 month CD Index	5	INE976G16NL8	RBL Bank Ltd.	22-Apr-24	-	10.00%
CRISIL 3 month CD Index	6	INE095A16V20	IndusInd Bank Ltd.	22-Apr-24	-	10.00%
CRISIL 3 month CD Index	7	INE092T16VZ0	IDFC First Bank Ltd.	22-Apr-24	-	10.00%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL 3 month CD Index	8	INE556F16AI3	Small Industries Development Bank Of India	24-Apr-24	-	10.00%
CRISIL 3 month CD Index	9	INE090A168Z5	ICICI Bank Ltd.	30-Apr-24	-	10.00%
CRISIL 3 month CD Index	10	INE238AD6421	Axis Bank Ltd.	#####	-	10.00%
CRISIL 6 Month CD Index	1	INE237A169V6	Kotak Mahindra Bank Ltd.	31-Jul-24	-	14.29%
CRISIL 6 Month CD Index	2	INE551W16BL1	Ujjivan Small Finance Bank Ltd.	12-Aug-24	-	14.29%
CRISIL 6 Month CD Index	3	INE063P16883	Equitas Small Finance Bank Ltd.	19-Jul-24	-	14.29%
CRISIL 6 Month CD Index	4	INE040A16DY0	HDFC Bank Ltd.	18-Jul-24	-	14.29%
CRISIL 6 Month CD Index	5	INE238AD6512	Axis Bank Ltd.	18-Jul-24	-	14.29%
CRISIL 6 Month CD Index	6	INE090AD6097	ICICI Bank Ltd.	28-Jun-24	-	14.29%
CRISIL 6 Month CD Index	7	INE545U16459	Bandhan Bank Ltd.	27-Jun-24	-	14.29%
CRISIL 1 Year CD Index	1	INE040A16EM3	HDFC Bank Ltd.	3-Feb-25	-	10.00%
CRISIL 1 Year CD Index	2	INE238AD6652	Axis Bank Ltd.	31-Jan-25	-	10.00%
CRISIL 1 Year CD Index	3	INE160A16OH8	Punjab National Bank	31-Jan-25	-	10.00%
CRISIL 1 Year CD Index	4	INE692A16GS3	Union Bank Of India	31-Jan-25	-	10.00%
CRISIL 1 Year CD Index	5	INE095A16V12	IndusInd Bank Ltd.	23-Jan-25	-	10.00%
CRISIL 1 Year CD Index	6	INE476A16XK3	Canara Bank	22-Jan-25	-	10.00%
CRISIL 1 Year CD Index	7	INE261F16777	National Bank for Agriculture & Rural Development	23-Jan-25	-	10.00%
CRISIL 1 Year CD Index	8	INE237A168V8	Kotak Mahindra Bank Ltd.	29-Jan-25	-	10.00%
CRISIL 1 Year CD Index	9	INE171A16LP4	Federal Bank Ltd.	4-Feb-25	-	10.00%
CRISIL 1 Year CD Index	10	INE735W16585	Utkarsh Small Finance Bank Ltd.	31-Jan-25	-	10.00%
CRISIL Up to 91-Day CD Index	1	INE949L16BV9	AU Small Finance Bank Ltd.	28-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	2	INE949L16BR7	AU Small Finance Bank Ltd.	#####	-	0.68%
CRISIL Up to 91-Day CD Index	3	INE238AD6355	Axis Bank Ltd.	16-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	4	INE238AD6462	Axis Bank Ltd.	27-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	5	INE238AD6470	Axis Bank Ltd.	28-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	6	INE238AD6496	Axis Bank Ltd.	#####	-	0.68%
CRISIL Up to 91-Day CD Index	7	INE238AD6389	Axis Bank Ltd.	#####	-	0.68%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL Up to 91-Day CD Index	8	INE457A16KF0	BANK OF MAHARASHTRA	29-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	9	INE457A16KG8	BANK OF MAHARASHTRA	1-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	10	INE457A16KI4	BANK OF MAHARASHTRA	5-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	11	INE457A16KJ2	BANK OF MAHARASHTRA	6-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	12	INE457A16KK0	BANK OF MAHARASHTRA	7-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	13	INE457A16KE3	BANK OF MAHARASHTRA	#####	-	0.68%
CRISIL Up to 91-Day CD Index	14	INE457A16KH6	BANK OF MAHARASHTRA	4-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	15	INE028A16EC9	Bank of Baroda	15-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	16	INE028A16ED7	Bank of Baroda	16-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	17	INE028A16EE5	Bank of Baroda	21-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	18	INE028A16EF2	Bank of Baroda	23-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	19	INE028A16EH8	Bank of Baroda	#####	-	0.68%
CRISIL Up to 91-Day CD Index	20	INE028A16EK2	Bank of Baroda	#####	-	0.68%
CRISIL Up to 91-Day CD Index	21	INE476A16WV2	Canara Bank	16-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	22	INE476A16WX8	Canara Bank	22-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	23	INE476A16WS8	Canara Bank	23-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	24	INE476A16WQ2	Canara Bank	27-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	25	INE476A16WZ3	Canara Bank	7-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	26	INE476A16XB2	Canara Bank	#####	-	0.68%
CRISIL Up to 91-Day CD Index	27	INE476A16XA4	Canara Bank	#####	-	0.68%
CRISIL Up to 91-Day CD Index	28	INE514E16CE0	Export Import Bank Of India	#####	-	0.68%
CRISIL Up to 91-Day CD Index	29	INE514E16CF7	Export Import Bank Of India	#####	-	0.68%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CD Index	30	INE171A16KU6	Federal Bank Ltd.	16-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	31	INE171A16LJ7	Federal Bank Ltd.	29-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	32	INE171A16KQ4	Federal Bank Ltd.	#####	-	0.68%
CRISIL Up to 91-Day CD Index	33	INE171A16LE8	Federal Bank Ltd.	#####	-	0.68%
CRISIL Up to 91-Day CD Index	34	INE040A16EB6	HDFC Bank Ltd.	20-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	35	INE040A16EI1	HDFC Bank Ltd.	7-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	36	INE040A16DV6	HDFC Bank Ltd.	#####	-	0.68%
CRISIL Up to 91-Day CD Index	37	INE090A16GZ9	ICICI Bank Ltd.	#####	-	0.68%
CRISIL Up to 91-Day CD Index	38	INE092T16VR7	IDFC First Bank Ltd.	26-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	39	INE092T16VS5	IDFC First Bank Ltd.	27-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	40	INE092T16VT3	IDFC First Bank Ltd.	28-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	41	INE092T16VU1	IDFC First Bank Ltd.	29-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	42	INE092T16VV9	IDFC First Bank Ltd.	7-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	43	INE092T16VQ9	IDFC First Bank Ltd.	23-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	44	INE562A16MH9	Indian Bank	22-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	45	INE562A16LN9	Indian Bank	5-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	46	INE562A16LM1	Indian Bank	7-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	47	INE095A16S17	IndusInd Bank Ltd.	16-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	48	INE095A16S33	IndusInd Bank Ltd.	20-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	49	INE095A16S41	IndusInd Bank Ltd.	22-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	50	INE095A16S58	IndusInd Bank Ltd.	23-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	51	INE095A16U96	IndusInd Bank Ltd.	#####	-	0.68%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CD Index	52	INE095A16S74	IndusInd Bank Ltd.	#####	-	0.68%
CRISIL Up to 91-Day CD Index	53	INE237A16S0	Kotak Mahindra Bank Ltd.	16-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	54	INE237A167S6	Kotak Mahindra Bank Ltd.	20-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	55	INE237A161T7	Kotak Mahindra Bank Ltd.	29-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	56	INE237A168S4	Kotak Mahindra Bank Ltd.	8-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	57	INE237A169S2	Kotak Mahindra Bank Ltd.	#####	-	0.68%
CRISIL Up to 91-Day CD Index	58	INE261F16702	National Bank for Agriculture & Rural Development	8-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	59	INE261F16710	National Bank for Agriculture & Rural Development	#####	-	0.68%
CRISIL Up to 91-Day CD Index	60	INE160A16OB1	Punjab National Bank	5-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	61	INE160A16MZ4	Punjab National Bank	16-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	62	INE160A16NW9	Punjab National Bank	20-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	63	INE160A16OC9	Punjab National Bank	6-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	64	INE160A16NH0	Punjab National Bank	7-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	65	INE160A16OE5	Punjab National Bank	#####	-	0.68%
CRISIL Up to 91-Day CD Index	66	INE556F16AG7	Small Industries Development Bank Of India	#####	-	0.68%
CRISIL Up to 91-Day CD Index	67	INE062A16481	State Bank of India	#####	-	0.68%
CRISIL Up to 91-Day CD Index	68	INE692A16GP9	Union Bank Of India	#####	-	0.68%
CRISIL Up to 91-Day CD Index	69	INE692A16GJ2	Union Bank Of India	16-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	70	INE692A16FY3	Union Bank Of India	20-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	71	INE692A16GM6	Union Bank Of India	27-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	72	INE692A16GB9	Union Bank Of India	5-Mar-24	-	0.68%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CD Index	73	INE692A16GN4	Union Bank Of India	6-Mar-24	-	0.68%
CRISIL Up to 91-Day CD Index	74	INE692A16GL8	Union Bank Of India	23-Feb-24	-	0.68%
CRISIL Up to 91-Day CD Index	75	INE949L16BZ0	AU Small Finance Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	76	INE949L16BS5	AU Small Finance Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	77	INE238AD6397	Axis Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	78	INE238AD6611	Axis Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	79	INE238AD6405	Axis Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	80	INE028A16EL0	Bank of Baroda	#####	-	0.83%
CRISIL Up to 91-Day CD Index	81	INE028A16EM8	Bank of Baroda	2-Apr-24	-	0.83%
CRISIL Up to 91-Day CD Index	82	INE476A16XE6	Canara Bank	#####	-	0.83%
CRISIL Up to 91-Day CD Index	83	INE476A16XC0	Canara Bank	#####	-	0.83%
CRISIL Up to 91-Day CD Index	84	INE476A16XD8	Canara Bank	#####	-	0.83%
CRISIL Up to 91-Day CD Index	85	INE476A16XG1	Canara Bank	4-Apr-24	-	0.83%
CRISIL Up to 91-Day CD Index	86	INE476A16XF3	Canara Bank	2-Apr-24	-	0.83%
CRISIL Up to 91-Day CD Index	87	INE171A16KT8	Federal Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	88	INE040A16DU8	HDFC Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	89	INE090A167Z7	ICICI Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	90	INE090A165Z1	ICICI Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	91	INE092T16VW7	IDFC First Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	92	INE092T16VX5	IDFC First Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	93	INE562A16MJ5	Indian Bank	#####	-	0.83%
CRISIL Up to 91-Day CD Index	94	INE562A16MK3	Indian Bank	2-Apr-24	-	0.83%



Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL Up to 91-Day CD Index	95	INE095A16S82	IndusInd Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	96	INE237A160T9	Kotak Mahindra Bank Ltd.	#####	-	0.83%
CRISIL Up to 91-Day CD Index	97	INE237A162T5	Kotak Mahindra Bank Ltd.	10-Apr-24	-	0.83%
CRISIL Up to 91-Day CD Index	98	INE261F16728	National Bank for Agriculture & Rural Development	#####	-	0.83%
CRISIL Up to 91-Day CD Index	99	INE261F16736	National Bank for Agriculture & Rural Development	#####	-	0.83%
CRISIL Up to 91-Day CD Index	100	INE160A16OG0	Punjab National Bank	#####	-	0.83%
CRISIL Up to 91-Day CD Index	101	INE160A16OD7	Punjab National Bank	2-Apr-24	-	0.83%
CRISIL Up to 91-Day CD Index	102	INE556F16AH5	Small Industries Development Bank Of India	#####	-	0.83%
CRISIL Up to 91-Day CD Index	103	INE692A16GO2	Union Bank Of India	#####	-	0.83%
CRISIL Up to 91-Day CD Index	104	INE692A16GH6	Union Bank Of India	2-Apr-24	-	0.83%
CRISIL Up to 91-Day CD Index	105	INE238AD6421	Axis Bank Ltd.	#####	-	2.08%
CRISIL Up to 91-Day CD Index	106	INE028A16EP1	Bank of Baroda	3-May-24	-	2.08%
CRISIL Up to 91-Day CD Index	107	INE476A16XL1	Canara Bank	6-May-24	-	2.08%
CRISIL Up to 91-Day CD Index	108	INE171A16LM1	Federal Bank Ltd.	7-May-24	-	2.08%
CRISIL Up to 91-Day CD Index	109	INE040A16EC4	HDFC Bank Ltd.	19-Apr-24	-	2.08%
CRISIL Up to 91-Day CD Index	110	INE090A168Z5	ICICI Bank Ltd.	30-Apr-24	-	2.08%
CRISIL Up to 91-Day CD Index	111	INE092T16VZ0	IDFC First Bank Ltd.	22-Apr-24	-	2.08%
CRISIL Up to 91-Day CD Index	112	INE092T16VY3	IDFC First Bank Ltd.	18-Apr-24	-	2.08%
CRISIL Up to 91-Day CD Index	113	INE095A16V20	IndusInd Bank Ltd.	22-Apr-24	-	2.08%
CRISIL Up to 91-Day CD Index	114	INE237A163T3	Kotak Mahindra Bank Ltd.	17-Apr-24	-	2.08%
CRISIL Up to 91-Day CD Index	115	INE237A165T8	Kotak Mahindra Bank Ltd.	26-Apr-24	-	2.08%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CD Index	116	INE556F16AI3	Small Industries Development Bank Of India	24-Apr-24	-	2.08%
CRISIL upto 91 Day CD Index-A	1	INE238AD6355	Axis Bank Ltd.	16-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	2	INE238AD6462	Axis Bank Ltd.	27-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	3	INE238AD6470	Axis Bank Ltd.	28-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	4	INE238AD6496	Axis Bank Ltd.	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	5	INE238AD6389	Axis Bank Ltd.	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	6	INE028A16EC9	Bank of Baroda	15-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	7	INE028A16ED7	Bank of Baroda	16-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	8	INE028A16EE5	Bank of Baroda	21-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	9	INE028A16EF2	Bank of Baroda	23-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	10	INE028A16EH8	Bank of Baroda	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	11	INE028A16EK2	Bank of Baroda	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	12	INE476A16WV2	Canara Bank	16-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	13	INE476A16WX8	Canara Bank	22-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	14	INE476A16WS8	Canara Bank	23-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	15	INE476A16WQ2	Canara Bank	27-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	16	INE476A16WZ3	Canara Bank	7-Mar-24	-	1.28%
CRISIL upto 91 Day CD Index-A	17	INE476A16XB2	Canara Bank	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	18	INE476A16XA4	Canara Bank	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	19	INE514E16CE0	Export Import Bank Of India	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	20	INE514E16CF7	Export Import Bank Of India	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	21	INE040A16EB6	HDFC Bank Ltd.	20-Feb-24	-	1.28%

Index	Sr .No	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 91 Day CD Index-A	22	INE040A16EI1	HDFC Bank Ltd.	7-Mar-24	-	1.28%
CRISIL upto 91 Day CD Index-A	23	INE040A16DV6	HDFC Bank Ltd.	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	24	INE090A166Z9	ICICI Bank Ltd.	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	25	INE237A165S0	Kotak Mahindra Bank Ltd.	16-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	26	INE237A167S6	Kotak Mahindra Bank Ltd.	20-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	27	INE237A161T7	Kotak Mahindra Bank Ltd.	29-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	28	INE237A168S4	Kotak Mahindra Bank Ltd.	8-Mar-24	-	1.28%
CRISIL upto 91 Day CD Index-A	29	INE237A169S2	Kotak Mahindra Bank Ltd.	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	30	INE261F16702	National Bank for Agriculture & Rural Development	8-Mar-24	-	1.28%
CRISIL upto 91 Day CD Index-A	31	INE261F16710	National Bank for Agriculture & Rural Development	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	32	INE160A16OB1	Punjab National Bank	5-Mar-24	-	1.28%
CRISIL upto 91 Day CD Index-A	33	INE160A16MZ4	Punjab National Bank	16-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	34	INE160A16NW9	Punjab National Bank	20-Feb-24	-	1.28%
CRISIL upto 91 Day CD Index-A	35	INE160A16OC9	Punjab National Bank	6-Mar-24	-	1.28%
CRISIL upto 91 Day CD Index-A	36	INE160A16NH0	Punjab National Bank	7-Mar-24	-	1.28%
CRISIL upto 91 Day CD Index-A	37	INE160A16OE5	Punjab National Bank	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	38	INE556F16AG7	Small Industries Development Bank Of India	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	39	INE062A16481	State Bank of India	#####	-	1.28%
CRISIL upto 91 Day CD Index-A	40	INE238AD6397	Axis Bank Ltd.	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	41	INE238AD6611	Axis Bank Ltd.	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	42	INE238AD6405	Axis Bank Ltd.	#####	-	1.25%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 91 Day CD Index-A	43	INE028A16ELO	Bank of Baroda	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	44	INE028A16EM8	Bank of Baroda	2-Apr-24	-	1.25%
CRISIL upto 91 Day CD Index-A	45	INE476A16XE6	Canara Bank	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	46	INE476A16XC0	Canara Bank	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	47	INE476A16XD8	Canara Bank	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	48	INE476A16XG1	Canara Bank	4-Apr-24	-	1.25%
CRISIL upto 91 Day CD Index-A	49	INE476A16XF3	Canara Bank	2-Apr-24	-	1.25%
CRISIL upto 91 Day CD Index-A	50	INE040A16DU8	HDFC Bank Ltd.	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	51	INE090A167Z7	ICICI Bank Ltd.	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	52	INE090A165Z1	ICICI Bank Ltd.	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	53	INE237A160T9	Kotak Mahindra Bank Ltd.	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	54	INE237A162T5	Kotak Mahindra Bank Ltd.	10-Apr-24	-	1.25%
CRISIL upto 91 Day CD Index-A	55	INE261F16728	National Bank for Agriculture & Rural Development	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	56	INE261F16736	National Bank for Agriculture & Rural Development	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	57	INE160A16OG0	Punjab National Bank	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	58	INE160A16OD7	Punjab National Bank	2-Apr-24	-	1.25%
CRISIL upto 91 Day CD Index-A	59	INE556F16AH5	Small Industries Development Bank Of India	#####	-	1.25%
CRISIL upto 91 Day CD Index-A	60	INE238AD6421	Axis Bank Ltd.	#####	-	3.13%
CRISIL upto 91 Day CD Index-A	61	INE028A16EP1	Bank of Baroda	3-May-24	-	3.13%
CRISIL upto 91 Day CD Index-A	62	INE476A16XL1	Canara Bank	6-May-24	-	3.13%
CRISIL upto 91 Day CD Index-A	63	INE040A16EC4	HDFC Bank Ltd.	19-Apr-24	-	3.13%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 91 Day CD Index-A	64	INE090A168Z5	ICICI Bank Ltd.	30-Apr-24	-	3.13%
CRISIL upto 91 Day CD Index-A	65	INE237A163T3	Kotak Mahindra Bank Ltd.	17-Apr-24	-	3.13%
CRISIL upto 91 Day CD Index-A	66	INE237A165T8	Kotak Mahindra Bank Ltd.	26-Apr-24	-	3.13%
CRISIL upto 91 Day CD Index-A	67	INE556F16AI3	Small Industries Development Bank Of India	24-Apr-24	-	3.13%
CRISIL upto 91 Day CD Index-B	1	INE949L16BV9	AU Small Finance Bank Ltd.	28-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	2	INE949L16BR7	AU Small Finance Bank Ltd.	#####	-	1.43%
CRISIL upto 91 Day CD Index-B	3	INE457A16KF0	BANK OF MAHARASHTRA	29-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	4	INE457A16KG8	BANK OF MAHARASHTRA	1-Mar-24	-	1.43%
CRISIL upto 91 Day CD Index-B	5	INE457A16KI4	BANK OF MAHARASHTRA	5-Mar-24	-	1.43%
CRISIL upto 91 Day CD Index-B	6	INE457A16KJ2	BANK OF MAHARASHTRA	6-Mar-24	-	1.43%
CRISIL upto 91 Day CD Index-B	7	INE457A16KK0	BANK OF MAHARASHTRA	7-Mar-24	-	1.43%
CRISIL upto 91 Day CD Index-B	8	INE457A16KE3	BANK OF MAHARASHTRA	#####	-	1.43%
CRISIL upto 91 Day CD Index-B	9	INE457A16KH6	BANK OF MAHARASHTRA	4-Mar-24	-	1.43%
CRISIL upto 91 Day CD Index-B	10	INE171A16KU6	Federal Bank Ltd.	16-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	11	INE171A16LJ7	Federal Bank Ltd.	29-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	12	INE171A16KQ4	Federal Bank Ltd.	#####	-	1.43%
CRISIL upto 91 Day CD Index-B	13	INE171A16LE8	Federal Bank Ltd.	#####	-	1.43%
CRISIL upto 91 Day CD Index-B	14	INE092T16VR7	IDFC First Bank Ltd.	26-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	15	INE092T16VS5	IDFC First Bank Ltd.	27-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	16	INE092T16VT3	IDFC First Bank Ltd.	28-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	17	INE092T16VU1	IDFC First Bank Ltd.	29-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	18	INE092T16VV9	IDFC First Bank Ltd.	7-Mar-24	-	1.43%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-B	19	INE092T16VQ9	IDFC First Bank Ltd.	23-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	20	INE562A16MH9	Indian Bank	22-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	21	INE562A16LN9	Indian Bank	5-Mar-24	-	1.43%
CRISIL upto 91 Day CD Index-B	22	INE562A16LM1	Indian Bank	7-Mar-24	-	1.43%
CRISIL upto 91 Day CD Index-B	23	INE095A16S17	IndusInd Bank Ltd.	16-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	24	INE095A16S33	IndusInd Bank Ltd.	20-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	25	INE095A16S41	IndusInd Bank Ltd.	22-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	26	INE095A16S58	IndusInd Bank Ltd.	23-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	27	INE095A16U96	IndusInd Bank Ltd.	#####	-	1.43%
CRISIL upto 91 Day CD Index-B	28	INE095A16S74	IndusInd Bank Ltd.	#####	-	1.43%
CRISIL upto 91 Day CD Index-B	29	INE692A16GP9	Union Bank Of India	#####	-	1.43%
CRISIL upto 91 Day CD Index-B	30	INE692A16GJ2	Union Bank Of India	16-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	31	INE692A16FY3	Union Bank Of India	20-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	32	INE692A16GM6	Union Bank Of India	27-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	33	INE692A16GB9	Union Bank Of India	5-Mar-24	-	1.43%
CRISIL upto 91 Day CD Index-B	34	INE692A16GN4	Union Bank Of India	6-Mar-24	-	1.43%
CRISIL upto 91 Day CD Index-B	35	INE692A16GL8	Union Bank Of India	23-Feb-24	-	1.43%
CRISIL upto 91 Day CD Index-B	36	INE949L16BZ0	AU Small Finance Bank Ltd.	#####	-	2.50%
CRISIL upto 91 Day CD Index-B	37	INE949L16BS5	AU Small Finance Bank Ltd.	#####	-	2.50%
CRISIL upto 91 Day CD Index-B	38	INE171A16KT8	Federal Bank Ltd.	#####	-	2.50%
CRISIL upto 91 Day CD Index-B	39	INE092T16VW7	IDFC First Bank Ltd.	#####	-	2.50%
CRISIL upto 91 Day CD Index-B	40	INE092T16VX5	IDFC First Bank Ltd.	#####	-	2.50%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 91 Day CD Index-B	41	INE562A16MJ5	Indian Bank	#####	-	2.50%
CRISIL upto 91 Day CD Index-B	42	INE562A16MK3	Indian Bank	2-Apr-24	-	2.50%
CRISIL upto 91 Day CD Index-B	43	INE095A16S82	IndusInd Bank Ltd.	#####	-	2.50%
CRISIL upto 91 Day CD Index-B	44	INE692A16GO2	Union Bank Of India	#####	-	2.50%
CRISIL upto 91 Day CD Index-B	45	INE692A16GH6	Union Bank Of India	2-Apr-24	-	2.50%
CRISIL upto 91 Day CD Index-B	46	INE171A16LM1	Federal Bank Ltd.	7-May-24	-	6.25%
CRISIL upto 91 Day CD Index-B	47	INE092T16VZ0	IDFC First Bank Ltd.	22-Apr-24	-	6.25%
CRISIL upto 91 Day CD Index-B	48	INE092T16VY3	IDFC First Bank Ltd.	18-Apr-24	-	6.25%
CRISIL upto 91 Day CD Index-B	49	INE095A16V20	IndusInd Bank Ltd.	22-Apr-24	-	6.25%
CRISIL upto 365 Day CD index-A	1	INE238AD6355	Axis Bank Ltd.	16-Feb-24	-	0.69%
CRISIL upto 365 Day CD index-A	2	INE238AD6462	Axis Bank Ltd.	27-Feb-24	-	0.69%
CRISIL upto 365 Day CD index-A	3	INE238AD6470	Axis Bank Ltd.	28-Feb-24	-	0.69%
CRISIL upto 365 Day CD index-A	4	INE238AD6496	Axis Bank Ltd.	#####	-	0.69%
CRISIL upto 365 Day CD index-A	5	INE238AD6389	Axis Bank Ltd.	#####	-	0.69%
CRISIL upto 365 Day CD index-A	6	INE028A16EC9	Bank of Baroda	15-Feb-24	-	0.69%
CRISIL upto 365 Day CD index-A	7	INE028A16ED7	Bank of Baroda	16-Feb-24	-	0.69%
CRISIL upto 365 Day CD index-A	8	INE028A16EE5	Bank of Baroda	21-Feb-24	-	0.69%
CRISIL upto 365 Day CD index-A	9	INE028A16EF2	Bank of Baroda	23-Feb-24	-	0.69%
CRISIL upto 365 Day CD index-A	10	INE028A16EH8	Bank of Baroda	#####	-	0.69%
CRISIL upto 365 Day CD index-A	11	INE028A16EK2	Bank of Baroda	#####	-	0.69%
CRISIL upto 365 Day CD index-A	12	INE476A16WV2	Canara Bank	16-Feb-24	-	0.69%
CRISIL upto 365 Day CD index-A	13	INE476A16WW0	Canara Bank	21-Feb-24	-	0.69%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CD index-A	14	INE476A16WX8	Canara Bank	22-Feb-24	-	0.69%
CRISIL upto 365 Day CD index-A	15	INE476A16WS8	Canara Bank	23-Feb-24	-	0.69%
CRISIL upto 365 Day CD index-A	16	INE476A16WQ2	Canara Bank	27-Feb-24	-	0.69%
CRISIL upto 365 Day CD index-A	17	INE476A16WT6	Canara Bank	5-Mar-24	-	0.69%
CRISIL upto 365 Day CD index-A	18	INE476A16WZ3	Canara Bank	7-Mar-24	-	0.69%
CRISIL upto 365 Day CD index-A	19	INE476A16XB2	Canara Bank	#####	-	0.69%
CRISIL upto 365 Day CD index-A	20	INE476A16XA4	Canara Bank	#####	-	0.69%
CRISIL upto 365 Day CD index-A	21	INE514E16CE0	Export Import Bank Of India	#####	-	0.69%
CRISIL upto 365 Day CD index-A	22	INE514E16CF7	Export Import Bank Of India	#####	-	0.69%
CRISIL upto 365 Day CD index-A	23	INE040A16EB6	HDFC Bank Ltd.	20-Feb-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	24	INE040A16EI1	HDFC Bank Ltd.	7-Mar-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	25	INE040A16DV6	HDFC Bank Ltd.	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	26	INE090A166Z9	ICICI Bank Ltd.	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	27	INE237A165S0	Kotak Mahindra Bank Ltd.	16-Feb-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	28	INE237A167S6	Kotak Mahindra Bank Ltd.	20-Feb-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	29	INE237A161T7	Kotak Mahindra Bank Ltd.	29-Feb-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	30	INE237A168S4	Kotak Mahindra Bank Ltd.	8-Mar-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	31	INE237A169S2	Kotak Mahindra Bank Ltd.	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	32	INE261F16702	National Bank for Agriculture & Rural Development	8-Mar-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	33	INE261F16710	National Bank for Agriculture & Rural Development	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	34	INE160A16OB1	Punjab National Bank	5-Mar-24	0.00%	0.69%



Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CD index-A	35	INE160A16MZ4	Punjab National Bank	16-Feb-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	36	INE160A16NW9	Punjab National Bank	20-Feb-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	37	INE160A16OC9	Punjab National Bank	6-Mar-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	38	INE160A16NH0	Punjab National Bank	7-Mar-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	39	INE160A16OE5	Punjab National Bank	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	40	INE556F16AG7	Small Industries Development Bank Of India	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	41	INE062A16481	State Bank of India	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	42	INE238AD6595	Axis Bank Ltd.	17-Dec-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	43	INE238AD6603	Axis Bank Ltd.	26-Dec-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	44	INE238AD6637	Axis Bank Ltd.	14-Jan-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	45	INE238AD6652	Axis Bank Ltd.	31-Jan-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	46	INE476A16XJ5	Canara Bank	17-Jan-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	47	INE476A16XK3	Canara Bank	22-Jan-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	48	INE040A16EJ9	HDFC Bank Ltd.	27-Dec-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	49	INE040A16EK7	HDFC Bank Ltd.	9-Jan-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	50	INE040A16EM3	HDFC Bank Ltd.	3-Feb-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	51	INE237A162V1	Kotak Mahindra Bank Ltd.	3-Jan-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	52	INE237A165V4	Kotak Mahindra Bank Ltd.	16-Jan-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	53	INE237A168V8	Kotak Mahindra Bank Ltd.	29-Jan-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	54	INE261F16769	National Bank for Agriculture & Rural Development	17-Jan-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	55	INE261F16777	National Bank for Agriculture & Rural Development	23-Jan-25	0.00%	0.69%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CD index-A	56	INE160A16OH8	Punjab National Bank	31-Jan-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	57	INE556F16AM5	Small Industries Development Bank Of India	11-Dec-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	58	INE556F16AN3	Small Industries Development Bank Of India	18-Dec-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	59	INE556F16AP8	Small Industries Development Bank Of India	16-Jan-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	60	INE556F16AO1	Small Industries Development Bank Of India	10-Jan-25	0.00%	0.69%
CRISIL upto 365 Day CD index-A	61	INE238AD6397	Axis Bank Ltd.	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	62	INE238AD6611	Axis Bank Ltd.	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	63	INE238AD6405	Axis Bank Ltd.	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	64	INE028A16ELO	Bank of Baroda	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	65	INE028A16EM8	Bank of Baroda	2-Apr-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	66	INE476A16XE6	Canara Bank	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	67	INE476A16XC0	Canara Bank	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	68	INE476A16XD8	Canara Bank	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	69	INE476A16XG1	Canara Bank	4-Apr-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	70	INE476A16XF3	Canara Bank	2-Apr-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	71	INE040A16DU8	HDFC Bank Ltd.	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	72	INE090A167Z7	ICICI Bank Ltd.	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	73	INE090A165Z1	ICICI Bank Ltd.	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	74	INE237A160T9	Kotak Mahindra Bank Ltd.	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	75	INE237A162T5	Kotak Mahindra Bank Ltd.	10-Apr-24	0.00%	0.69%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	76	INE261F16728	National Bank for Agriculture & Rural Development	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	77	INE261F16736	National Bank for Agriculture & Rural Development	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	78	INE160A16OG0	Punjab National Bank	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	79	INE160A16OD7	Punjab National Bank	2-Apr-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	80	INE556F16AH5	Small Industries Development Bank Of India	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	81	INE238AD6421	Axis Bank Ltd.	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	82	INE028A16EP1	Bank of Baroda	3-May-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	83	INE476A16XH9	Canara Bank	#####	0.00%	0.69%
CRISIL upto 365 Day CD index-A	84	INE476A16XL1	Canara Bank	6-May-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	85	INE040A16EC4	HDFC Bank Ltd.	19-Apr-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	86	INE090A168Z5	ICICI Bank Ltd.	30-Apr-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	87	INE237A163T3	Kotak Mahindra Bank Ltd.	17-Apr-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	88	INE237A164T1	Kotak Mahindra Bank Ltd.	24-Apr-24	0.00%	0.69%
CRISIL upto 365 Day CD index-A	89	INE237A165T8	Kotak Mahindra Bank Ltd.	26-Apr-24	-	0.69%
CRISIL upto 365 Day CD index-A	90	INE237A166T6	Kotak Mahindra Bank Ltd.	9-May-24	-	0.69%
CRISIL upto 365 Day CD index-A	91	INE556F16AI3	Small Industries Development Bank Of India	24-Apr-24	-	0.69%
CRISIL upto 365 Day CD index-A	92	INE238AD6413	Axis Bank Ltd.	#####	-	0.69%
CRISIL upto 365 Day CD index-A	93	INE238AD6488	Axis Bank Ltd.	3-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	94	INE238AD6454	Axis Bank Ltd.	19-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	95	INE238AD6447	Axis Bank Ltd.	20-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	96	INE238AD6561	Axis Bank Ltd.	21-Jun-24	-	0.69%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CD index-A	97	INE028A16EJ4	Bank of Baroda	#####	-	0.69%
CRISIL upto 365 Day CD index-A	98	INE028A16EI6	Bank of Baroda	#####	-	0.69%
CRISIL upto 365 Day CD index-A	99	INE028A16EN6	Bank of Baroda	13-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	100	INE514E16CG5	Export Import Bank Of India	10-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	101	INE040A16ED2	HDFC Bank Ltd.	#####	-	0.69%
CRISIL upto 365 Day CD index-A	102	INE040A16DZ7	HDFC Bank Ltd.	14-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	103	INE040A16EG5	HDFC Bank Ltd.	27-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	104	INE090AD6089	ICICI Bank Ltd.	12-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	105	INE090A169Z3	ICICI Bank Ltd.	13-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	106	INE090AD6097	ICICI Bank Ltd.	28-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	107	INE237A167T4	Kotak Mahindra Bank Ltd.	#####	-	0.69%
CRISIL upto 365 Day CD index-A	108	INE237A168T2	Kotak Mahindra Bank Ltd.	#####	-	0.69%
CRISIL upto 365 Day CD index-A	109	INE237A169T0	Kotak Mahindra Bank Ltd.	#####	-	0.69%
CRISIL upto 365 Day CD index-A	110	INE237A162U3	Kotak Mahindra Bank Ltd.	#####	-	0.69%
CRISIL upto 365 Day CD index-A	111	INE237A161V3	Kotak Mahindra Bank Ltd.	3-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	112	INE237A163U1	Kotak Mahindra Bank Ltd.	7-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	113	INE237A167U2	Kotak Mahindra Bank Ltd.	14-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	114	INE237A164U9	Kotak Mahindra Bank Ltd.	26-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	115	INE160A16OJ4	Punjab National Bank	7-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	116	INE556F16AJ1	Small Industries Development Bank Of India	#####	-	0.69%
CRISIL upto 365 Day CD index-A	117	INE556F16AK9	Small Industries Development Bank Of India	6-Jun-24	-	0.69%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CD index-A	118	INE556F16AL7	Small Industries Development Bank Of India	21-Jun-24	-	0.69%
CRISIL upto 365 Day CD index-A	119	INE062A16499	State Bank of India	#####	-	0.69%
CRISIL upto 365 Day CD index-A	120	INE238AD6512	Axis Bank Ltd.	18-Jul-24	-	0.69%
CRISIL upto 365 Day CD index-A	121	INE040A16DY0	HDFC Bank Ltd.	18-Jul-24	-	0.69%
CRISIL upto 365 Day CD index-A	122	INE237A165U6	Kotak Mahindra Bank Ltd.	26-Jul-24	-	0.69%
CRISIL upto 365 Day CD index-A	123	INE237A169V6	Kotak Mahindra Bank Ltd.	31-Jul-24	-	0.69%
CRISIL upto 365 Day CD index-A	124	INE238AD6504	Axis Bank Ltd.	30-Aug-24	-	0.69%
CRISIL upto 365 Day CD index-A	125	INE238AD6520	Axis Bank Ltd.	16-Sep-24	-	0.69%
CRISIL upto 365 Day CD index-A	126	INE238AD6538	Axis Bank Ltd.	18-Sep-24	-	0.69%
CRISIL upto 365 Day CD index-A	127	INE238AD6546	Axis Bank Ltd.	19-Sep-24	-	0.69%
CRISIL upto 365 Day CD index-A	128	INE238AD6553	Axis Bank Ltd.	30-Sep-24	-	0.69%
CRISIL upto 365 Day CD index-A	129	INE238AD6587	Axis Bank Ltd.	28-Nov-24	-	0.69%
CRISIL upto 365 Day CD index-A	130	INE238AD6579	Axis Bank Ltd.	29-Nov-24	-	0.69%
CRISIL upto 365 Day CD index-A	131	INE040A16DX2	HDFC Bank Ltd.	13-Sep-24	-	0.69%
CRISIL upto 365 Day CD index-A	132	INE040A16EF7	HDFC Bank Ltd.	15-Oct-24	-	0.69%
CRISIL upto 365 Day CD index-A	133	INE040A16EH3	HDFC Bank Ltd.	6-Dec-24	-	0.69%
CRISIL upto 365 Day CD index-A	134	INE090AD6030	ICICI Bank Ltd.	19-Aug-24	-	0.69%
CRISIL upto 365 Day CD index-A	135	INE090AD6048	ICICI Bank Ltd.	16-Sep-24	-	0.69%
CRISIL upto 365 Day CD index-A	136	INE090AD6055	ICICI Bank Ltd.	18-Sep-24	-	0.69%
CRISIL upto 365 Day CD index-A	137	INE090AD6063	ICICI Bank Ltd.	27-Sep-24	-	0.69%
CRISIL upto 365 Day CD index-A	138	INE090AD6071	ICICI Bank Ltd.	29-Oct-24	-	0.69%
CRISIL upto 365 Day CD index-A	139	INE090AD6105	ICICI Bank Ltd.	6-Dec-24	-	0.69%

Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CD index-A	140	INE237A166U4	Kotak Mahindra Bank Ltd.	6-Sep-24	-	0.69%
CRISIL upto 365 Day CD index-A	141	INE237A168U0	Kotak Mahindra Bank Ltd.	27-Sep-24	-	0.69%
CRISIL upto 365 Day CD index-A	142	INE237A160V5	Kotak Mahindra Bank Ltd.	25-Oct-24	-	0.69%
CRISIL upto 365 Day CD index-A	143	INE261F16751	National Bank for Agriculture & Rural Development	13-Nov-24	-	0.69%
CRISIL upto 365 Day CD index-A	144	INE160A16OF2	Punjab National Bank	5-Dec-24	-	0.69%
CRISIL upto 365 Day CD index-B	1	INE949L16BV9	AU Small Finance Bank Ltd.	28-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	2	INE949L16BR7	AU Small Finance Bank Ltd.	#####	-	1.32%
CRISIL upto 365 Day CD index-B	3	INE457A16KF0	BANK OF MAHARASHTRA	29-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	4	INE457A16KG8	BANK OF MAHARASHTRA	1-Mar-24	-	1.32%
CRISIL upto 365 Day CD index-B	5	INE457A16KI4	BANK OF MAHARASHTRA	5-Mar-24	-	1.32%
CRISIL upto 365 Day CD index-B	6	INE457A16KJ2	BANK OF MAHARASHTRA	6-Mar-24	-	1.32%
CRISIL upto 365 Day CD index-B	7	INE457A16KK0	BANK OF MAHARASHTRA	7-Mar-24	-	1.32%
CRISIL upto 365 Day CD index-B	8	INE457A16KE3	BANK OF MAHARASHTRA	#####	-	1.32%
CRISIL upto 365 Day CD index-B	9	INE457A16KH6	BANK OF MAHARASHTRA	4-Mar-24	-	1.32%
CRISIL upto 365 Day CD index-B	10	INE171A16KU6	Federal Bank Ltd.	16-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	11	INE171A16LJ7	Federal Bank Ltd.	29-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	12	INE171A16KQ4	Federal Bank Ltd.	#####	-	1.32%
CRISIL upto 365 Day CD index-B	13	INE171A16LE8	Federal Bank Ltd.	#####	-	1.32%
CRISIL upto 365 Day CD index-B	14	INE092T16VR7	IDFC First Bank Ltd.	26-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	15	INE092T16VS5	IDFC First Bank Ltd.	27-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	16	INE092T16VT3	IDFC First Bank Ltd.	28-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	17	INE092T16VU1	IDFC First Bank Ltd.	29-Feb-24	-	1.32%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-B	18	INE092T16VV9	IDFC First Bank Ltd.	7-Mar-24	-	1.32%
CRISIL upto 365 Day CD index-B	19	INE092T16VQ9	IDFC First Bank Ltd.	23-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	20	INE562A16MH9	Indian Bank	22-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	21	INE562A16LN9	Indian Bank	5-Mar-24	-	1.32%
CRISIL upto 365 Day CD index-B	22	INE562A16LM1	Indian Bank	7-Mar-24	-	1.32%
CRISIL upto 365 Day CD index-B	23	INE095A16S17	IndusInd Bank Ltd.	16-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	24	INE095A16S33	IndusInd Bank Ltd.	20-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	25	INE095A16S41	IndusInd Bank Ltd.	22-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	26	INE095A16S58	IndusInd Bank Ltd.	23-Feb-24	-	1.32%
CRISIL upto 365 Day CD index-B	27	INE095A16S66	IndusInd Bank Ltd.	6-Mar-24	0.00%	1.32%
CRISIL upto 365 Day CD index-B	28	INE095A16S74	IndusInd Bank Ltd.	#####	0.00%	1.32%
CRISIL upto 365 Day CD index-B	29	INE095A16U96	IndusInd Bank Ltd.	#####	0.00%	1.32%
CRISIL upto 365 Day CD index-B	30	INE692A16GP9	Union Bank Of India	#####	0.00%	1.32%
CRISIL upto 365 Day CD index-B	31	INE692A16GJ2	Union Bank Of India	16-Feb-24	0.00%	1.32%
CRISIL upto 365 Day CD index-B	32	INE692A16FY3	Union Bank Of India	20-Feb-24	0.00%	1.32%
CRISIL upto 365 Day CD index-B	33	INE692A16GK0	Union Bank Of India	21-Feb-24	0.00%	1.32%
CRISIL upto 365 Day CD index-B	34	INE692A16GL8	Union Bank Of India	23-Feb-24	0.00%	1.32%
CRISIL upto 365 Day CD index-B	35	INE692A16GM6	Union Bank Of India	27-Feb-24	0.00%	1.32%
CRISIL upto 365 Day CD index-B	36	INE692A16GB9	Union Bank Of India	5-Mar-24	0.00%	1.32%
CRISIL upto 365 Day CD index-B	37	INE692A16GN4	Union Bank Of India	6-Mar-24	0.00%	1.32%
CRISIL upto 365 Day CD index-B	38	INE171A16LP4	Federal Bank Ltd.	4-Feb-25	0.00%	1.32%
CRISIL upto 365 Day CD index-B	39	INE095A16V04	IndusInd Bank Ltd.	27-Dec-24	0.00%	1.32%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-B	40	INE095A16V12	IndusInd Bank Ltd.	23-Jan-25	0.00%	1.32%
CRISIL upto 365 Day CD index-B	41	INE692A16GQ7	Union Bank Of India	17-Jan-25	0.00%	1.32%
CRISIL upto 365 Day CD index-B	42	INE692A16GS3	Union Bank Of India	31-Jan-25	-	1.32%
CRISIL upto 365 Day CD index-B	43	INE949L16BZ0	AU Small Finance Bank Ltd.	#####	-	1.32%
CRISIL upto 365 Day CD index-B	44	INE949L16BS5	AU Small Finance Bank Ltd.	#####	-	1.32%
CRISIL upto 365 Day CD index-B	45	INE171A16KT8	Federal Bank Ltd.	#####	-	1.32%
CRISIL upto 365 Day CD index-B	46	INE092T16VW7	IDFC First Bank Ltd.	#####	-	1.32%
CRISIL upto 365 Day CD index-B	47	INE092T16VX5	IDFC First Bank Ltd.	#####	-	1.32%
CRISIL upto 365 Day CD index-B	48	INE562A16MJ5	Indian Bank	#####	-	1.32%
CRISIL upto 365 Day CD index-B	49	INE562A16MK3	Indian Bank	2-Apr-24	-	1.32%
CRISIL upto 365 Day CD index-B	50	INE095A16S82	IndusInd Bank Ltd.	#####	-	1.32%
CRISIL upto 365 Day CD index-B	51	INE692A16GO2	Union Bank Of India	#####	-	1.32%
CRISIL upto 365 Day CD index-B	52	INE692A16GH6	Union Bank Of India	2-Apr-24	-	1.32%
CRISIL upto 365 Day CD index-B	53	INE171A16LM1	Federal Bank Ltd.	7-May-24	-	1.32%
CRISIL upto 365 Day CD index-B	54	INE171A16LL3	Federal Bank Ltd.	6-May-24	-	1.32%
CRISIL upto 365 Day CD index-B	55	INE092T16VZ0	IDFC First Bank Ltd.	22-Apr-24	-	1.32%
CRISIL upto 365 Day CD index-B	56	INE092T16VY3	IDFC First Bank Ltd.	18-Apr-24	-	1.32%
CRISIL upto 365 Day CD index-B	57	INE095A16T16	IndusInd Bank Ltd.	#####	-	1.32%
CRISIL upto 365 Day CD index-B	58	INE095A16V20	IndusInd Bank Ltd.	22-Apr-24	-	1.32%
CRISIL upto 365 Day CD index-B	59	INE545U16459	Bandhan Bank Ltd.	27-Jun-24	-	1.32%
CRISIL upto 365 Day CD index-B	60	INE171A16LF5	Federal Bank Ltd.	11-Jun-24	-	1.32%
CRISIL upto 365 Day CD index-B	61	INE095A16U54	IndusInd Bank Ltd.	10-Jun-24	-	1.32%



Index	Sr .N o	ISIN	Issuer/Security Name	Redempti on Date*	Coupo n	Index Weight s
CRISIL upto 365 Day CD index-B	62	INE095A16U62	IndusInd Bank Ltd.	11-Jun-24	-	1.32%
CRISIL upto 365 Day CD index-B	63	INE095A16U70	IndusInd Bank Ltd.	14-Jun-24	-	1.32%
CRISIL upto 365 Day CD index-B	64	INE949L16BW7	AU Small Finance Bank Ltd.	2-Sep-24	-	1.32%
CRISIL upto 365 Day CD index-B	65	INE949L16BX5	AU Small Finance Bank Ltd.	4-Sep-24	-	1.32%
CRISIL upto 365 Day CD index-B	66	INE949L16BY3	AU Small Finance Bank Ltd.	29-Oct-24	-	1.32%
CRISIL upto 365 Day CD index-B	67	INE545U16434	Bandhan Bank Ltd.	9-Sep-24	-	1.32%
CRISIL upto 365 Day CD index-B	68	INE545U16442	Bandhan Bank Ltd.	13-Sep-24	-	1.32%
CRISIL upto 365 Day CD index-B	69	INE171A16KY8	Federal Bank Ltd.	6-Sep-24	-	1.32%
CRISIL upto 365 Day CD index-B	70	INE171A16KZ5	Federal Bank Ltd.	9-Sep-24	-	1.32%
CRISIL upto 365 Day CD index-B	71	INE171A16LN9	Federal Bank Ltd.	26-Nov-24	-	1.32%
CRISIL upto 365 Day CD index-B	72	INE171A16LH1	Federal Bank Ltd.	4-Dec-24	-	1.32%
CRISIL upto 365 Day CD index-B	73	INE171A16LG3	Federal Bank Ltd.	5-Dec-24	-	1.32%
CRISIL upto 365 Day CD index-B	74	INE171A16LI9	Federal Bank Ltd.	6-Dec-24	-	1.32%
CRISIL upto 365 Day CD index-B	75	INE171A16LK5	Federal Bank Ltd.	29-Nov-24	-	1.32%
CRISIL upto 365 Day CD index-B	76	INE095A16T81	IndusInd Bank Ltd.	19-Sep-24	-	1.32%
CRISIL upto 365 Day CD Index-C	1	INE679A16235	Csb Bank Ltd.	5-Mar-24	-	2.44%
CRISIL upto 365 Day CD Index-C	2	INE679A16243	Csb Bank Ltd.	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	3	INE01GA16186	DBS Bank India Ltd.	26-Feb-24	-	2.44%
CRISIL upto 365 Day CD Index-C	4	INE01GA16194	DBS Bank India Ltd.	4-Mar-24	-	2.44%
CRISIL upto 365 Day CD Index-C	5	INE01GA16178	DBS Bank India Ltd.	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	6	INE196I16175	Deutsche Bank A. G.	26-Feb-24	-	2.44%
CRISIL upto 365 Day CD Index-C	7	INE608A16QA6	Punjab & Sind Bank	#####	-	2.44%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD Index-C	8	INE608A16PZ5	Punjab & Sind Bank	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	9	INE608A16QJ7	Punjab & Sind Bank	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	10	INE976G16NI4	RBL Bank Ltd.	29-Feb-24	-	2.44%
CRISIL upto 365 Day CD Index-C	11	INE976G16NJ2	RBL Bank Ltd.	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	12	INE07PX16384	Sbm Bank (India) Ltd.	20-Feb-24	-	2.44%
CRISIL upto 365 Day CD Index-C	13	INE168A16MM5	The Jammu & Kashmir Bank Ltd.	5-Mar-24	-	2.44%
CRISIL upto 365 Day CD Index-C	14	INE168A16MN3	The Jammu & Kashmir Bank Ltd.	7-Mar-24	-	2.44%
CRISIL upto 365 Day CD Index-C	15	INE168A16MO1	The Jammu & Kashmir Bank Ltd.	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	16	INE735W16494	Utkarsh Small Finance Bank Ltd.	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	17	INE01GA16210	DBS Bank India Ltd.	12-Dec-24	-	2.44%
CRISIL upto 365 Day CD Index-C	18	INE735W16585	Utkarsh Small Finance Bank Ltd.	31-Jan-25	-	2.44%
CRISIL upto 365 Day CD Index-C	19	INE063P16941	Equitas Small Finance Bank Ltd.	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	20	INE008A16V26	IDBI Bank Ltd.	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	21	INE976G16NM6	RBL Bank Ltd.	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	22	INE168A16MP8	The Jammu & Kashmir Bank Ltd.	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	23	INE551W16BF3	Ujjivan Small Finance Bank Ltd.	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	24	INE0J1616017	Unity Small Finance Bank Ltd.	12-Apr-24	-	2.44%
CRISIL upto 365 Day CD Index-C	25	INE679A16268	Csb Bank Ltd.	6-May-24	-	2.44%
CRISIL upto 365 Day CD Index-C	26	INE608A16QK5	Punjab & Sind Bank	25-Apr-24	-	2.44%
CRISIL upto 365 Day CD Index-C	27	INE976G16NL8	RBL Bank Ltd.	22-Apr-24	-	2.44%
CRISIL upto 365 Day CD Index-C	28	INE976G16NK0	RBL Bank Ltd.	18-Apr-24	-	2.44%
CRISIL upto 365 Day CD Index-C	29	INE735W16510	Utkarsh Small Finance Bank Ltd.	16-Apr-24	-	2.44%

# CRISIL Indices

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD Index-C	30	INE735W16577	Utkarsh Small Finance Bank Ltd.	#####	-	2.44%
CRISIL upto 365 Day CD Index-C	31	INE679A16250	Csb Bank Ltd.	14-Jun-24	-	2.44%
CRISIL upto 365 Day CD Index-C	32	INE063P16933	Equitas Small Finance Bank Ltd.	12-Jun-24	-	2.44%
CRISIL upto 365 Day CD Index-C	33	INE063P16867	Equitas Small Finance Bank Ltd.	26-Jun-24	-	2.44%
CRISIL upto 365 Day CD Index-C	34	INE608A16QE8	Punjab & Sind Bank	13-Jun-24	-	2.44%
CRISIL upto 365 Day CD Index-C	35	INE063P16875	Equitas Small Finance Bank Ltd.	17-Jul-24	-	2.44%
CRISIL upto 365 Day CD Index-C	36	INE063P16883	Equitas Small Finance Bank Ltd.	19-Jul-24	-	2.44%
CRISIL upto 365 Day CD Index-C	37	INE551W16BL1	Ujjivan Small Finance Bank Ltd.	12-Aug-24	-	2.44%
CRISIL upto 365 Day CD Index-C	38	INE01GA16202	DBS Bank India Ltd.	9-Dec-24	-	2.44%
CRISIL upto 365 Day CD Index-C	39	INE008A16V34	IDBI Bank Ltd.	27-Aug-24	-	2.44%
CRISIL upto 365 Day CD Index-C	40	INE551W16BM9	Ujjivan Small Finance Bank Ltd.	10-Oct-24	-	2.44%
CRISIL upto 365 Day CD Index-C	41	INE735W16569	Utkarsh Small Finance Bank Ltd.	11-Oct-24	-	2.44%
CRISIL 10 Year SDL Index	1	IN1020230422	Andhra Pradesh	6-Sep-33	7.44%	1.89%
CRISIL 10 Year SDL Index	2	IN1220230172	Assam	10-Jan-34	7.78%	7.74%
CRISIL 10 Year SDL Index	3	IN1320220222	Bihar	#####	7.73%	17.36%
CRISIL 10 Year SDL Index	4	IN1520230237	Gujarat	24-Jan-34	7.63%	9.91%
CRISIL 10 Year SDL Index	5	IN1620230327	Haryana	13-Dec-33	7.71%	8.49%
CRISIL 10 Year SDL Index	6	IN1920230167	Karnataka	3-Jan-34	7.74%	3.77%
CRISIL 10 Year SDL Index	7	IN2120230015	Madhya Pradesh	#####	7.36%	6.13%
CRISIL 10 Year SDL Index	8	IN2220230154	Maharashtra	15-Nov-33	7.70%	8.26%
CRISIL 10 Year SDL Index	9	IN2920230413	Rajasthan	31-Jan-34	7.66%	7.20%
CRISIL 10 Year SDL Index	10	IN3120230419	Tamil Nadu	31-Jan-34	7.62%	14.20%
CRISIL 10 Year SDL Index	11	IN3320230235	Uttar Pradesh	27-Dec-33	7.67%	8.26%
CRISIL 10 Year SDL Index	12	IN3420220177	West Bengal	21-Dec-32	7.64%	6.79%

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 – 15 February 2024

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Composite CD Index	0.41170	0.38126	0.07954	0.41170
CRISIL Composite CP Index	0.27076	0.24994	0.08238	0.27076
CRISIL Composite T-Bill Index	0.50463	0.47110	0.07094	0.50463
CRISIL Composite Bond Index	9.70854	5.24336	0.07620	5.50395
CRISIL Short Term Bond Index	2.19590	1.83125	0.07991	1.95733
CRISIL Liquid Debt Index	0.10943	0.10172	0.07450	0.10943
CRISIL Low Duration Debt Index	0.76829	0.67885	0.08084	0.73293
CRISIL Ultra Short Term Debt Index	0.43681	0.39725	0.08043	0.42906
CRISIL Money Market Index	0.37151	0.34463	0.07867	0.37151
CRISIL Medium Term Debt Index	4.11430	3.25309	0.07847	3.48671
CRISIL Medium To Long Term Debt Index	7.67146	5.40230	0.07496	5.69256
CRISIL Long Term Debt Index	15.34814	7.80878	0.07530	8.21204
CRISIL Corporate Bond Composite Index	4.66073	3.29625	0.07946	3.53693
CRISIL Long Term Corporate Bond Index	8.50069	5.44330	0.07764	5.84088
CRISIL Medium Term Corporate Bond Index	3.85244	3.10409	0.07975	3.32911
CRISIL Short Term Corporate Bond Index	1.51666	1.30994	0.08139	1.41508
CRISIL Composite Credit Risk Index	3.84599	2.82179	0.08961	3.01038
CRISIL Medium Term Credit Risk Index	2.54279	2.02143	0.09187	2.15957
CRISIL Banking and PSU Debt Index	8.84330	3.58512	0.07679	3.84663
CRISIL Short Term Credit Risk Index	1.40943	1.17871	0.08998	1.26752
CRISIL Dynamic Debt Index	9.63094	5.55380	0.07580	5.84657
CRISIL Composite AA Long Term Bond Index	8.32136	5.46598	0.08648	5.92061
CRISIL Composite AA Medium Term Bond Index	4.08563	3.10704	0.09378	3.36497
CRISIL Composite AA Short Term Bond Index	1.18632	1.01202	0.08948	1.09302
CRISIL FPI Index	9.18577	5.29828	0.07707	5.60884
CRISIL Money Market Index-Insurance	0.57382	0.53335	0.07518	0.57382
CRISIL Liquid Debt A-I Index	0.11071	0.10293	0.07423	0.11071
CRISIL Liquid Debt B-I Index	0.11018	0.10238	0.07493	0.11018
CRISIL Low Duration Debt A-I Index	0.77632	0.68714	0.07887	0.74148
CRISIL Low Duration Debt B-I Index	0.66116	0.58257	0.08045	0.62923
CRISIL Low Duration Debt C-I Index	0.62438	0.54813	0.08316	0.59252
CRISIL Short Duration Debt A-II Index	2.08175	1.73259	0.07793	1.84908
CRISIL Short Duration Debt B-II Index	2.00739	1.67988	0.08186	1.79654
CRISIL Short Duration Debt C-II Index	1.92883	1.42189	0.10464	1.50558
CRISIL Medium Duration Debt A-III Index	4.03595	3.20603	0.07713	3.43028
CRISIL Medium Duration Debt B-III Index	4.31219	3.34383	0.08154	3.58854

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Medium Duration Debt C-III Index	4.32207	3.19896	0.10046	3.40811
CRISIL Medium to Long Duration Debt A-III Index	7.32340	5.22247	0.07450	5.49790
CRISIL Medium to Long Duration Debt B-III Index	6.45863	4.51736	0.08205	4.83808
CRISIL Medium to Long Duration Debt C-III Index	7.13911	4.86884	0.09212	5.20951
CRISIL Long Duration Debt A-III Index	15.93344	7.99313	0.07455	8.39220
CRISIL Credit Risk Debt C-II Index	1.61306	1.28130	0.09901	1.36201
CRISIL Credit Risk Debt C-III Index	4.12662	3.08340	0.10116	3.27562
CRISIL Corporate Bond B-II Index	1.34989	1.16439	0.08382	1.25084
CRISIL Corporate Bond B-III Index	3.96861	3.11963	0.08347	3.37023
CRISIL Dynamic Bond A-III Index	10.16664	5.82351	0.07455	6.12072
CRISIL Dynamic Bond B-III Index	7.02728	4.63756	0.08206	4.96265
CRISIL Dynamic Bond C-III Index	7.74083	5.00587	0.09193	5.35319
CRISIL Money Market A-I Index	0.25871	0.23975	0.07690	0.25871
CRISIL Money Market B-I Index	0.30062	0.27894	0.07743	0.30062
CRISIL Money Market C-I Index	0.26984	0.24970	0.08124	0.26984
CRISIL Ultra Short Duration Debt A-I Index	0.38119	0.35258	0.07887	0.38072
CRISIL Ultra Short Duration Debt B-I Index	0.31731	0.29279	0.07997	0.31636
CRISIL – Aggressive Credit Debt Term Index	3.23253	2.33835	0.10680	2.48253
CRISIL Ultra Short Duration Debt C-I Index	0.26708	0.24623	0.08263	0.26658
CRISIL AAA Long Term Bond Index	9.26007	5.83181	0.07730	6.26143
CRISIL AAA Medium Term Bond Index	3.96253	3.20313	0.07829	3.44100
CRISIL AAA Short Term Bond Index	1.75417	1.50677	0.08073	1.62774
CRISIL AA Long Term Bond Index	7.83288	5.19532	0.08926	5.62436
CRISIL AA Medium Term Bond Index	4.27519	3.33063	0.08987	3.56024
CRISIL AA Short Term Bond Index	1.21888	1.04778	0.08861	1.13120
CRISIL AA and AA+ Long Term Bond Index	8.58443	5.69982	0.08608	6.15792
CRISIL AA and AA+ Medium Term Bond Index	4.17539	3.25849	0.08715	3.50988
CRISIL AA and AA+ Short Term Bond Index	0.98359	0.83193	0.08798	0.89661
CRISIL AA+ Long Term Bond Index	8.80502	5.73406	0.08374	6.21452
CRISIL AA+ Medium Term Bond Index	4.12603	3.20183	0.08560	3.47660
CRISIL AA+ Short Term Bond Index	1.02716	0.88497	0.08629	0.96141
CRISIL AA- Long Term Bond Index	6.00890	4.18229	0.09916	4.50283
CRISIL AA- Medium Term Bond Index	3.84840	2.67688	0.12208	2.89725
CRISIL AA- Short Term Bond Index	1.69102	1.38638	0.10407	1.47752
CRISIL Medium to Long Term Banking Debt Index	47.00414	7.81652	0.07981	8.45150
CRISIL Short Term Banking Debt Index	1.10746	0.96324	0.08467	1.04488
CRISIL Medium to Long Term PSU Debt Index	9.23601	5.74430	0.07550	6.16163

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Short Term PSU Debt Index	1.71569	1.48632	0.07812	1.60228
CRISIL A Medium To Long Term Bond Index	5.29489	3.78267	0.11769	3.84851
CRISIL A Medium Term Bond Index	3.56243	2.42083	0.11695	2.52539
CRISIL A Short Term Bond Index	1.65169	1.10739	0.11932	1.17135
CRISIL AAA up to 1 Year Short Term Bond Index	0.55811	0.51503	0.08099	0.55659
CRISIL AAA 1 to 3 Year Short Term Bond Index	1.89328	1.62117	0.08019	1.75047
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	0.45919	0.41954	0.08647	0.45418
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	2.00422	1.68405	0.08923	1.82258
CRISIL 10 Year Gilt Index	9.50137	6.80727	0.07114	7.04941
CRISIL Dynamic Gilt Index	13.40413	6.97182	0.07136	7.22100
CRISIL Long Term Gilt Index	22.87919	10.24267	0.07170	10.60993
CRISIL Medium Term Gilt Index	7.71765	5.76974	0.07126	5.97536
CRISIL Short Term Gilt Index	2.68617	2.34626	0.07084	2.42941
CRISIL Composite Gilt Index	15.71248	7.55750	0.07138	7.82780
CRISIL 1 Month CD Index	0.06822	0.06353	0.07367	0.06822
CRISIL 2 Month CD Index	0.12932	0.11995	0.07782	0.12932
CRISIL 3 Month CD Index	0.20411	0.18909	0.07946	0.20411
CRISIL 6 Month CD Index	0.42114	0.38952	0.08103	0.42114
CRISIL 1 Year CD Index	0.95616	0.88557	0.07972	0.95616
CRISIL 1 Month CP Index	0.06868	0.06377	0.07687	0.06868
CRISIL 2 Month CP Index	0.11215	0.10393	0.07882	0.11215
CRISIL 3 Month CP Index	0.20548	0.18981	0.08245	0.20548
CRISIL 6 Month CP Index	0.44087	0.40582	0.08632	0.44087
CRISIL 1 Year CP Index	0.93174	0.85945	0.08405	0.93174
CRISIL 10 Year SDL Index	9.64366	6.66706	0.07455	9.64366
CRISIL 1 Month T-Bill Index	0.07945	0.07447	0.06690	0.07945
CRISIL 2 Month T-Bill Index	0.15616	0.14595	0.07000	0.15616
CRISIL 91 day T-Bill Index	0.23288	0.21758	0.07030	0.23288
CRISIL 182 day T-bill index	0.48219	0.45000	0.07154	0.48219
CRISIL 1 Year T-Bill Index	0.98082	0.91554	0.07130	0.98082
CRISIL Liquid Overnight Index	0.00274	0.00257	0.06673	0.00274
CRISIL Broad Based Gilt Index	12.73795	6.64774	0.07139	6.88547
CRISIL Broad Based Long Term Gilt Index	23.15054	10.27092	0.07167	10.63904
CRISIL Broad Based Medium Term Gilt Index	7.41351	5.54591	0.07128	5.74357
CRISIL Broad Based Short Term Gilt Index	2.60592	2.25690	0.07110	2.33710
CRISIL Up to 91-Day CD Index	0.09924	0.09218	0.07483	0.09924
CRISIL Up to 91-Day CP Index	0.09395	0.08681	0.07942	0.09395

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL upto 91 Day CD Index-A	0.10168	0.09448	0.07443	0.10168
CRISIL upto 91 Day CD Index-B	0.09516	0.08834	0.07540	0.09516
CRISIL upto 365 Day CD index-A	0.33221	0.30806	0.07632	0.33221
CRISIL upto 365 Day CD index-B	0.24751	0.22927	0.07627	0.24751
CRISIL upto 365 Day CD Index-C	0.24263	0.22428	0.07925	0.24263
CRISIL upto 365 Day CP Index-A	0.22405	0.20652	0.08096	0.22405
CRISIL upto 365 Day CP Index-B	0.17207	0.15826	0.08251	0.17207
CRISIL upto 365 Day CP Index-C	0.18426	0.16882	0.08766	0.18426
CRISIL upto 91 Day CP Index-A	0.09562	0.08838	0.07899	0.09562
CRISIL upto 91 Day CP Index-B	0.09768	0.09011	0.08134	0.09768



## 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)
		23-Apr	23-Oct
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 AA and AA+ 1 to 3 Year Short Term Bond Index	1%	1%
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%
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%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		23-Apr	23-Oct
	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%
	CRISIL AA- Medium Term Bond Index	7%	7%
CRISIL AA- Short Term Bond Index	11%	12%	

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		23-Apr	23-Oct
	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%
	CRISIL Short Term Gilt Index	10%	10%
	CRISIL AAA Long Term Bond Index	29%	28%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		23-Apr	23-Oct
CRISIL Corporate Bond Composite Index	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%
CRISIL Arbitrage Index	S&P BSE Arbitrage Rate Index	70%	70%
	CRISIL Liquid Debt Index	30%	30%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		23-Apr	23-Oct
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 1 Year T-Bill Index	11%	11%
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%
	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%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		23-Apr	23-Oct
	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%
	CRISIL AA- Medium Term Bond Index	11%	11%
	CRISIL A Short Term Bond Index	51%	51%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		23-Apr	23-Oct
	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%
	CRISIL upto 365 Day CP Index-C	38%	41%
	CRISIL Composite T-Bill Index	10%	10%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		23-Apr	23-Oct
	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%
	CRISIL AA+ Long Term Bond Index	1%	1%
	CRISIL AA Long Term Bond Index	50%	49%



Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		23-Apr	23-Oct
	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 Medium to Long Duration Debt C-III Index	CRISIL AAA Long Term Bond Index	4%	4%
	CRISIL AAA Medium Term Bond Index	1%	1%
	CRISIL AA+ Long Term Bond Index	1%	1%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		23-Apr	23-Oct
	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 AA and AA+ Short Term Bond Index	3%	3%
CRISIL – Aggressive Credit Debt Term Index	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 A Medium term Bond Index	42%	42%

§ 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 January 2024

Sr. No.	Index Name	Riskometer Score	Riskometer
1	CRISIL 1 Year CD Index	2.00	Low to Moderate
2	CRISIL 1 Year CP Index	2.92	Moderate
3	CRISIL 1 Year T-Bill Index	1.33	Low to Moderate
4	CRISIL 10 Year Gilt Index	2.67	Moderate
5	CRISIL 182 Day T-Bill Index	1.00	Low
6	CRISIL 2 Month CD Index	2.60	Moderate
7	CRISIL 2 Month CP Index	3.04	Moderately High
8	CRISIL 3 Month CD Index	3.10	Moderately High
9	CRISIL 3 Month CP Index	3.28	Moderately High
10	CRISIL 6 Month CD Index	3.30	Moderately High
11	CRISIL 6 Month CP Index	3.70	Moderately High
12	CRISIL 91 Day T-Bill Index	1.00	Low
13	CRISIL A Medium term Bond Index	6.96	Very High
14	CRISIL A Medium to Long Term Bond Index	6.73	Very High
15	CRISIL A Short Term Bond Index	6.95	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	3.70	Moderately High
18	CRISIL AA and AA+ Medium Term Bond Index	3.77	Moderately High
19	CRISIL AA and AA+ Short Term Bond Index	3.48	Moderately High
20	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3.21	Moderately High
21	CRISIL AA Long Term Bond Index	4.29	High
22	CRISIL AA- Long Term Bond Index	4.82	High
23	CRISIL AA Medium Term Bond Index	4.98	High
24	CRISIL AA- Medium Term Bond Index	5.48	Very High
25	CRISIL AA Short Term Bond Index	3.95	Moderately High
26	CRISIL AA- Short Term Bond Index	4.94	High
27	CRISIL AA+ Long Term Bond Index	3.45	Moderately High
28	CRISIL AA+ Medium Term Bond Index	3.33	Moderately High
29	CRISIL AA+ Short Term Bond Index	2.80	Moderate
30	CRISIL AAA 1 to 3 Year Short Term Bond Index	1.84	Low to Moderate
31	CRISIL AAA Long Term Bond Index	2.80	Moderate
32	CRISIL AAA Medium Term Bond Index	2.48	Moderate
33	CRISIL AAA Short Term Bond Index	1.87	Low to Moderate
34	CRISIL AAA up to 1 Year Short Term Bond Index	1.65	Low to Moderate
35	CRISIL Banking and PSU Debt Index	2.33	Moderate
36	CRISIL Composite AA Long Term Bond Index	3.85	Moderately High
37	CRISIL Composite AA Medium Term Bond Index	3.98	Moderately High
38	CRISIL Composite AA Short Term Bond Index	3.52	Moderately High
39	CRISIL Composite Bond Index	2.59	Moderate
40	CRISIL Composite CD Index	2.79	Moderate
41	CRISIL Composite CP Index	3.25	Moderately High
42	CRISIL Composite Credit Risk Index	3.92	Moderately High

Sr. No.	Index Name	Riskometer Score	Riskometer
43	CRISIL Composite Gilt Index	2.66	Moderate
44	CRISIL Composite T-Bill Index	1.09	Low to Moderate
45	CRISIL Corporate Bond Composite Index	2.50	Moderate
46	CRISIL Dynamic Debt Index	2.72	Moderate
47	CRISIL Dynamic Gilt Index	2.65	Moderate
48	CRISIL FPI Index	2.73	Moderate
49	CRISIL Liquid Debt Index	1.30	Low to Moderate
50	CRISIL Long Term Corporate Bond Index	2.83	Moderate
51	CRISIL Long Term Debt Index	2.79	Moderate
52	CRISIL Long Term Gilt Index	2.66	Moderate
53	CRISIL Low Duration Debt Index	2.68	Moderate
54	CRISIL Medium Term Corporate Bond Index	2.65	Moderate
55	CRISIL Medium Term Credit Risk Index	3.92	Moderately High
56	CRISIL Medium Term Debt Index	2.59	Moderate
57	CRISIL Medium Term Gilt Index	2.64	Moderate
58	CRISIL Medium To Long Term Banking Debt Index	3.32	Moderately High
59	CRISIL Medium To Long Term Debt Index	2.73	Moderate
60	CRISIL Medium to Long Term PSU Debt Index	2.67	Moderate
61	CRISIL Money Market Index	2.57	Moderate
62	CRISIL Money Market Index-Insurance	1.89	Low to Moderate
63	CRISIL Overnight Index	1.00	Low
64	CRISIL Short Term Bond Index	2.49	Moderate
65	CRISIL Short Term Corporate Bond Index	2.10	Moderate
66	CRISIL Short Term Credit Risk Index	3.56	Moderately High
67	CRISIL Short Term Gilt Index	1.99	Low to Moderate
68	CRISIL Short Term PSU Debt Index	1.66	Low to Moderate
69	CRISIL Ultra Short Term Debt Index	2.78	Moderate
70	CRISIL Up to 91-Day CD Index	1.51	Low to Moderate
71	CRISIL Up to 91-Day CP Index	1.44	Low to Moderate
72	CRISIL upto 91 Day CP Index-A	1.18	Low to Moderate
73	CRISIL upto 91 Day CD Index-A	1.08	Low to Moderate
74	CRISIL upto 91 Day CD Index-B	2.04	Moderate
75	CRISIL upto 91 Day CP Index-B	2.20	Moderate
76	CRISIL upto 365 Day CD index-A	1.47	Low to Moderate
77	CRISIL upto 365 Day CP Index-A	1.54	Low to Moderate
78	CRISIL upto 365 Day CD index-B	2.67	Moderate
79	CRISIL upto 365 Day CP Index-B	2.88	Moderate
80	CRISIL upto 365 Day CD Index-C	4.53	High
81	CRISIL upto 365 Day CP Index-C	4.09	High
82	CRISIL Short Term Banking Debt Index	2.06	Moderate
83	CRISIL 1 Month CD Index	1.90	Low to Moderate
84	CRISIL 1 Month CP Index	3.67	Moderately High
85	CRISIL 10 Year SDL Index	2.67	Moderate

Sr. No.	Index Name	Riskometer Score	Riskometer
86	CRISIL 1 Month T-bill Index	1.00	Low
87	CRISIL 2 Month T-bill Index	1.00	Low
88	CRISIL Arbitrage Index	0.39	Low
89	CRISIL Equity Savings Index	3.07	Moderately High
90	CRISIL Hybrid 35+65 - Aggressive Index	5.31	Very High
91	CRISIL Hybrid 85+15 - Conservative Index	3.22	Moderately High
92	CRISIL Short Term Debt Hybrid 60+40 Index	4.21	High
93	CRISIL Short Term Debt Hybrid 75+25 Index	3.56	Moderately High
94	CRISIL Hybrid 50+50 - Moderate Index	4.68	High
95	CRISIL Hybrid 65+35 - Conservative Index	4.05	High
96	CRISIL Hybrid 25+75 - Aggressive Index	5.73	Very High
97	CRISIL Hybrid 75+25 - Conservative Index	3.64	Moderately High
98	CRISIL Liquid Debt A-I Index	1.09	Low to Moderate
99	CRISIL Liquid Debt B-I Index	1.48	Low to Moderate
100	CRISIL Low Duration Debt A-I Index	1.59	Low to Moderate
101	CRISIL Low Duration Debt B-I Index	2.28	Moderate
102	CRISIL Low Duration Debt C-I Index	3.62	Moderately High
103	CRISIL Short Duration Debt A-II Index	1.97	Low to Moderate
104	CRISIL Short Duration Debt B-II Index	2.78	Moderate
105	CRISIL Short Duration Debt C-II Index	5.23	Very High
106	CRISIL Medium Duration Debt A-III Index	2.43	Moderate
107	CRISIL Medium Duration Debt B-III Index	3.03	Moderately High
108	CRISIL Medium Duration Debt C-III Index	4.82	High
109	CRISIL Medium to Long Duration Debt A-III Index	2.65	Moderate
110	CRISIL Medium to Long Duration Debt B-III Index	3.28	Moderately High
111	CRISIL Medium to Long Duration Debt C-III Index	4.41	High
112	CRISIL Long Duration Debt A-III Index	2.73	Moderate
113	CRISIL Credit Risk Debt C-II Index	4.50	High
114	CRISIL Credit Risk Debt C-III Index	4.62	High
115	CRISIL Corporate Bond B-II Index	2.61	Moderate
116	CRISIL Corporate Bond B-III Index	3.15	Moderately High
117	CRISIL Dynamic Bond A-III Index	2.66	Moderate
118	CRISIL Dynamic Bond B-III Index	3.28	Moderately High
119	CRISIL Dynamic Bond C-III Index	4.40	High
120	CRISIL Money Market A-I Index	1.38	Low to Moderate
121	CRISIL Money Market B-I Index	1.92	Low to Moderate
122	CRISIL Money Market C-I Index	3.45	Moderately High
123	CRISIL Ultra Short Duration Debt A-I Index	1.51	Low to Moderate
124	CRISIL Ultra Short Duration Debt B-I Index	2.20	Moderate
125	CRISIL Ultra Short Duration Debt C-I Index	3.58	Moderately High
126	CRISIL – Aggressive Credit Debt Term Index	5.59	Very High
127	CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	1.67	Low to Moderate
128	CRISIL IBX SDL Index - May 2027	2.00	Low to Moderate

Sr. No.	Index Name	Riskometer Score	Riskometer
129	CRISIL IBX 50:50 PSU + SDL Index - October 2025	1.67	Low to Moderate
130	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	2.33	Moderate
131	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	1.67	Low to Moderate
132	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	2.00	Low to Moderate
133	CRISIL-IBX Gilt Index - June 2027	2.00	Low to Moderate
134	CRISIL-IBX Gilt Index - April 2028	2.33	Moderate
135	CRISIL IBX Gilt Index - April 2026	1.67	Low to Moderate
136	CRISIL IBX Gilt Index - April 2029	2.67	Moderate
137	CRISIL IBX SDL Index - September 2027	2.33	Moderate
138	CRISIL IBX Gilt Index - June 2036	2.67	Moderate
139	CRISIL IBX Gilt Index - April 2033	2.67	Moderate
140	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	2.67	Moderate
141	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	2.00	Low to Moderate
142	CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	2.00	Low to Moderate
143	CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	2.33	Moderate
144	CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	2.33	Moderate
145	CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	2.67	Moderate
146	CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	1.67	Low to Moderate
147	CRISIL-IBX SDL Index - April 2033	2.67	Moderate
148	CRISIL-IBX SDL Index - June 2027	2.00	Low to Moderate
149	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	2.33	Moderate
150	CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	2.67	Moderate
151	CRISIL Select AAA Corporate Bond Fund Index	1.78	Low to Moderate
152	CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	2.00	Low to Moderate
153	CRISIL-IBX Gilt Index - April 2032	2.67	Moderate
154	CRISIL-IBX AAA Index - March 2024	1.42	Low to Moderate
155	CRISIL-IBX SDL Index - June 2032	2.67	Moderate
156	CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	2.33	Moderate
157	CRISIL-IBX SDL Index - September 2028	2.33	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- 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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