

# CRISIL PRC Indices

Methodology Document

April 01, 2022

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## PRC Indices

### CRISIL PRC 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

#### Key Characteristics

- **Rich history:** The indices have been backdated representing characteristics of each mutual fund categories
- **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

##### Construction of PRC composite indices:

The PRC indices are created such that, they are consistent with constraints specified for each debt mutual fund category and also those specific to the Potential risk class (PRC) as defined by the regulators.

##### Asset allocation of Composites Indices:

The proposed asset allocation of the composite indices are constructed basis the following guidelines:

- Minimum liquidity constraints applicable to mutual funds are taken into consideration.
- The asset allocation of the Indices is stated below:

Index name	Sub Index	Allocation
CRISIL Overnight Index	CBLO	100.00%
CRISIL Liquid Fund AI Index	CRISIL Upto 91 Day CP Index - A	55.00%
	CRISIL CBLO Index_2003series	15.00%
	CRISIL 91 day T-Bill Index	20.00%
	CRISIL Upto 91 Day CD Index - A_	10.00%
CRISIL Liquid Fund BI Index	CRISIL Upto 91 Day CP Index - A	25.00%
	CRISIL Upto 91 day CD Index - B	5.00%
	CRISIL Upto 91 Day CP Index - B	31.00%
	CRISIL 91 day T-Bill Index	20.00%
	CRISIL CBLO Index_2003series	15.00%
	CRISIL Upto 91 Day CD Index - A_	4.00%

Index name	Sub Index	Allocation
CRISIL Money Market Fund AI Index	CRISIL Upto 365 Day CD Index - A	11.00%
	CRISIL Upto 365 Day CP Index - A	64.00%
	CRISIL 91 Day T-Bill Index	25.00%
CRISIL Money Market Fund BI Index	CRISIL Upto 365 Day CD Index - A	5.00%
	CRISIL Upto 365 Day CP Index - A	30.00%
	CRISIL Upto 365 Day CD Index - B	6.00%
	CRISIL Upto 365 Day CP Index - B	34.00%
	CRISIL Composite T-Bill Index	25.00%
CRISIL Money Market Fund CI Index	CRISIL Upto 365 Day CD Index - A	1.00%
	CRISIL Upto 365 Day CP Index - A	4.00%
	CRISIL Upto 365 Day CD Index - B	1.00%
	CRISIL Upto 365 Day CP Index - B	2.00%
	CRISIL Upto 365 Day CD Index - C	10.00%
	CRISIL Upto 365 Day CP Index - C	62.00%
	CRISIL Composite T-Bill Index	20.00%
CRISIL Ultra Short Duration Fund AI Index	CRISIL Upto 365 Day CD Index - A	9.00%
	CRISIL Upto 365 Day CP Index - A	50.00%
	CRISIL Composite T-Bill Index	10.00%
	CRISIL AAA Short Term Bond Index(0to1)	31.00%
CRISIL Ultra Short Duration Fund BI Index	CRISIL Upto 365 Day CD Index - A	5.10%
	CRISIL Upto 365 Day CP Index - A	29.20%
	CRISIL Upto 365 Day CD Index - B	5.00%
	CRISIL Upto 365 Day CP Index - B	28.30%
	CRISIL Composite T-Bill Index	10.00%
	CRISIL AAA Short Term Bond Index(0to1)	5.00%
	CRISIL AA and AA+ Short Term Bond Index(0to1)	17.40%
CRISIL Ultra Short Duration Fund CI Index	CRISIL Upto 365 Day CD Index - A	1.00%
	CRISIL Upto 365 Day CP Index - A	7.00%
	CRISIL Upto 365 Day CD Index - B	1.00%
	CRISIL Upto 365 Day CP Index - B	2.00%
	CRISIL Upto 365 Day CD Index - C	10.00%
	CRISIL Upto 365 Day CP Index - C	59.00%
	CRISIL Composite T-Bill Index	10.00%
	CRISIL AA and AA+ Short Term Bond Index(0to1)	10.00%
CRISIL Low Duration Fund AI Index	CRISIL AAA Short Term Bond Index(0to1)	15.02%
	CRISIL AAA Short Term Bond Index(1to3)	24.23%
	CRISIL Upto 365 Day CD Index - A	7.63%
	CRISIL Upto 365 Day CP Index - A	43.12%
	CRISIL 1 Year T-Bill Index	10.00%

Index name	Sub Index	Allocation
CRISIL Low Duration Fund BI Index	CRISIL AAA Short Term Bond Index(0to1)	5.00%
	CRISIL AAA Short Term Bond Index(1to3)	5.15%
	CRISIL AA and AA+ Short Term Bond Index(0to1)	5.00%
	CRISIL AA and AA+ Short Term Bond Index(1to3)	13.35%
	CRISIL Upto 365 Day CD Index - A	4.00%
	CRISIL Upto 365 Day CP Index - A	25.00%
	CRISIL Upto 365 Day CD Index - B	5.00%
	CRISIL Upto 365 Day CP Index - B	27.00%
	CRISIL 1 Year T-Bill Index	10.50%
CRISIL Low Duration Fund CI Index	CRISIL AAA Short Term Bond Index(0to1)	1.00%
	CRISIL AAA Short Term Bond Index(1to3)	4.00%
	CRISIL AA and AA+ Short Term Bond Index(0to1)	1.00%
	CRISIL AA and AA+ Short Term Bond Index(1to3)	15.00%
	CRISIL Upto 365 Day CD Index - B	1.00%
	CRISIL Upto 365 Day CP Index - B	2.00%
	CRISIL Upto 365 Day CD Index - C	10.00%
	CRISIL Upto 365 Day CP Index - C	56.00%
	CRISIL 1 Year T-Bill Index	10.00%
CRISIL Short Duration Fund AII Index	CRISIL Upto 365 Day CD Index - A	5.00%
	CRISIL Upto 365 Day CP Index - A	23.01%
	CRISIL AAA Short Term Bond Index(0to1)	16.18%
	CRISIL AAA Short Term Bond Index(1to3)	5.00%
	CRISIL AAA Medium Term Bond Index	35.81%
	CRISIL Short Term Gilt Index	15.00%
CRISIL Short Duration Fund BII Index	CRISIL Upto 365 Day CD Index - A	1.04%
	CRISIL Upto 365 Day CP Index - A	5.45%
	CRISIL Upto 365 Day CD Index - B	2.74%
	CRISIL Upto 365 Day CP Index - B	14.41%
	CRISIL AAA Short Term Bond Index(0to1)	1.00%
	CRISIL AAA Short Term Bond Index(1to3)	1.00%
	CRISIL AA and AA+ Short Term Bond Index(0to1)	3.61%
	CRISIL AA and AA+ Short Term Bond Index(1to3)	35.74%
	CRISIL AAA Medium Term Bond Index	19.01%
	CRISIL AA and AA+ Medium Term Bond Index	1.00%
	CRISIL Short Term Gilt Index	15.00%
CRISIL Short Duration Fund CII Index	CRISIL Upto 365 Day CD Index - B	1.00%
	CRISIL Upto 365 Day CP Index - B	5.30%
	CRISIL Upto 365 Day CD Index - C	1.00%
	CRISIL Upto 365 Day CP Index - C	5.20%

Index name	Sub Index	Allocation
	CRISIL AAA Short Term Bond Index(0to1)	1.00%
	CRISIL AAA Short Term Bond Index(1to3)	4.00%
	CRISIL AA and AA+ Short Term Bond Index(0to1)	1.00%
	CRISIL AA and AA+ Short Term Bond Index(1to3)	1.00%
	CRISIL AA- Short Term Bond Index	1.00%
	CRISIL AA- Medium Term Bond Index	11.40%
	CRISIL A Short Term Bond Index	51.10%
	CRISIL A Medium To Long Term Bond Index	1.00%
	CRISIL AA and AA+ Medium Term Bond Index	1.00%
	CRISIL Short Term Gilt Index	15.00%
CRISIL Medium Duration Fund AIII Index	CRISIL AAA Long Term Bond Index	5.00%
	CRISIL AAA Medium Term Bond Index	80.00%
	CRISIL Short Term Gilt Index	15.00%
CRISIL Medium Duration Fund BIII Index	CRISIL AAA Long Term Bond Index	3.00%
	CRISIL AAA Medium Term Bond Index	41.00%
	CRISIL AA and AA+ Long Term Bond Index	5.00%
	CRISIL AA and AA+ Medium Term Bond Index	41.00%
	CRISIL Short Term Gilt Index	10.00%
CRISIL Medium Duration Fund CIII Index	CRISIL AAA Long Term Bond Index	1.00%
	CRISIL AAA Medium Term Bond Index	5.00%
	CRISIL AA and AA+ Long Term Bond Index	1.00%
	CRISIL AA Medium Term Bond Index	33.00%
	CRISIL AA+ Medium Term Bond Index	1.00%
	CRISIL AA- Long Term Bond Index	9.00%
	CRISIL AA- Medium Term Bond Index	30.00%
	CRISIL A Medium To Long Term Bond Index	10.00%
	CRISIL Short Term Gilt Index	10.00%
CRISIL Medium to Long Duration Fund AIII Index	CRISIL AAA Long Term Bond Index	28.00%
	CRISIL AAA Medium Term Bond Index	22.00%
	CRISIL Medium Term Gilt Index	50.00%
CRISIL Medium to Long Duration Fund BIII Index	CRISIL AAA Long Term Bond Index	27.00%
	CRISIL AAA Medium Term Bond Index	8.00%
	CRISIL AA and AA+ Long Term Bond Index	13.00%
	CRISIL AA and AA+ Medium Term Bond Index	42.00%
	CRISIL Medium Term Gilt Index	10.00%
CRISIL Medium to Long Duration Fund CIII Index	CRISIL AAA Long Term Bond Index	4.00%
	CRISIL AAA Medium Term Bond Index	1.00%
	CRISIL AA+ Long Term Bond Index	1.00%
	CRISIL AA Long Term Bond Index	50.00%

Index name	Sub Index	Allocation
	CRISIL AA- Long Term Bond Index	24.00%
	CRISIL A Medium to Long Term Bond Index	10.00%
	CRISIL Medium Term Gilt Index	10.00%
CRISIL Long Duration Fund AIII Index	CRISIL AAA Long Term Bond Index	51.00%
	CRISIL Long Term Gilt Index	49.00%
CRISIL Credit Risk Fund CII Index	CRISIL AAA Short Term Bond Index	5.00%
	CRISIL AA+ Short Term Bond Index	25.00%
	CRISIL AA Short Term Bond Index	3.00%
	CRISIL AA- Short Term Bond Index	28.00%
	CRISIL A Short Term Bond Index	29.00%
	CRISIL Short Term Gilt Index	10.00%
CRISIL Credit Risk Fund CIII Index	CRISIL AAA Medium Term Bond Index	5.00%
	CRISIL AA+ Medium Term Bond Index	25.00%
	CRISIL AA Medium Term Bond Index	11.00%
	CRISIL AA- Medium Term Bond Index	30.00%
	CRISIL A Medium to Long Term Bond Index	19.00%
	CRISIL Short Term Gilt Index	10.00%
CRISIL Corporate Bond Fund BII Index	CRISIL AAA Short Term Bond Index(1to3)	17.00%
	CRISIL AA+ Short Term Bond Index	68.00%
	CRISIL AA Short Term Bond Index	5.00%
	CRISIL Short Term Gilt Index	10.00%
CRISIL Corporate Bond Fund BIII Index	CRISIL AAA Medium Term Bond Index	10.50%
	CRISIL AA+ Medium Term Bond Index	77.00%
	CRISIL AA Medium Term Bond Index	2.50%
	CRISIL Short Term Gilt Index	10.00%
CRISIL Dynamic Bond Fund AIII Index	CRISIL AAA Long Term Bond Index	28.00%
	CRISIL AAA Medium Term Bond Index	22.00%
	CRISIL Dynamic Gilt Index	50.00%
CRISIL Dynamic Bond Fund BIII Index	CRISIL AAA Long Term Bond Index	27.00%
	CRISIL AAA Medium Term Bond Index	8.00%
	CRISIL AA and AA+ Long Term Bond Index	13.00%
	CRISIL AA and AA+ Medium Term Bond Index	42.00%
	CRISIL Dynamic Gilt Index	10.00%
CRISIL Dynamic Bond Fund CIII Index	CRISIL AAA Long Term Bond Index	4.00%
	CRISIL AAA Medium Term Bond Index	1.00%
	CRISIL AA+ Long Term Bond Index	1.00%
	CRISIL AA Long Term Bond Index	50.00%
	CRISIL AA- Long Term Bond Index	24.00%
	CRISIL A Medium to Long Term Bond Index	10.00%
	CRISIL Dynamic Gilt Index	10.00%

Index name	Sub Index	Allocation
Banking and PSU Debt Index	CRISIL Medium To Long Term PSU Debt Index	32.50%
	CRISIL Short Term PSU Debt Index	32.50%
	CRISIL Medium To Long Term Banking Debt Index	10.00%
	CRISIL Short Term Gilt Index	10.00%
	CRISIL Composite CD Index	15.00%
Gilt Fund	CRISIL Dynamic Gilt Index	100.00%
CRISIL 10 Year Gilt Index		100.00%

### Rating wise allocation of composite indices:

IndexName	Rating	Allocation
CRISIL Overnight Fund AI Index	SOV	100%
CRISIL Liquid Fund AI Index	SOV	35%
	AAA	65%
CRISIL Liquid Fund BI Index	SOV	35%
	AAA	29%
	AA+	36%
	AA	
CRISIL Money Market Fund AI Index	SOV	25%
	AAA	75%
CRISIL Money Market Fund BI Index	SOV	25%
	AAA	35%
	AA+	40%
	AA	
CRISIL Money Market Fund CI Index	SOV	20%
	AAA	5%
	AA+	3%
	AA	
	AA-	72%
	A+	
	A	
CRISIL Ultra Short Duration Fund AI Index	SOV	10%
	AAA	90%
CRISIL Ultra Short Duration Fund BI Index	SOV	10%
	AAA	39.3%
	AA+	50.7%
	AA	



Index Name	Rating	Allocation
CRISIL Ultra Short Duration Fund CI Index	SOV	10%
	AAA	8%
	AA+	13%
	AA	
	AA-	69%
	A+	
	A	
CRISIL Low Duration Fund AI Index	SOV	10%
	AAA	90%
CRISIL Low Duration Fund BI Index	SOV	10.5%
	AAA	39.15%
	AA+	50.35%
	AA	
CRISIL Low Duration Fund CI Index	SOV	10%
	AAA	5%
	AA+	19%
	AA	
	AA-	66%
	A+	
	A	
CRISIL Short Duration Fund AII Index	SOV	15%
	AAA	85%
CRISIL Short Duration Fund BII Index	SOV	15%
	AAA	27.5%
	AA+	57.5%
	AA	
CRISIL Short Duration Fund CII Index	SOV	15%
	AAA	5%
	AA+	9.3%
	AA	
	AA-	70.7%
	A+	
	A	
CRISIL Medium Duration Fund AIII Index	SOV	15%
	AAA	85%
CRISIL Medium Duration Fund BIII Index	SOV	10%
	AAA	44%
	AA+	46%
	AA	
CRISIL Medium Duration Fund CIII Index	SOV	10%
	AAA	6%

Index Name	Rating	Allocation
	AA+	35%
	AA	
	AA-	39%
	A+	10%
	A	
	A-	
CRISIL Medium to Long Duration Fund AIII Index	SOV	50%
	AAA	50%
CRISIL Medium to Long Duration Fund BIII Index	SOV	10%
	AAA	35%
	AA+	55%
	AA	
CRISIL Medium to Long Duration Fund CIII Index	SOV	10%
	AAA	5%
	AA+	1%
	AA	50%
	AA-	24%
	A+	10%
	A	
	A-	
CRISIL Long Duration Fund AIII Index	SOV	49%
	AAA	51%
CRISIL Credit Risk Fund CII Index	SOV	10%
	AAA	5%
	AA+	25%
	AA	3%
	AA-	28%
	A+	29%
	A	
	A-	
CRISIL Credit Risk Fund CIII Index	SOV	10%
	AAA	5%
	AA+	25%
	AA	11%
	AA-	30%
	A+	19%
	A	
	A-	
CRISIL Corporate Bond Fund BII Index	SOV	10%
	AAA	17%
	AA+	68%

Index Name	Rating	Allocation
	AA	5%
CRISIL Corporate Bond Fund BIII Index	SOV	10%
	AAA	10.5%
	AA+	77%
	AA	2.5%
CRISIL Dynamic Bond Fund AIII Index	SOV	50%
	AAA	50%
CRISIL Dynamic Bond Fund BIII Index	SOV	10%
	AAA	35%
	AA+	55%
	AA	
CRISIL Dynamic Bond Fund CIII Index	SOV	10%
	AAA	5%
	AA+	1%
	AA	50%
	AA-	24%
	A+	10%
	A	
	A-	
CRISIL Banking and PSU Index	SOV	10%
	AAA	79%
	AA+	4%
	AA	4%
	AA-	1%
	A+	2%
	A	
CRISIL 10 Year Gilt Index	SOV	100%
CRISIL Dynamic Gilt Index	SOV	100%

### Historical Returns of CRISIL PRC Indices:

Duration	1 year	2 year	3 year	5 year
CRISIL Liquid Fund AI Index	3.60%	3.66%	4.46%	5.42%
CRISIL Liquid Fund BI Index	3.73%	3.86%	4.65%	5.56%
CRISIL Money Market Fund AI Index	3.87%	4.23%	5.08%	5.95%
CRISIL Money Market Fund BI Index	3.95%	4.29%	5.13%	5.96%
CRISIL Money Market Fund CI Index	4.65%	5.06%	5.62%	6.37%
CRISIL Low Duration Fund AI Index	4.14%	5.10%	6.06%	6.56%
CRISIL Low Duration Fund BI Index	4.43%	5.16%	5.94%	6.50%
CRISIL Low Duration Fund CI Index	5.04%	5.80%	6.30%	6.80%
CRISIL Ultra Short Duration Fund AI Index	4.00%	4.57%	5.47%	6.24%

Duration	1 year	2 year	3 year	5 year
CRISIL Ultra Short Duration Fund BI Index	4.26%	4.80%	5.69%	6.38%
CRISIL Ultra Short Duration Fund CI Index	4.82%	5.35%	5.96%	6.62%
CRISIL Short Duration Fund AII Index	4.78%	5.94%	7.15%	7.08%
CRISIL Short Duration Fund BII Index	5.45%	6.68%	7.46%	7.34%
CRISIL Short Duration Fund CII Index	9.90%	9.44%	9.48%	8.49%
CRISIL Medium Duration Fund AIII Index	5.58%	7.21%	8.77%	7.83%
CRISIL Medium Duration Fund BIII Index	7.03%	8.27%	9.21%	8.08%
CRISIL Medium Duration Fund CIII Index	10.36%	9.08%	9.36%	8.62%
CRISIL Medium to Long Duration Fund AIII Index	4.91%	6.44%	8.64%	7.50%
CRISIL Medium to Long Duration Fund BIII Index	7.41%	8.45%	9.64%	8.16%
CRISIL Medium to Long Duration Fund CIII Index	18.42%	13.59%	11.63%	9.41%
CRISIL Long Duration Fund AIII Index	4.09%	5.97%	9.22%	7.86%
CRISIL Credit Risk Fund CII Index	7.94%	9.00%	9.31%	8.62%
CRISIL Credit Risk Fund CIII Index	11.07%	9.17%	9.16%	8.60%
CRISIL Corporate Bond Fund BII Index	5.16%	7.02%	8.05%	7.82%
CRISIL Corporate Bond Fund BIII Index	7.53%	8.19%	7.78%	7.66%
CRISIL Dynamic Bond Fund AIII Index	4.87%	6.34%	8.66%	7.46%
CRISIL Dynamic Bond Fund BIII Index	7.41%	8.43%	9.65%	8.15%
CRISIL Dynamic Bond Fund CIII Index	18.42%	13.57%	11.63%	9.40%
CRISIL Overnight Fund AI Index	3.36%	3.22%	3.90%	4.79%
CRISIL Dynamic Gilt Index	4.17%	5.32%	7.73%	6.78%
CRISIL Banking and PSU Debt Index	5.14%	6.17%	7.73%	7.52%
CRISIL 10Year Gilt Index	1.08%	2.33%	6.28%	5.02%

\*Please note the returns are calculated as on 31<sup>st</sup> March, 2022

## Risk-o-meter as on 31<sup>st</sup> March 2022

List of Indices	Riskometer Score	Riskometer
CRISIL Overnight Fund AI Index	1.00	Low
CRISIL Liquid Fund AI Index	1.36	Low to Moderate
CRISIL Liquid Fund BI Index	1.73	Low to Moderate
CRISIL Ultra Short Duration Fund AI Index	1.63	Low to Moderate
CRISIL Ultra Short Duration Fund BI Index	2.39	Moderate
CRISIL Ultra Short Duration Fund CI Index	3.63	Moderately High
CRISIL Low Duration Fund AI Index	1.70	Low to Moderate
CRISIL Low Duration Fund BI Index	2.38	Moderate
CRISIL Low Duration Fund CI Index	3.65	Moderately High
CRISIL Money Market Fund AI Index	1.56	Low to Moderate
CRISIL Money Market Fund BI Index	2.07	Moderate
CRISIL Money Market Fund CI Index	3.45	Moderately High
CRISIL Short Duration Fund AII Index	2.03	Moderate
CRISIL Short Duration Fund BII Index	2.77	Moderate
CRISIL Short Duration Fund CII Index	5.23	Very High
CRISIL Medium Duration Fund AIII Index	2.44	Moderate
CRISIL Medium Duration Fund BIII Index	3.10	Moderately High
CRISIL Medium Duration Fund CIII Index	4.61	High
CRISIL Medium to Long Duration Fund AIII Index	2.66	Moderate
CRISIL Medium to Long Duration Fund BIII Index	3.35	Moderately High
CRISIL Medium to Long Duration Fund CIII Index	4.59	High
CRISIL Long Duration Fund AIII Index	2.72	Moderate
CRISIL Dynamic Bond Fund AIII Index	2.66	Moderate
CRISIL Dynamic Bond Fund BIII Index	3.35	Moderately High
CRISIL Dynamic Bond Fund CIII Index	4.59	High
CRISIL Credit Risk Fund CII Index	4.62	High
CRISIL Credit Risk Fund CIII Index	4.55	High
CRISIL Corporate Bond Fund BII Index	2.84	Moderate
CRISIL Corporate Bond Fund BIII Index	3.16	Moderately High

## List of PRC Indices – Objectives and Inception

Sr. No.	Index	Objective	Inception date
<b>PRC Composite Indices</b>			
1.	CRISIL Liquid Fund AI Index	To track the performance of a debt portfolio that includes TREPS, T-bills, and CPs, CDs issued by issuers having long term rating as AAA	31-Mar-02
2.	CRISIL Liquid Fund BI Index	To track the performance of a debt portfolio that includes TREPS, T-bills and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	31-Mar-02
3.	CRISIL Money Market Fund AI Index	To track the performance of a money market portfolio comprising of T-bills, and CPs, CDs issued by issuers having long term rating as AAA	1-Jan-95
4.	CRISIL Money Market Fund BI Index	To track the performance of a money market portfolio comprising of T-bills, and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	1-Jan-95
5.	CRISIL Money Market Fund CI Index	To track the performance of a money market portfolio comprising of T-bills, and CPs and CDs issued by issuers having long term rating as AAA/AA+/AA/AA-/A+/A/A-	1-Jan-95
6.	CRISIL Ultra Short Duration Fund AI Index	To track the performance of an ultra-short term debt portfolio comprising of T-bills, AAA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA	1-Jan-97
7.	CRISIL Ultra Short Duration Fund BI Index	To track the performance of an ultra-short term debt portfolio comprising of T-bills, AAA/AA+/AA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	1-Jan-97
8.	CRISIL Ultra Short Duration Fund CI Index	To track the performance of an ultra-short term debt portfolio comprising of T-bills, AAA/AA+/AA/AA-/A+/A/A- rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA/AA-/A+/A/A-	1-Jan-97
9.	CRISIL Low Duration Fund AI Index	To track the performance of low duration debt portfolio comprising of AAA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA	1-Jan-97
10.	CRISIL Low Duration Fund BI Index	To track the performance of low duration debt portfolio comprising of AAA/AA+/AA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	1-Jan-97
11.	CRISIL Low Duration Fund CI Index	To track the performance of low duration debt portfolio comprising of AAA/AA+/AA/AA-/A+/A/A- rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA/AA-/A+/A/A-	1-Jan-97
12.	CRISIL Short Duration Fund All 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

Sr. No.	Index	Objective	Inception date
13.	CRISIL Short Duration Fund BII Index	To track the performance of a short duration debt portfolio that includes government securities, AAA/AA+/AA rated corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	31-Mar-02
14.	CRISIL Short Duration Fund CII Index	To track the performance of a short duration debt portfolio that includes government securities, AAA/AA+/AA/AA-/A+/A/- rated corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA/AA-/A+/A/-	31-Mar-02
15.	CRISIL Medium Duration Fund AIII Index	To track the performance of a medium term debt portfolio comprising of government securities and AAA rated corporate bonds.	1-Oct-04
16.	CRISIL Medium Duration Fund BIII Index	To track the performance of a medium term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Oct-04
17.	CRISIL Medium Duration Fund CIII Index	To track the performance of a medium term debt portfolio comprising of government securities and AAA/AA+/AA/AA-/A+/A/- rated corporate bonds.	1-Oct-04
18.	CRISIL Medium to Long Duration Fund AIII Index	To track the performance of a medium to long term debt portfolio comprising of government securities and AAA rated corporate bonds.	1-Jan-97
19.	CRISIL Medium to Long Duration Fund BIII Index	To track the performance of a medium to long term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Jan-97
20.	CRISIL Medium to Long Duration Fund CIII Index	To track the performance of a medium to long term debt portfolio comprising of government securities and AAA/AA+/AA/AA-/A+/A/- rated corporate bonds.	1-Jan-97
21.	CRISIL Long Duration Fund AIII Index	To track the performance of a long term debt portfolio comprising of government securities and AAA rated corporate bonds.	1-Oct-04
22.	CRISIL Credit Risk Fund CII Index	To track the performance of a credit risk debt portfolio comprising of AAA/AA+/AA/AA-/A+/A/- rated short term corporate bonds.	31-Mar-02
23.	CRISIL Credit Risk Fund CIII Index	To track the performance of a credit risk debt portfolio comprising of AAA/AA+/AA/AA-/A+/A/- rated medium term corporate bonds.	31-Mar-02
24.	CRISIL Corporate Bond Fund BII Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA rated short term corporate bonds	31-Mar-02
25.	CRISIL Corporate Bond Fund BIII Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA rated medium term corporate bonds	31-Mar-02

Sr. No.	Index	Objective	Inception date
26.	CRISIL Dynamic Bond Fund AIII Index	To track the performance of a debt portfolio that includes government securities and AAA rated corporate bonds across maturities	31-Mar-02
27.	CRISIL Dynamic Bond Fund BIII Index	To track the performance of a debt portfolio that includes government securities and AAA/AA+/AA rated corporate bonds across maturities	31-Mar-02
28.	CRISIL Dynamic Bond Fund CIII Index	To track the performance of a debt portfolio that includes government securities and AAA/AA+/AA/AA-/A+/A/A- rated corporate bonds across maturities	31-Mar-02
<b>Money Market Indices</b>			
1.	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
2.	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
3.	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
4.	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
5.	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
6.	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
7.	CRISIL Upto 365 Day CD Index - C	To track the performance of a portfolio of CDs issued by issuers having long term rating as AA-/A+/A/A- with residual maturity up to 365 days	14-Jul-17
8.	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
9.	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
10.	CRISIL Upto 365 Day CP Index - C	To track the performance of a portfolio of CPs issued by issuers having long term rating as AA-/A+/A/A- with residual maturity up to 365 days	14-Jul-17



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